

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 10-Q

QUARTERLY REPORT PURSUANT TO SECTION 13 OR 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the quarterly period ended June 30, 2018

OR

TRANSITION REPORT PURSUANT TO SECTION 13 OR 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

001-37963

(Commission file number)

ATHENE HOLDING LTD.

(Exact name of registrant as specified in its charter)

Bermuda
(State or other jurisdiction of
incorporation or organization)

98-0630022
(I.R.S. Employer
Identification Number)

96 Pitts Bay Road
Pembroke, HM08, Bermuda
(441) 279-8400

(Address, including zip code, and telephone number, including area code, of registrant's principal executive offices)

Indicate by check mark whether the registrant (1) has filed all reports required to be filed by Section 13 or 15(d) of the Securities Exchange Act of 1934 during the preceding 12 months (or for such shorter period that the registrant was required to file such reports) and (2) has been subject to such filing requirements for the past 90 days. Yes No

Indicate by check mark whether the registrant has submitted electronically and posted on its corporate Web site, if any, every Interactive Data File required to be submitted and posted pursuant to Rule 405 of Regulation S-T (§232.405 of this chapter) during the preceding 12 months (or for such shorter period that the registrant was required to submit and post such files). Yes No

Indicate by check mark whether the registrant is a large accelerated filer, an accelerated filer, a non-accelerated filer, smaller reporting company or an emerging growth company. See definitions of "large accelerated filer," "accelerated filer," "smaller reporting company" and "emerging growth company" in Rule 12b-2 of the Exchange Act.

Large accelerated filer

Accelerated filer

Non-accelerated filer (Do not check if a smaller reporting company)

Smaller reporting company

Emerging growth company

If an emerging growth company, indicate by check mark if the registrant has elected not to use the extended transition period for complying with any new or revised financial accounting standards provided pursuant to Section 13(a) of the Exchange Act.

Indicate by check mark whether the registrant is a shell company (as defined in Rule 12b-2 of the Exchange Act). Yes No

The number of shares of each class of our common stock outstanding is set forth in the table below, as of June 30, 2018:

Class A common shares	164,734,282	Class M-2 common shares	851,103
Class B common shares	25,483,107	Class M-3 common shares	1,001,110
Class M-1 common shares	3,388,890	Class M-4 common shares	4,354,425

TABLE OF CONTENTS

PART I—FINANCIAL INFORMATION

Item 1.	Financial Statements	7
Item 2.	Management’s Discussion and Analysis of Financial Condition and Results of Operations	58
Item 3.	Quantitative and Qualitative Disclosures About Market Risks	97
Item 4.	Controls and Procedures	97

PART II—OTHER INFORMATION

Item 1.	Legal Proceedings	98
Item 1A.	Risk Factors	98
Item 2.	Unregistered Sales of Equity Securities and Use of Proceeds	104
Item 3.	Defaults Upon Senior Securities	104
Item 4.	Mine Safety Disclosures	104
Item 5.	Other Information	104
Exhibit Index		105
Signatures		106

As used in this Form 10-Q, unless the context otherwise indicates, any reference to “Athene,” “our Company,” “the Company,” “us,” “we” and “our” refer to Athene Holding Ltd. together with its consolidated subsidiaries and any reference to “AHL” refers to Athene Holding Ltd. only.

Forward-Looking Statements

Certain statements in this Quarterly Report on Form 10-Q (report), other than purely historical information, including estimates, projections, statements relating to our business plans, anticipated future tax rates, objectives and expected operating results and the assumptions upon which those statements are based, are forward-looking statements within the meaning of the Private Securities Litigation Reform Act of 1995, Section 27A of the Securities Act of 1933, as amended, and Section 21E of the Securities Exchange Act of 1934, as amended (Exchange Act).

You can identify forward-looking statements by the fact that they do not relate strictly to historical or current facts. These statements may include words such as “anticipate,” “estimate,” “expect,” “project,” “plan,” “intend,” “seek,” “assume,” “believe,” “may,” “will,” “should,” “could,” “would,” “likely” and other words and terms of similar meaning, including the negative of these or similar words and terms, in connection with any discussion of the timing or nature of future operating or financial performance or other events. However, not all forward-looking statements contain these identifying words. Forward-looking statements appear in a number of places throughout and give our current expectations and projections relating to our financial condition, results of operations, plans, strategies, objectives, future performance, business and other matters.

We caution you that forward-looking statements are not guarantees of future performance and that our actual financial condition, liquidity, results of operations and cash flows may differ materially from those made in or suggested by the forward-looking statements contained in this report. There can be no assurance that actual developments will be those anticipated by us. In addition, even if our financial condition, liquidity, results of operations and cash flows are consistent with the forward-looking statements contained in this report, those results or developments may not be indicative of results or developments in subsequent periods. A number of important factors could cause actual results or conditions to differ materially from those contained or implied by the forward-looking statements, including the risks discussed in *Part II—Item 1A. Risk Factors* included in this report and *Part I—Item 1A. Risk Factors* included in our Annual Report on Form 10-K for the year ended December 31, 2017 (2017 Annual Report). Factors that could cause actual results or conditions to differ from those reflected in the forward-looking statements contained in this report include:

- the accuracy of management’s assumptions and estimates;
- variability in the amount of statutory capital that our insurance and reinsurance subsidiaries have or are required to hold;
- interest rate fluctuations;
- our potential need for additional capital in the future and the potential unavailability of such capital to us on favorable terms or at all;
- changes in relationships with important parties in our product distribution network;
- the activities of our competitors and our ability to grow our retail business in a highly competitive environment;
- the impact of general economic conditions on our ability to sell our products and the fair value of our investments;
- our ability to successfully acquire new companies or businesses and/or integrate such acquisitions into our existing framework;
- downgrades, potential downgrades or other negative actions by rating agencies;
- our dependence on key executives and inability to attract qualified personnel, or the potential loss of Bermudian personnel as a result of Bermuda employment restrictions;
- market and credit risks that could diminish the value of our investments;
- foreign currency fluctuations;
- the impact of changes to the creditworthiness of our reinsurance and derivative counterparties;
- changes in consumer perception regarding the desirability of annuities as retirement savings products;
- potential litigation (including class action litigation), enforcement investigations or regulatory scrutiny against us and our subsidiaries, which we may be required to defend against or respond to;
- the impact of new accounting rules or changes to existing accounting rules on our business;
- interruption or other operational failures in telecommunication and information technology and other operating systems, as well as our ability to maintain the security of those systems;
- the termination by Athene Asset Management LLC (AAM) of its investment management agreements with us and limitations on our ability to terminate such arrangements;
- AAM’s dependence on key executives and inability to attract qualified personnel;
- increased regulation or scrutiny of alternative investment advisers and certain trading methods;
- potential changes to regulations affecting, among other things, transactions with our affiliates, the ability of our subsidiaries to make dividend payments or distributions to us, acquisitions by or of us, minimum capitalization and statutory reserve requirements for insurance companies and fiduciary obligations on parties who distribute our products;
- suspension or revocation of our subsidiaries’ insurance and reinsurance licenses;
- increases in our tax liability resulting from the Base Erosion and Anti-Abuse Tax (BEAT) or unnecessary, inefficient, ineffective or counterproductive efforts undertaken to mitigate the cost of the BEAT;
- improper interpretation or application of Public Law no. 115-97, the Act to provide for reconciliation pursuant to titles II and V of the concurrent resolution on the budget for fiscal year 2018 (Tax Act) or subsequent changes to, clarifications of or guidance under the Tax Act that is counter to our interpretation and has retroactive effect;
- Athene Holding Ltd. (AHL) or its non-U.S. subsidiaries becoming subject to U.S. federal income taxation;
- adverse changes in U.S. tax law;

[Table of Contents](#)

- our being subject to U.S. withholding tax under the Foreign Account Tax Compliance Act (FATCA);
- our potential inability to pay dividends or distributions; and
- other risks and factors listed under *Part II—Item 1A. Risk Factors* included in this report, *Part I—Item 1A. Risk Factors* included in our 2017 Annual Report and elsewhere in this report and in our 2017 Annual Report.

We caution you that the important factors referenced above may not be exhaustive. In addition, we cannot assure you that we will realize the results or developments we expect or anticipate or, even if substantially realized, that they will result in the consequences or affect us or our operations in the way we expect or anticipate. In light of these risks, you should not place undue reliance upon any forward-looking statements contained in this report. The forward-looking statements included in this report are made only as of the date hereof. We undertake no obligation, except as may be required by law, to publicly update or revise any forward-looking statement as a result of new information, future events or otherwise. Comparisons of results for current and any prior periods are not intended to express any future trends, or indications of future performance, unless expressed as such, and should only be viewed as historical data.

GLOSSARY OF SELECTED TERMS

Unless otherwise indicated in this report, the following terms have the meanings set forth below:

Entities

Term or Acronym	Definition
A-A Mortgage	A-A Mortgage Opportunities, L.P.
AAA	AP Alternative Assets, L.P.
AAA Investor	AAA Guarantor – Athene, L.P.
AADE	Athene Annuity & Life Assurance Company
AAIA	Athene Annuity and Life Company
AAM	Athene Asset Management LLC
AGER	AGER Bermuda Holding Ltd., now known as Athora Holding Ltd. and formerly a consolidated subsidiary
AHL	Athene Holding Ltd.
ALIC	Athene Life Insurance Company
ALR	ALR Aircraft Investment Ireland Limited
ALRe	Athene Life Re Ltd.
AmeriHome	AmeriHome Mortgage Company, LLC
Apollo	Apollo Global Management, LLC
Apollo Group	(1) Apollo, (2) the AAA Investor, (3) any investment fund or other collective investment vehicle whose general partner or managing member is owned, directly or indirectly, by Apollo or one or more of Apollo’s subsidiaries, (4) BRH Holdings GP, Ltd. and its shareholders and (5) any affiliate of any of the foregoing (except that AHL and its subsidiaries and employees of AHL, its subsidiaries or AAM are not members of the Apollo Group)
Athene USA	Athene USA Corporation
Athora	Athora Holding Ltd., formerly known as AGER Bermuda Holding Ltd. and formerly a consolidated subsidiary
ColInvest Other	AAA Investments (Other), L.P.
ColInvest VI	AAA Investments (Co-Invest VI), L.P.
ColInvest VII	AAA Investments (Co-Invest VII), L.P.
DOL	United States Department of Labor
MidCap	MidCap FinCo Limited
NAIC	National Association of Insurance Commissioners
NCL LLC	NCL Athene, LLC
NYSDFS	New York State Department of Financial Services
Sprint	Apollo Asia Sprint Co-Investment Fund, L.P.
Voya	Voya Financial, Inc.
VIAC	Voya Insurance and Annuity Company
Venerable	Venerable Holdings, Inc.

Certain Terms & Acronyms

Term or Acronym	Definition
ABS	Asset-backed securities
ACL	Authorized control level risk-based capital as defined by the model created by the National Association of Insurance Commissioners
ALM	Asset liability management
ALRe RBC	The risk-based capital ratio of ALRe, when applying the National Association of Insurance Commissioners risk-based capital factors
AUM	Assets under management
Alternative investments	Alternative investments, including investment funds, collateralized loan obligation equity positions and certain other debt instruments considered to be equity-like
Base of earnings	Earnings generated from our results of operations and the underlying profitability drivers of our business
BEAT	Base Erosion and Anti-Abuse Tax
Bermuda capital	The capital of ALRe calculated under U.S. statutory accounting principles, including that for policyholder reserve liabilities which are subjected to U.S. cash flow testing requirements, but excluding certain items that do not exist under our applicable Bermuda requirements, such as interest maintenance reserves
Block reinsurance	A transaction in which the ceding company cedes all or a portion of a block of previously issued annuity contracts through a reinsurance agreement
BMA	Bermuda Monetary Authority
BSCR	Bermuda Solvency Capital Requirement
CAL	Company action level risk-based capital as defined by the model created by the National Association of Insurance Commissioners
Capital ratio	Ratios calculated (1) with respect to our U.S. insurance subsidiaries, by reference to risk-based capital, (2) with respect to ALRe, by reference to BSCR, and (3) with respect to our former German Group Companies, by reference to solvency capital requirements
CLO	Collateralized loan obligation
CMBS	Commercial mortgage-backed securities
Cost of crediting	The interest credited to the policyholders on our fixed annuities, including, with respect to our fixed indexed annuities, option costs, presented on an annualized basis for interim periods
DAC	Deferred acquisition costs
Deferred annuities	Fixed indexed annuities, annual reset annuities and multi-year guaranteed annuities
DSI	Deferred sales inducement
Excess capital	Capital in excess of the level management believes is needed to support our current operating strategy
FIA	Fixed indexed annuity, which is an insurance contract that earns interest at a crediting rate based on a specified index on a tax-deferred basis
Fixed annuities	FIAs together with fixed rate annuities
Fixed rate annuity	An insurance contract that offers tax-deferred growth and the opportunity to produce a guaranteed stream of retirement income for the lifetime of its policyholder
Flow reinsurance	A transaction in which the ceding company cedes a portion of newly issued policies to the reinsurer
GAAP	Accounting principles generally accepted in the United States of America
GLWB	Guaranteed lifetime withdrawal benefit
GMDB	Guaranteed minimum death benefit
IMA	Investment management agreement
IMO	Independent marketing organization
Invested assets	The sum of (a) total investments on the consolidated balance sheet with AFS securities at amortized cost, excluding derivatives, (b) cash and cash equivalents and restricted cash, (c) investments in related parties, (d) accrued investment income, (e) consolidated variable interest entities' assets, liabilities and noncontrolling interest and (f) policy loans ceded (which offset the direct policy loans in total investments). Invested assets includes investments supporting assumed funds withheld and modco agreements and excludes assets associated with funds withheld liabilities related to business exited through reinsurance agreements and derivative collateral (offsetting the related cash positions)
Investment margin	Investment margin applies to deferred annuities and is the excess of our net investment earned rate over the cost of crediting to our policyholders, presented on an annualized basis for interim periods
Liability outflows	The aggregate of withdrawals on our deferred annuities, maturities of our funding agreements, payments on payout annuities and pension risk benefit payments

[Table of Contents](#)

Term or Acronym	Definition
LIMRA	Life Insurance and Market Research Association
MCR	Minimum capital requirements
MMS	Minimum margin of solvency
Modco	Modified coinsurance
MVA	Market value adjustment
MYGA	Multi-year guaranteed annuity
Net investment earned rate	Income from our invested assets divided by the average invested assets for the relevant period, presented on an annualized basis for interim periods
Other liability costs	Other liability costs include DAC, DSI and VOBA amortization and change in GLWB and GMDB reserves for all products, the cost of liabilities on products other than deferred annuities including offsets for premiums, product charges and other revenues
OTTI	Other-than-temporary impairment
Overall tax rate	Tax rate including corporate income taxes, the BEAT and excise taxes, in each case, to the extent applicable, on a GAAP or non-GAAP basis, as specified
Payout annuities	Annuities with a current cash payment component, which consist primarily of SPIAs, supplemental contracts and structured settlements
Policy loan	A loan to a policyholder under the terms of, and which is secured by, a policyholder's policy
PRT	Pension risk transfer
RBC	Risk-based capital
Reserve liabilities	The sum of (a) interest sensitive contract liabilities, (b) future policy benefits, (c) dividends payable to policyholders, and (d) other policy claims and benefits, offset by reinsurance recoverable, excluding policy loans ceded. Reserve liabilities also includes the reserves related to assumed modco agreements in order to appropriately match the costs incurred in the consolidated statements of income with the liabilities. Reserve liabilities is net of the ceded liabilities to third-party reinsurers as the costs of the liabilities are passed to such reinsurers and therefore we have no net economic exposure to such liabilities, assuming our reinsurance counterparties perform under our agreements
Rider reserves	Guaranteed lifetime withdrawal benefits and guaranteed minimum death benefits reserves
RMBS	Residential mortgage-backed securities
RML	Residential mortgage loan
Sales	All money paid into an individual annuity, including money paid into new contracts with initial purchase occurring in the specified period and existing contracts with initial purchase occurring prior to the specified period (excluding internal transfers)
SPIA	Single premium immediate annuity
Surplus assets	Assets in excess of policyholder obligations, determined in accordance with the applicable domiciliary jurisdiction's statutory accounting principles
TAC	Total adjusted capital as defined by the model created by the NAIC
U.S. RBC Ratio	The CAL RBC ratio for AADE, our parent U.S. insurance company
VIE	Variable interest entity
VOBA	Value of business acquired
Voya reinsurance transactions	Collectively, the coinsurance and modified coinsurance agreements we entered into on June 1, 2018 with Voya Insurance and Annuity Company and ReliaStar Life Insurance Company

[Table of Contents](#)

Item 1. Financial Statements

Index to Condensed Consolidated Financial Statements (unaudited)

Condensed Consolidated Balance Sheets (unaudited)	8
Condensed Consolidated Statements of Income (unaudited)	10
Condensed Consolidated Statements of Comprehensive Income (Loss) (unaudited)	11
Condensed Consolidated Statements of Equity (unaudited)	12
Condensed Consolidated Statements of Cash Flows (unaudited)	13
Notes to Condensed Consolidated Financial Statements (unaudited)	15
Note 1. Business, Basis of Presentation and Significant Accounting Policies	15
Note 2. Investments	17
Note 3. Derivative Instruments	23
Note 4. Variable Interest Entities	25
Note 5. Fair Value	31
Note 6. Deferred Acquisition Costs, Deferred Sales Inducements and Value of Business Acquired	47
Note 7. Reinsurance	47
Note 8. Debt	48
Note 9. Earnings Per Share	49
Note 10. Accumulated Other Comprehensive Income	50
Note 11. Income Taxes	51
Note 12. Related Parties	51
Note 13. Commitments and Contingencies	54
Note 14. Segment Information	56

[Table of Contents](#)

ATHENE HOLDING LTD.
Condensed Consolidated Balance Sheets (Unaudited)

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Assets		
Investments		
Fixed maturity securities, at fair value		
Available-for-sale securities (amortized cost: 2018 – \$59,445 and 2017 – \$58,506)	\$ 59,762	\$ 61,012
Trading securities	2,053	2,196
Equity securities, at fair value	216	790
Mortgage loans, net of allowances (portion at fair value: 2018 – \$38 and 2017 – \$41)	7,609	6,233
Investment funds (portion at fair value: 2018 – \$126 and 2017 – \$145)	633	699
Policy loans	504	530
Funds withheld at interest (portion at fair value: 2018 – \$150 and 2017 – \$312)	7,700	7,085
Derivative assets	1,929	2,551
Real estate (portion held for sale: 2017 – \$32)	—	624
Short-term investments, at fair value (cost: 2018 – \$289 and 2017 – \$201)	289	201
Other investments (portion at fair value: 2018 – \$50 and 2017 – \$0)	123	133
Total investments	80,818	82,054
Cash and cash equivalents	3,608	4,888
Restricted cash	178	105
Investments in related parties		
Fixed maturity securities, at fair value		
Available-for-sale securities (amortized cost: 2018 – \$958 and 2017 – \$399)	956	406
Trading securities	278	307
Investment funds (portion at fair value: 2018 – \$198 and 2017 – \$30)	1,836	1,310
Funds withheld at interest (portion at fair value: 2018 – \$162)	14,221	—
Short-term investments, at fair value (cost: 2018 – \$172 and 2017 – \$52)	172	52
Other investments	388	238
Accrued investment income (related party: 2018 – \$24 and 2017 – \$10)	662	652
Reinsurance recoverable (related party: 2018 – \$4; portion at fair value: 2018 – \$1,717 and 2017 – \$1,824)	4,847	4,972
Deferred acquisition costs, deferred sales inducements and value of business acquired	4,715	2,930
Other assets	1,265	969
Assets of consolidated variable interest entities		
Investments		
Fixed maturity securities, trading, at fair value – related party	48	48
Equity securities, at fair value – related party	163	240
Investment funds (related party: 2018 – \$542 and 2017 – \$571; portion at fair value: 2018 – \$542 and 2017 – \$549)	593	571
Cash and cash equivalents	2	4
Other assets	5	1
Total assets	\$ 114,755	\$ 99,747

(Continued)

See accompanying notes to the unaudited condensed consolidated financial statements

[Table of Contents](#)
ATHENE HOLDING LTD.
Condensed Consolidated Balance Sheets (Unaudited)
(In millions, except share and per share data)

	June 30, 2018	December 31, 2017
Liabilities and Equity		
Liabilities		
Interest sensitive contract liabilities (related party: 2018 – \$17,742; portion at fair value: 2018 – \$9,008 and 2017 – \$8,929)	\$ 87,052	\$ 67,708
Future policy benefits (related party: 2018 – \$928; portion at fair value: 2018 – \$2,249 and 2017 – \$2,428)	13,970	17,507
Other policy claims and benefits (related party: 2018 – \$2)	136	211
Dividends payable to policyholders	118	1,025
Short-term debt	183	—
Long-term debt	991	—
Derivative liabilities	137	134
Payables for collateral on derivatives	1,746	2,323
Funds withheld liability (portion at fair value: 2018 – \$4 and 2017 – \$22)	389	407
Other liabilities (related party: 2018 – \$69 and 2017 – \$64)	1,524	1,222
Liabilities of consolidated variable interest entities	4	2
Total liabilities	106,250	90,539
Commitments and Contingencies (Note 13)		
Equity		
Common stock		
Class A – par value \$0.001 per share; authorized: 2018 and 2017 – 425,000,000 shares; issued and outstanding: 2018 – 164,734,282 and 2017 – 142,386,704 shares	—	—
Class B – par value \$0.001 per share; convertible to Class A; authorized: 2018 and 2017 – 325,000,000 shares; issued and outstanding: 2018 – 25,483,107 and 2017 – 47,422,399 shares	—	—
Class M-1 – par value \$0.001 per share; contingently convertible to Class A; authorized: 2018 and 2017 – 7,109,560 shares; issued and outstanding: 2018 – 3,388,890 and 2017 – 3,388,890 shares	—	—
Class M-2 – par value \$0.001 per share; contingently convertible to Class A; authorized: 2018 and 2017 – 5,000,000 shares; issued and outstanding: 2018 – 851,103 and 2017 – 851,103 shares	—	—
Class M-3 – par value \$0.001 per share; contingently convertible to Class A; authorized: 2018 and 2017 – 7,500,000 shares; issued and outstanding: 2018 – 1,001,110 and 2017 – 1,092,000 shares	—	—
Class M-4 – par value \$0.001 per share; contingently convertible to Class A; authorized: 2018 and 2017 – 7,500,000 shares; issued and outstanding: 2018 – 4,354,425 and 2017 – 4,711,743 shares	—	—
Additional paid-in capital	3,492	3,472
Retained earnings	4,887	4,321
Accumulated other comprehensive income (related party: 2018 – \$(2) and 2017 – \$48)	126	1,415
Total shareholders' equity	8,505	9,208
Total liabilities and equity	\$ 114,755	\$ 99,747

(Concluded)
See accompanying notes to the unaudited condensed consolidated financial statements

[Table of Contents](#)

ATHENE HOLDING LTD.
Condensed Consolidated Statements of Income (Unaudited)

	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
<i>(In millions, except per share data)</i>				
Revenues				
Premiums (related party of \$582 for the three and six months ended June 30, 2018)	\$ 726	\$ 379	\$ 1,004	\$ 431
Product charges (related party of \$5 for the three and six months ended June 30, 2018)	106	85	202	166
Net investment income (related party investment income of \$67 and \$73 for the three months ended and \$143 and \$129 for the six months ended June 30, 2018 and 2017, respectively, and related party investment expense of \$86 and \$76 for the three months ended and \$169 and \$154 for the six months ended June 30, 2018 and 2017, respectively)	958	821	1,813	1,607
Investment related gains (losses) (related party of \$2 and \$3 for the three months ended and \$19 and \$(8) for the six months ended June 30, 2018 and 2017, respectively)	(2)	460	(238)	1,142
Other-than-temporary impairment investment losses				
Other-than-temporary impairment losses	—	(12)	(3)	(12)
Other-than-temporary impairment losses reclassified to (from) other comprehensive income	—	1	—	—
Net other-than-temporary impairment losses	—	(11)	(3)	(12)
Other revenues	6	8	12	16
Revenues of consolidated variable interest entities				
Net investment income (related party of \$14 and \$10 for the three months ended and \$24 and \$20 for the six months ended June 30, 2018 and 2017, respectively)	14	10	24	20
Investment related gains (losses) (related party of \$(11) and \$11 for the three months ended and \$(6) and \$12 for the six months ended June 30, 2018 and 2017, respectively)	(11)	11	(6)	12
Total revenues	1,797	1,763	2,808	3,382
Benefits and expenses				
Interest sensitive contract benefits (related party of \$20 for the three and six months ended June 30, 2018)	332	553	351	1,245
Amortization of deferred sales inducements	23	11	43	29
Future policy and other policy benefits (related party of \$580 for the three and six months ended June 30, 2018)	857	578	1,258	792
Amortization of deferred acquisition costs and value of business acquired	92	67	181	171
Dividends to policyholders	9	49	22	81
Policy and other operating expenses (related party of \$3 and \$2 for the three months ended and \$5 and \$6 for the six months ended June 30, 2018 and 2017, respectively)	153	168	295	321
Operating expenses of consolidated variable interest entities	1	—	1	—
Total benefits and expenses	1,467	1,426	2,151	2,639
Income before income taxes	330	337	657	743
Income tax expense	66	11	125	33
Net income	\$ 264	\$ 326	\$ 532	\$ 710
Earnings per share				
Basic – Classes A, B, M-1, M-2, M-3 and M-4	\$ 1.34	\$ 1.66	\$ 2.70	\$ 3.66
Diluted – Class A	1.33	1.65	2.69	3.59
Diluted – Class B	1.34	1.66	2.70	3.66
Diluted – Class M-1	1.34	1.66	2.70	3.66
Diluted – Class M-2	1.33	1.64	2.67	1.80
Diluted – Class M-3	1.34	1.00	2.67	1.08
Diluted – Class M-4	1.04	0.76	1.98	0.98

See accompanying notes to the unaudited condensed consolidated financial statements

[Table of Contents](#)**ATHENE HOLDING LTD.**
Condensed Consolidated Statements of Comprehensive Income (Loss) (Unaudited)

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Net income	\$ 264	\$ 326	\$ 532	\$ 710
Other comprehensive income (loss), before tax				
Unrealized investment gains (losses) on available-for-sale securities	(667)	582	(1,577)	1,001
Noncredit component of other-than-temporary impairment losses on available-for-sale securities	—	(1)	—	—
Unrealized gains (losses) on hedging instruments	101	(33)	45	(38)
Pension adjustments	—	(1)	3	(1)
Foreign currency translation adjustments	(2)	8	(10)	10
Other comprehensive income (loss), before tax	(568)	555	(1,539)	972
Income tax expense (benefit) related to other comprehensive income	(109)	168	(292)	279
Other comprehensive income (loss)	(459)	387	(1,247)	693
Comprehensive income (loss)	\$ (195)	\$ 713	\$ (715)	\$ 1,403

See accompanying notes to the unaudited condensed consolidated financial statements

[Table of Contents](#)

ATHENE HOLDING LTD.
Condensed Consolidated Statements of Equity (Unaudited)

<i>(In millions)</i>	Common stock	Additional paid-in capital	Retained earnings	Accumulated other comprehensive income	Total Athene Holding Ltd. shareholders' equity	Noncontrolling interest	Total equity
Balance at December 31, 2016	\$ —	\$ 3,421	\$ 3,070	\$ 367	\$ 6,858	\$ 1	\$ 6,859
Net income	—	—	710	—	710	—	710
Other comprehensive income	—	—	—	693	693	—	693
Stock-based compensation	—	31	—	—	31	—	31
Retirement or repurchase of shares	—	—	(8)	—	(8)	—	(8)
Other changes in equity of noncontrolling interests	—	—	—	—	—	(1)	(1)
Balance at June 30, 2017	<u>\$ —</u>	<u>\$ 3,452</u>	<u>\$ 3,772</u>	<u>\$ 1,060</u>	<u>\$ 8,284</u>	<u>\$ —</u>	<u>\$ 8,284</u>
Balance at December 31, 2017	\$ —	\$ 3,472	\$ 4,321	\$ 1,415	\$ 9,208	\$ —	\$ 9,208
Adoption of accounting standards ¹	—	—	39	(42)	(3)	—	(3)
Net income	—	—	532	—	532	—	532
Other comprehensive loss	—	—	—	(1,247)	(1,247)	—	(1,247)
Issuance of shares, net of expenses	—	1	—	—	1	—	1
Stock-based compensation	—	19	—	—	19	—	19
Retirement or repurchase of shares	—	—	(5)	—	(5)	—	(5)
Balance at June 30, 2018	<u>\$ —</u>	<u>\$ 3,492</u>	<u>\$ 4,887</u>	<u>\$ 126</u>	<u>\$ 8,505</u>	<u>\$ —</u>	<u>\$ 8,505</u>

¹ See discussion of adoptions in Note 1 – Business, Basis of Presentation and Significant Accounting Policies.

See accompanying notes to the unaudited condensed consolidated financial statements

[Table of Contents](#)

ATHENE HOLDING LTD.
Condensed Consolidated Statements of Cash Flows (Unaudited)

<i>(In millions)</i>	Six months ended June 30,	
	2018	2017
Cash flows from operating activities		
Net income	\$ 532	\$ 710
Adjustments to reconcile net income to net cash provided by operating activities:		
Amortization of deferred acquisition costs and value of business acquired	181	171
Amortization of deferred sales inducements	43	29
Accretion of net investment premiums, discounts, and other	(99)	(101)
Payment at inception of reinsurance agreements, net (related party: 2018 – \$(407))	(394)	—
Stock-based compensation	13	29
Net investment income (related party: 2018 – \$(50) and 2017 – \$(43))	(32)	(43)
Net recognized (gains) losses on investments and derivatives (related party: 2018 – \$(18) and 2017 – \$3)	161	(882)
Policy acquisition costs deferred	(311)	(248)
Changes in operating assets and liabilities:		
Accrued investment income (related party: 2018 – \$(14))	(47)	(9)
Interest sensitive contract liabilities (related party: 2018 – \$15)	7	1,140
Future policy benefits, other policy claims and benefits, dividends payable to policyholders and reinsurance recoverable (related party: 2018 – \$15)	352	387
Funds withheld assets and liabilities (related party: 2018 – \$23)	(32)	(222)
Other assets and liabilities	139	124
Consolidated variable interest entities related:		
Net recognized (gains) losses on investments and derivatives (related party: 2018 – \$5 and 2017 – \$(12))	5	(12)
Other operating activities, net	1	—
Net cash provided by operating activities	519	1,073
Cash flows from investing activities		
Sales, maturities and repayments of:		
Fixed maturity securities		
Available-for-sale securities (related party: 2018 – \$97 and 2017 – \$73)	6,309	5,987
Trading securities (related party: 2018 – \$22 and 2017 – \$26)	288	83
Equity securities (related party: 2018 – \$0 and 2017 – \$22)	2	455
Mortgage loans	686	632
Investment funds (related party: 2018 – \$143 and 2017 – \$172)	252	221
Derivative instruments and other invested assets	1,062	713
Short-term investments	220	226
Purchases of:		
Fixed maturity securities		
Available-for-sale securities (related party: 2018 – \$(211) and 2017 – \$(64))	(8,953)	(9,111)
Trading securities	(81)	(66)
Equity securities	(62)	(492)
Mortgage loans	(1,924)	(1,184)
Investment funds (related party: 2018 – \$(556) and 2017 – \$(179))	(654)	(227)
Derivative instruments and other invested assets (related party: 2018 – \$(150) and 2017 – \$0)	(659)	(376)
Real estate	—	(13)
Short-term investments (related party: 2018 – \$(121) and 2017 – \$(28))	(429)	(177)
Consolidated variable interest entities related:		
Sales, maturities and repayments of investments (related party: 2018 – \$103 and 2017 – \$7)	103	7
Purchases of investments (related party: 2018 – \$0 and 2017 – \$(22))	(52)	(22)
Deconsolidation of AGER Bermuda Holding Ltd. and its subsidiaries	(296)	—
Cash settlement of derivatives	(2)	4
Other investing activities, net	286	748
Net cash used in investing activities	(3,904)	(2,592)

(Continued)

See accompanying notes to the unaudited condensed consolidated financial statements

[Table of Contents](#)**ATHENE HOLDING LTD.**
Condensed Consolidated Statements of Cash Flows (Unaudited)

<i>(In millions)</i>	Six months ended June 30,	
	2018	2017
Cash flows from financing activities		
Capital contributions	\$ 1	\$ —
Proceeds from short-term debt	183	—
Proceeds from long-term debt	998	—
Deposits on investment-type policies and contracts (related party: 2018 – \$128)	4,375	4,727
Withdrawals on investment-type policies and contracts (related party: 2018 – \$(37))	(2,839)	(2,607)
Payments for coinsurance agreements on investment-type contracts, net	(12)	(15)
Net change in cash collateral posted for derivative transactions	(577)	477
Repurchase of common stock	(5)	(8)
Other financing activities, net	52	(5)
Net cash provided by financing activities	2,176	2,569
Effect of exchange rate changes on cash and cash equivalents	—	19
Net (decrease) increase in cash and cash equivalents	(1,209)	1,069
Cash and cash equivalents at beginning of year ¹	4,997	2,516
Cash and cash equivalents at end of period ¹	\$ 3,788	\$ 3,585

Supplementary information

Non-cash transactions		
Deposits on investment-type policies and contracts through reinsurance agreements (related party: 2018 – \$17,525)	\$ 18,247	\$ 385
Withdrawals on investment-type policies and contracts through reinsurance agreements (related party: 2018 – \$155)	341	285
Investments received from settlements on reinsurance agreements	8	36
Investment in Athora Holding Ltd. received upon deconsolidation	108	—

¹ Includes cash and cash equivalents, restricted cash, and cash and cash equivalents of consolidated variable interest entities.

(Concluded)

See accompanying notes to the unaudited condensed consolidated financial statements

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

1. Business, Basis of Presentation and Significant Accounting Policies

Athene Holding Ltd. (AHL), a Bermuda exempted company, together with its subsidiaries (collectively, Athene, we, our, us, or the Company), is a leading retirement services company that issues, reinsures and acquires retirement savings products in all U.S. states and the District of Columbia.

We conduct business primarily through the following consolidated subsidiaries:

- Our non-U.S. reinsurance subsidiaries, to which AHL's other insurance subsidiaries and third party ceding companies directly and indirectly reinsure a portion of their liabilities, including Athene Life Re Ltd. (ALRe), a Bermuda exempted company; and
- Athene USA Corporation, an Iowa corporation and its subsidiaries (Athene USA).

In addition, we consolidate certain variable interest entities (VIEs), for which we determined we are the primary beneficiary, as discussed in *Note 4 – Variable Interest Entities*.

Basis of Presentation—We have prepared the accompanying condensed consolidated financial statements in accordance with accounting principles generally accepted in the United States of America (GAAP) for interim financial information and the United States Securities and Exchange Commission's rules and regulations for Form 10-Q and Article 10 of Regulation S-X. The accompanying condensed consolidated financial statements are unaudited and reflect all adjustments, consisting only of normal recurring items, considered necessary for fair statement of the periods presented. All significant intercompany accounts and transactions have been eliminated. Interim operating results are not necessarily indicative of the results expected for the entire year.

The condensed consolidated balance sheet as of December 31, 2017 has been derived from the audited financial statements, but does not include all of the information and footnotes required by GAAP for complete financial statements. Therefore, these condensed consolidated financial statements should be read in conjunction with our audited consolidated financial statements included in our Annual Report on Form 10-K for the year ended December 31, 2017. The preparation of financial statements requires the use of management estimates. Actual results may differ from estimates used in preparing the condensed consolidated financial statements.

Deconsolidation – AGER Bermuda Holding Ltd. and its subsidiaries, now known as Athora Holding Ltd. (Athora), was our consolidated subsidiary for the year ended December 31, 2017. In April 2017, in connection with a private offering, Athora entered into subscription agreements with AHL, certain affiliates of Apollo Global Management, LLC (AGM and, together with its subsidiaries, Apollo) and a number of other third-party investors pursuant to which Athora secured commitments from such parties to purchase new common shares in Athora (Athora Offering). In November 2017, the Athora board of directors approved resolutions authorizing the closing of the Athora Offering (Closing) to occur on January 1, 2018 and approving a capital call from all of the Athora investors, excluding us. In connection with the Closing and the issuance of shares in respect of the capital call, each of which occurred on January 1, 2018, our equity interest in Athora was exchanged for common shares of Athora. As a result, on January 1, 2018, we held 10% of the aggregate voting power of and less than 50% of the economic interest in Athora and, as such, it is thereafter held as a related party investment rather than a consolidated subsidiary. We did not recognize a material amount in the condensed consolidated statements of income upon deconsolidation in 2018.

Adopted Accounting Pronouncements

Revenue Recognition (ASU 2017-13, ASU 2016-20, ASU 2016-12, ASU 2016-11, ASU 2016-10, ASU 2016-08, ASU 2015-14 and ASU 2014-09)

These updates are based on the core principle that an entity should recognize revenue to depict the transfer of promised goods or services to customers in an amount that reflects the consideration to which the entity expects to be entitled in exchange for those goods or services. These updates replace all general and most industry-specific revenue recognition guidance, excluding insurance contracts, leases, financial instruments and guarantees, which have been scoped out of these updates. Since the guidance does not apply to revenue on contracts accounted for under the financial instruments or insurance contracts standards, only a portion of our revenues are impacted by this guidance. We adopted these updates on a modified retrospective basis effective January 1, 2018. The adoptions did not have a material effect on our consolidated financial statements.

Derivatives and Hedging – Targeted Improvements (ASU 2017-12)

The amendments in this update contain improvements to the financial reporting of hedging relationships that more closely reflect the economic results of an entity's risk management activities in its financial statements. Additionally, the amendments in this update make certain targeted improvements to simplify the application of hedge accounting. We early adopted this update effective January 1, 2018, and the adoption did not have a material effect on our consolidated financial statements.

Gains and Losses from the Derecognition of Nonfinancial Assets (ASU 2017-05)

The amendments in this update clarify the scope of asset derecognition guidance and accounting for partial sales of nonfinancial assets. We adopted this update on a modified retrospective basis effective January 1, 2018. The adoption did not have a material effect on our consolidated financial statements.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Statement of Cash Flows – Restricted Cash (ASU 2016-18)

This update requires amounts generally described as restricted cash or restricted cash equivalents be included with cash and cash equivalents when reconciling the beginning-of-period and end-of-period amounts shown on the consolidated statements of cash flows. We adopted this update effective January 1, 2018, and have changed the presentation on the consolidated statements of cash flows as required by this update.

Income Taxes – Intra-Entity Transfers (ASU 2016-16)

This update requires the immediate recognition of current and deferred income tax effects of intra-entity transfers of assets, other than inventory. Prior to adoption, recognition of the income tax consequence was not recognized until the asset was sold to an outside party. We adopted this update effective January 1, 2018. Upon adoption, we recognized a cumulative-effect decrease to beginning retained earnings of \$3 million.

Statement of Cash Flows (ASU 2016-15)

This update provides specific guidance to clarify how entities should classify certain cash receipts and cash payments on the statement of cash flows. The update also clarifies the application of the predominance principle when cash receipts and cash payments have aspects of more than one class of cash flows. We adopted this update effective January 1, 2018, and the adoption did not have a material effect on our consolidated financial statements.

Financial Instruments – Recognition and Measurement (ASU 2016-01)

This update changes the accounting for certain equity investments, the presentation of changes in the fair value of liabilities measured under the fair value option due to instrument-specific credit risk, and certain disclosures. For liabilities measured under the fair value option, changes in fair value attributable to instrument-specific credit risk will no longer affect net income, but will be recognized separately in other comprehensive income (OCI). Additionally, this update requires equity investments to be measured at fair value with subsequent changes recognized in net income, except for those accounted for under the equity method or requiring consolidation. Prior to the effective date of this update, changes in fair value related to available-for-sale (AFS) equity securities were recognized in OCI. We adopted this update effective January 1, 2018. Upon adoption, we recognized a cumulative-effect increase to beginning retained earnings of \$42 million and a corresponding decrease to accumulated other comprehensive income (AOCI). Additionally, we combined the presentation of AFS and trading equity securities on the consolidated balance sheets for all periods presented.

Recently Issued Accounting Pronouncements

Stock Compensation – Nonemployee Share-Based Payments (ASU 2018-07)

The amendments in this update simplify the accounting for share-based payments to nonemployees by aligning with the accounting for share-based payments to employees, with certain exceptions. We will be required to adopt this update on a modified retrospective basis effective January 1, 2019. Early adoption is permitted. We do not expect the adoption of this update will have a material effect on our consolidated financial statements.

Leases (ASU 2018-11, ASU 2018-10, ASU 2018-01, ASU 2017-13 and ASU 2016-02)

These updates are intended to increase transparency and comparability for lease transactions. ASU 2016-02, among other things, requires a lessee to recognize an asset and a liability for all lease arrangements longer than 12 months. Lessor accounting is largely unchanged. ASU 2016-02 required the adoption of this standard on a modified retrospective basis. However, with the issuance of ASU 2018-11, we are allowed the option to recognize the cumulative effect of applying the new standard as an adjustment to the opening balance of retained earnings in the year of adoption, while continuing to present all prior periods under the previous lease guidance. The standard is effective January 1, 2019 and early adoption is permitted. We have reviewed our existing lease contracts and our implementation efforts are primarily focused on assessing the financial impact of these updates on our consolidated financial statements.

Intangibles – Simplifying the Test for Goodwill Impairment (ASU 2017-04)

The amendments in this update simplify the subsequent measurement of goodwill by eliminating the comparison of the implied fair value of a reporting unit's goodwill with the carrying amount of that goodwill to determine the goodwill impairment loss. With the adoption of this guidance, a goodwill impairment will be the amount by which a reporting unit's carrying value exceeds its fair value, not to exceed the carrying amount of the goodwill allocated to that reporting unit. Entities will continue to have the option to perform a qualitative assessment to determine if a quantitative impairment test is necessary. We will be required to adopt this update prospectively effective January 1, 2020. Early adoption is permitted. We do not expect the adoption of this update will have a material effect on our consolidated financial statements.

Financial Instruments – Credit Losses (ASU 2016-13)

This update is designed to reduce complexity by limiting the number of credit impairment models used for different assets. The model will result in accelerated credit loss recognition on assets held at amortized cost, which includes our commercial and residential mortgage investments. The identification of credit-deteriorated securities will include all assets that have experienced a more-than-insignificant deterioration in credit since origination. Additionally, any changes in the expected cash flows of credit-deteriorated securities will be recognized immediately in the income statement. AFS fixed maturity securities are not in scope of the new credit loss model, but will undergo targeted improvements to the current reporting model including the establishment of a valuation allowance for credit losses versus the current direct write down approach. We will be required to adopt this update effective January 1, 2020. Early adoption is permitted effective January 1, 2019. We are currently evaluating the impact of this guidance on our consolidated financial statements.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

2. Investments

Available-for-sale Securities—The following table represents the amortized cost, gross unrealized gains and losses, fair value and other-than-temporary impairments (OTTI) in AOCI of our AFS investments by asset type. Our AFS investment portfolio includes direct investments in affiliates of Apollo Global Management, LLC (AGM and, together with its subsidiaries, Apollo) where Apollo can exercise significant influence over the affiliates. These investments are presented as investments in related parties on the condensed consolidated balance sheets, and are separately disclosed below.

<i>(In millions)</i>	June 30, 2018				
	Amortized Cost	Gross Unrealized Gains	Gross Unrealized Losses	Fair Value	OTTI in AOCI
Available-for-sale securities					
U.S. government and agencies	\$ 143	\$ —	\$ (1)	\$ 142	\$ —
U.S. state, municipal and political subdivisions	1,152	124	(5)	1,271	—
Foreign governments	203	1	(5)	199	—
Corporate	37,258	481	(885)	36,854	1
CLO	5,355	21	(24)	5,352	—
ABS	4,727	32	(43)	4,716	1
CMBS	2,343	28	(47)	2,324	1
RMBS	8,264	648	(8)	8,904	10
Total AFS securities	59,445	1,335	(1,018)	59,762	13
Available-for-sale securities – related party					
CLO	473	2	(3)	472	—
ABS	485	2	(3)	484	—
Total AFS securities – related party	958	4	(6)	956	—
Total AFS securities, including related party	\$ 60,403	\$ 1,339	\$ (1,024)	\$ 60,718	\$ 13

<i>(In millions)</i>	December 31, 2017				
	Amortized Cost	Gross Unrealized Gains	Gross Unrealized Losses	Fair Value	OTTI in AOCI
Fixed maturity securities					
U.S. government and agencies	\$ 63	\$ 1	\$ (2)	\$ 62	\$ —
U.S. state, municipal and political subdivisions	996	171	(2)	1,165	—
Foreign governments	2,575	116	(8)	2,683	—
Corporate	35,173	1,658	(171)	36,660	—
CLO	5,039	53	(8)	5,084	—
ABS	3,945	53	(27)	3,971	1
CMBS	1,994	48	(21)	2,021	1
RMBS	8,721	652	(7)	9,366	11
Total fixed maturity securities	58,506	2,752	(246)	61,012	13
Equity securities ¹	271	7	(1)	277	—
Total AFS securities	58,777	2,759	(247)	61,289	13
Available-for-sale securities – related party					
CLO	353	7	—	360	—
ABS	46	—	—	46	—
Total AFS securities – related party	399	7	—	406	—
Total AFS securities, including related party	\$ 59,176	\$ 2,766	\$ (247)	\$ 61,695	\$ 13

¹ Included in equity securities on the condensed consolidated balance sheets.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The amortized cost and fair value of fixed maturity AFS securities, including related party, are shown by contractual maturity below:

<i>(In millions)</i>	June 30, 2018	
	Amortized Cost	Fair Value
Due in one year or less	\$ 1,146	\$ 1,145
Due after one year through five years	8,521	8,517
Due after five years through ten years	11,461	11,261
Due after ten years	17,628	17,543
CLO, ABS, CMBS and RMBS	20,689	21,296
Total AFS fixed maturity securities	59,445	59,762
Fixed maturity securities – related party, CLO and ABS	958	956
Total AFS fixed maturity securities, including related party	\$ 60,403	\$ 60,718

Actual maturities can differ from contractual maturities as borrowers may have the right to call or prepay obligations with or without call or prepayment penalties.

Unrealized Losses on AFS Securities—The following summarizes the fair value and gross unrealized losses for AFS securities, including related party, aggregated by class of security and length of time the fair value has remained below amortized cost:

<i>(In millions)</i>	June 30, 2018					
	Less than 12 months		12 months or more		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Available-for-sale securities						
U.S. government and agencies	\$ 139	\$ (1)	\$ 1	\$ —	\$ 140	\$ (1)
U.S. state, municipal and political subdivisions	125	(1)	77	(4)	202	(5)
Foreign governments	103	(2)	45	(3)	148	(5)
Corporate	17,178	(526)	5,105	(359)	22,283	(885)
CLO	2,270	(21)	267	(3)	2,537	(24)
ABS	1,689	(22)	678	(21)	2,367	(43)
CMBS	880	(20)	382	(27)	1,262	(47)
RMBS	380	(4)	248	(4)	628	(8)
Total AFS securities	22,764	(597)	6,803	(421)	29,567	(1,018)
Available-for-sale securities – related party						
CLO	214	(3)	—	—	214	(3)
ABS	127	—	86	(3)	213	(3)
Total AFS securities – related party	341	(3)	86	(3)	427	(6)
Total AFS securities, including related party	\$ 23,105	\$ (600)	\$ 6,889	\$ (424)	\$ 29,994	\$ (1,024)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	December 31, 2017					
	Less than 12 months		12 months or more		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Fixed maturity securities						
U.S. government and agencies	\$ 34	\$ (1)	\$ 9	\$ (1)	\$ 43	\$ (2)
U.S. state, municipal and political subdivisions	50	(1)	39	(1)	89	(2)
Foreign governments	435	(6)	76	(2)	511	(8)
Corporate	3,992	(49)	2,457	(122)	6,449	(171)
CLO	414	(2)	340	(6)	754	(8)
ABS	515	(5)	549	(22)	1,064	(27)
CMBS	460	(8)	179	(13)	639	(21)
RMBS	506	(3)	210	(4)	716	(7)
Total fixed maturity securities	6,406	(75)	3,859	(171)	10,265	(246)
Equity securities ¹	134	(1)	—	—	134	(1)
Total AFS securities	6,540	(76)	3,859	(171)	10,399	(247)
Available-for-sale securities – related party						
CLO	29	—	—	—	29	—
ABS	42	—	—	—	42	—
Total AFS securities – related party	71	—	—	—	71	—
Total AFS securities, including related party	\$ 6,611	\$ (76)	\$ 3,859	\$ (171)	\$ 10,470	\$ (247)

¹ Included in equity securities on the condensed consolidated balance sheets.

As of June 30, 2018, we held 3,517 AFS securities that were in an unrealized loss position. Of this total, 808 were in an unrealized loss position 12 months or more. As of June 30, 2018, we held 17 related party AFS securities that were in an unrealized loss position. Of this total, four were in an unrealized loss position 12 months or more. The unrealized losses on AFS securities can primarily be attributed to changes in market interest rates since acquisition. We did not recognize the unrealized losses in income as we intend to hold these securities and it is not more likely than not we will be required to sell a security before the recovery of its amortized cost.

Other-Than-Temporary Impairments—For the six months ended June 30, 2018, we incurred \$3 million of net OTTI, of which \$2 million related to intent-to-sell impairments. These securities were impaired to fair value as of the impairment date. The remaining net OTTI of \$1 million related to credit impairments where a portion was bifurcated in AOCI. Any credit loss impairments not bifurcated in AOCI are excluded from the rollforward below.

The following table represents a rollforward of the cumulative amounts recognized on the condensed consolidated statements of income for OTTI related to pre-tax credit loss impairments on AFS fixed maturity securities, for which a portion of the securities' total OTTI was recognized in AOCI:

(In millions)	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Beginning balance	\$ 7	\$ 16	\$ 7	\$ 16
Initial impairments – credit loss OTTI recognized on securities not previously impaired	—	6	1	6
Reduction in impairments from securities sold, matured or repaid	—	(6)	(1)	(6)
Ending balance	\$ 7	\$ 16	\$ 7	\$ 16

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

Net Investment Income—Net investment income by asset class consists of the following:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Fixed maturity securities				
AFS securities	\$ 719	\$ 635	\$ 1,387	\$ 1,255
Trading securities	54	53	98	103
Equity securities	2	2	4	5
Mortgage loans	104	90	195	175
Investment funds	58	65	123	120
Funds withheld at interest	86	34	132	70
Other	23	21	46	38
Investment revenue	1,046	900	1,985	1,766
Investment expenses	(88)	(79)	(172)	(159)
Net investment income	\$ 958	\$ 821	\$ 1,813	\$ 1,607

Investment Related Gains (Losses)—Investment related gains (losses) by asset class consists of the following:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
AFS securities				
Gross realized gains on investment activity	\$ 51	\$ 35	\$ 72	\$ 63
Gross realized losses on investment activity	(37)	(13)	(43)	(21)
Net realized investment gains on AFS securities	14	22	29	42
Net realized investment gains (losses) on trading securities	(76)	42	(165)	28
Net realized investment gains on equity securities	3	2	4	20
Derivative gains (losses)	46	406	(138)	1,060
Other gains (losses)	11	(12)	32	(8)
Investment related gains (losses)	\$ (2)	\$ 460	\$ (238)	\$ 1,142

Proceeds from sales of AFS securities were \$2,365 million and \$1,235 million for the three months ended June 30, 2018 and 2017, respectively, and \$4,002 million and \$2,766 million for the six months ended June 30, 2018 and 2017, respectively.

The following table summarizes the change in unrealized gains (losses) on trading and equity securities, including related party, we still held as of the respective period end:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Trading securities	\$ 30	\$ 48	\$ (39)	\$ 59
Trading securities – related party	(4)	12	(6)	—
Equity securities	4	(2)	4	13

Purchased Credit Impaired (PCI) Investments—The following table summarizes our PCI investments:

<i>(In millions)</i>	June 30, 2018		December 31, 2017		June 30, 2018		December 31, 2017	
	Fixed maturity securities		Mortgage loans		Mortgage loans		Mortgage loans	
Contractually required payments receivable	\$ 8,695	\$ 9,690	\$ 1,198	\$ 1,140	\$ 1,198	\$ 1,140	\$ 1,140	\$ 1,140
Less: Cash flows expected to be collected ¹	(7,689)	(8,188)	(1,164)	(1,090)	(1,164)	(1,090)	(1,090)	(1,090)
Non-accretable difference	\$ 1,006	\$ 1,502	\$ 34	\$ 50	\$ 34	\$ 50	\$ 50	\$ 50
Cash flows expected to be collected ¹	\$ 7,689	\$ 8,188	\$ 1,164	\$ 1,090	\$ 1,164	\$ 1,090	\$ 1,090	\$ 1,090
Less: Amortized cost	(5,905)	(6,168)	(860)	(817)	(860)	(817)	(817)	(817)
Accretable difference	\$ 1,784	\$ 2,020	\$ 304	\$ 273	\$ 304	\$ 273	\$ 273	\$ 273
Fair value	\$ 6,426	\$ 6,703	\$ 909	\$ 844	\$ 909	\$ 844	\$ 844	\$ 844
Outstanding balance	7,250	8,026	992	946	992	946	946	946

¹ Represents the undiscounted principal and interest cash flows expected.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

During the period, we acquired PCI investments with the following amounts at the time of purchase:

<i>(In millions)</i>	June 30, 2018	
	Fixed maturity securities	Mortgage loans
Contractually required payments receivable	\$ 405	\$ 89
Cash flows expected to be collected	381	87
Fair value	310	68

The following table summarizes the activity for the accretable yield on PCI investments:

<i>(In millions)</i>	Three months ended June 30, 2018		Six months ended June 30, 2018	
	Fixed maturity securities	Mortgage loans	Fixed maturity securities	Mortgage loans
Beginning balance	\$ 1,912	\$ 291	\$ 2,020	\$ 273
Purchases of PCI investments, net of sales	28	16	44	14
Accretion	(105)	(11)	(205)	(21)
Net reclassification from (to) non-accretable difference	(51)	8	(75)	38
Ending balance	\$ 1,784	\$ 304	\$ 1,784	\$ 304

Mortgage Loans—Mortgage loans, net of allowances, consists of the following:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Commercial mortgage loans	\$ 6,197	\$ 5,223
Commercial mortgage loans under development	37	24
Total commercial mortgage loans	6,234	5,247
Residential mortgage loans	1,375	986
Mortgage loans, net of allowances	\$ 7,609	\$ 6,233

We primarily invest in commercial mortgage loans on income producing properties including hotels, industrial properties and retail and office buildings. We diversify the commercial mortgage loan portfolio by geographic region and property type to reduce concentration risk. We evaluate mortgage loans based on relevant current information to confirm if properties are performing at a consistent and acceptable level to secure the related debt.

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

The distribution of commercial mortgage loans, including those under development, net of valuation allowances, by property type and geographic region, is as follows:

	June 30, 2018		December 31, 2017	
	Net Carrying Value	Percentage of Total	Net Carrying Value	Percentage of Total
<i>(In millions, except for percentages)</i>				
Property type				
Office building	\$ 1,769	28.4%	\$ 1,187	22.6%
Retail	1,710	27.4%	1,223	23.3%
Hotels	895	14.4%	928	17.7%
Industrial	858	13.8%	944	18.0%
Apartment	545	8.7%	525	10.0%
Other commercial	457	7.3%	440	8.4%
Total commercial mortgage loans	\$ 6,234	100.0%	\$ 5,247	100.0%
U.S. Region				
East North Central	\$ 921	14.8%	\$ 643	12.3%
East South Central	160	2.6%	144	2.7%
Middle Atlantic	1,025	16.4%	909	17.3%
Mountain	512	8.2%	492	9.4%
New England	144	2.3%	162	3.1%
Pacific	1,362	21.9%	991	18.9%
South Atlantic	1,362	21.8%	873	16.6%
West North Central	189	3.0%	233	4.4%
West South Central	559	9.0%	655	12.5%
Total U.S. Region	6,234	100.0%	5,102	97.2%
International Region	—	—%	145	2.8%
Total commercial mortgage loans	\$ 6,234	100.0%	\$ 5,247	100.0%

Our residential mortgage loan portfolio includes first lien residential mortgage loans collateralized by properties located in the U.S. As of June 30, 2018, California and Florida represented 33.3% and 16.7%, respectively, of the portfolio, and the remaining 50.0% represented all other states, with each individual state comprising less than 5% of the portfolio. As of December 31, 2017, California, Florida and New York represented 34.3%, 15.6% and 6.0%, respectively, of the portfolio, and the remaining 44.1% represented all other states, with each individual state comprising less than 5% of the portfolio.

Mortgage Loan Valuation Allowance—The assessment of mortgage loan impairments and valuation allowances is substantially the same for residential and commercial mortgage loans. The valuation allowance was \$1 million as of June 30, 2018 and \$2 million as of December 31, 2017. We did not record any material activity in the valuation allowance during the six months ended June 30, 2018 or 2017.

Residential mortgage loans – The primary credit quality indicator of residential mortgage loans is loan performance. Nonperforming residential mortgage loans are 90 days or more past due and/or are in non-accrual status. As of June 30, 2018 and December 31, 2017, \$35 million and \$28 million, respectively, of our residential mortgage loans were non-performing.

Commercial mortgage loans – As of June 30, 2018 and December 31, 2017, none of our commercial mortgage loans were 30 days or more past due.

Loan-to-value and debt service coverage ratios are measures we use to assess the risk and quality of commercial mortgage loans other than those under development. Loans under development are not evaluated using these ratios as the properties underlying these loans are generally not yet income-producing and the value of the underlying property significantly fluctuates based on the progress of construction. Therefore, the risk and quality of loans under development are evaluated based on the aging and geographical distribution of such loans as shown above.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The loan-to-value ratio is expressed as a percentage of the amount of the loan relative to the value of the underlying property. A loan-to-value ratio in excess of 100% indicates the unpaid loan amount exceeds the underlying collateral. The following represents the loan-to-value ratio of the commercial mortgage loan portfolio, excluding those under development, net of valuation allowances:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Less than 50%	\$ 1,952	\$ 1,841
50% to 60%	1,607	1,390
61% to 70%	1,989	1,691
71% to 100%	649	301
Commercial mortgage loans	\$ 6,197	\$ 5,223

The debt service coverage ratio, based upon the most recent financial statements, is expressed as a percentage of a property's net operating income to its debt service payments. A debt service ratio of less than 1.0 indicates a property's operations do not generate enough income to cover debt payments. The following represents the debt service coverage ratio of the commercial mortgage loan portfolio, excluding those under development, net of valuation allowances:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Greater than 1.20x	\$ 5,776	\$ 4,742
1.00x – 1.20x	302	297
Less than 1.00x	119	184
Commercial mortgage loans	\$ 6,197	\$ 5,223

Investment Funds—Our investment fund portfolio consists of funds that employ various strategies and include investments in real estate and other real assets, credit, private equity, natural resources and hedge funds. Investment funds typically meet the definition of VIEs and are discussed further in *Note 4 – Variable Interest Entities*.

3. Derivative Instruments

We use a variety of derivative instruments to manage risks, primarily equity, interest rate, credit, foreign currency and market volatility. See *Note 5 – Fair Value* for information about the fair value hierarchy for derivatives.

The following table presents the notional amount and fair value of derivative instruments:

<i>(In millions)</i>	June 30, 2018			December 31, 2017		
	Notional Amount	Fair Value		Notional Amount	Fair Value	
		Assets	Liabilities		Assets	Liabilities
Derivatives designated as hedges						
Foreign currency swaps	1,713	\$ 28	\$ 102	928	\$ 1	\$ 99
Interest rate swaps	—	—	—	302	—	—
Total derivatives designated as hedges		28	102		1	99
Derivatives not designated as hedges						
Equity options	34,189	1,875	13	31,460	2,500	19
Futures	4	3	—	1,134	7	—
Total return swaps	61	1	—	114	5	—
Foreign currency swaps	42	3	4	41	21	3
Interest rate swaps	480	—	1	385	—	2
Credit default swaps	10	—	5	10	—	5
Foreign currency forwards	595	19	12	1,139	17	6
Embedded derivatives						
Funds withheld	—	312	4	—	312	22
Interest sensitive contract liabilities	—	—	8,065	—	—	7,436
Total derivatives not designated as hedges		2,213	8,104		2,862	7,493
Total derivatives		\$ 2,241	\$ 8,206		\$ 2,863	\$ 7,592

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Derivatives Designated as Hedges

Foreign currency swaps – We use foreign currency swaps to convert foreign currency denominated cash flows of an investment to U.S. dollars to reduce cash flow fluctuations due to changes in currency exchange rates. Certain of these swaps are designated and accounted for as cash flow hedges, which will expire by December 2045. During the three months ended June 30, 2018 and 2017, we had foreign currency swap gains of \$101 million and losses of \$33 million, respectively, recorded in AOCI. During the six months ended June 30, 2018 and 2017, we had foreign currency swap gains of \$45 million and losses of \$38 million, respectively, recorded in AOCI. There were no amounts reclassified to income during the six months ended June 30, 2018 and 2017, and as of June 30, 2018, no amounts are expected to be reclassified to income within the next 12 months.

Derivatives Not Designated as Hedges

Equity options – We use equity indexed options to economically hedge fixed indexed annuity products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specified market index, primarily the S&P 500. To hedge against adverse changes in equity indices, we enter into contracts to buy equity indexed options. The contracts are net settled in cash based on differentials in the indices at the time of exercise and the strike price.

Futures – Futures contracts are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. We enter into exchange-traded futures with regulated futures commission clearing brokers who are members of a trading exchange. Under exchange-traded futures contracts, we agree to purchase a specified number of contracts with other parties and to post variation margin on a daily basis in an amount equal to the difference in the daily fair values of those contracts.

Interest rate swaps – We use interest rate swaps to reduce market risks from interest rate changes and to alter interest rate exposure arising from duration mismatches between assets and liabilities. With an interest rate swap, we agree with another party to exchange the difference between fixed-rate and floating-rate interest amounts tied to an agreed-upon notional principal amount at specified intervals. Certain of these swaps entered into during the fourth quarter of 2016 were designated as fair value hedges. These fair value hedges were dedesignated during the second quarter of 2018 and there was no material impact as a result.

Total return swaps – We purchase total rate of return swaps to gain exposure and benefit from a reference asset or index without ownership. Total rate of return swaps are contracts in which one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of the underlying asset or index, which includes both the income it generates and any capital gains.

Credit default swaps – Credit default swaps provide a measure of protection against the default of an issuer or allow us to gain credit exposure to an issuer or traded index. We use credit default swaps coupled with a bond to synthetically create the characteristics of a reference bond. These transactions have a lower cost and are generally more liquid relative to the cash market. We receive a periodic premium for these transactions as compensation for accepting credit risk.

Hedging credit risk involves buying protection for existing credit risk. The exposure resulting from the agreements, which is usually the notional amount, is equal to the maximum proceeds that must be paid by a counterparty for a defaulted security. If a credit event occurs on a reference entity, then a counterparty who sold protection is required to pay the buyer the trade notional amount less any recovery value of the security.

Foreign currency forwards – We use foreign currency forward contracts to hedge certain exposures to foreign currency risk. The price is agreed upon at the time of the contract and payment is made at a specified future date.

Embedded derivatives – We have embedded derivatives which are required to be separated from their host contracts and reported as derivatives. Host contracts include reinsurance agreements structured on a modified coinsurance (modco) or funds withheld basis and indexed annuity products.

The following is a summary of the gains (losses) related to derivatives not designated as hedges:

(In millions)	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Equity options	\$ 89	\$ 259	\$ (53)	\$ 787
Futures	1	(4)	(4)	(14)
Swaps	(9)	9	(7)	14
Foreign currency forwards	14	19	7	20
Embedded derivatives on funds withheld	(49)	123	(81)	253
Amounts recognized in investment related gains (losses)	46	406	(138)	1,060
Embedded derivatives in indexed annuity products ¹	(54)	(302)	184	(733)
Total gains (losses) on derivatives not designated as hedges	\$ (8)	\$ 104	\$ 46	\$ 327

¹ Included in interest sensitive contract benefits.

Table of Contents

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Credit Risk—We may be exposed to credit-related losses in the event of counterparty nonperformance on derivative financial instruments. Generally, the current credit exposure of our derivative contracts is the fair value at the reporting date less any collateral received from the counterparty.

We manage credit risk related to over-the-counter derivatives by entering into transactions with creditworthy counterparties. Where possible, we maintain collateral arrangements and use master netting agreements that provide for a single net payment from one counterparty to another at each due date and upon termination. We have also established counterparty exposure limits, where possible, in order to evaluate if there is sufficient collateral to support the net exposure.

Collateral arrangements typically require the posting of collateral in connection with its derivative instruments. Collateral agreements often contain posting thresholds, some of which may vary depending on the posting party's financial strength ratings. Additionally, a decrease in our financial strength rating to a specified level can result in settlement of the derivative position.

The estimated fair value of our net derivative and other financial assets and liabilities after the application of master netting agreements and collateral were as follows:

(In millions)	Gross amount recognized ¹	Gross amounts not offset on the condensed consolidated balance sheets		Net amount	Off-balance sheet securities collateral ³	Net amount after securities collateral
		Financial instruments ²	Collateral received/pledged			
June 30, 2018						
Derivative assets	\$ 1,929	\$ (59)	\$ (1,746)	\$ 124	\$ (111)	\$ 13
Derivative liabilities	(137)	59	56	(22)	—	(22)
December 31, 2017						
Derivative assets	\$ 2,551	\$ (59)	\$ (2,323)	\$ 169	\$ (221)	\$ (52)
Derivative liabilities	(134)	59	63	(12)	—	(12)

¹ The gross amounts of recognized derivative assets and derivative liabilities are reported on the condensed consolidated balance sheets. As of June 30, 2018 and December 31, 2017, amounts not subject to master netting or similar agreements were immaterial.

² Represents amounts offsetting derivative assets and derivative liabilities that are subject to an enforceable master netting agreement or similar agreement that are not netted against the gross derivative assets or gross derivative liabilities for presentation on the condensed consolidated balance sheets.

³ For non-cash collateral received, we do not recognize the collateral on our balance sheet unless the obligor (transferor) has defaulted under the terms of the secured contract and is no longer entitled to redeem the pledged asset. Amounts do not include any excess of collateral pledged or received.

4. Variable Interest Entities

Our investment funds typically meet the definition of a VIE, and in certain cases these investment funds are consolidated in our financial statements because we meet the criteria of the primary beneficiary.

Consolidated VIEs—We consolidate AAA Investments (Co-Invest VI), L.P. (CoInvest VI), AAA Investments (Co-Invest VII), L.P. (CoInvest VII), AAA Investments (Other), L.P. (CoInvest Other), NCL Athene, LLC (NCL LLC), Apollo Asia Sprint Co-Investment Fund, L.P. (Sprint) and ALR Aircraft Investment Ireland Limited (ALR), which are investment funds. We are the only limited partner, Class A member or holder of profit participating notes in these investment funds and receive all of the economic benefits and losses, other than management fees and carried interest, as applicable, paid to the general partner in each entity, or a related entity, which are related parties. We do not have any voting rights as limited partner and, as the limited partner, Class A member or holder of profit participating notes, do not solely satisfy the power criteria to direct the activities that significantly impact the economics of the VIE. However, the criteria for the primary beneficiary are satisfied by our related party group and, because substantially all of the activities are conducted on our behalf, we consolidate the investment funds.

No arrangement exists requiring us to provide additional funding in excess of our committed capital investment, liquidity, or the funding of losses or an increase to our loss exposure in excess of our investment in the VIEs. We elected the fair value option for certain fixed maturity and equity securities, and investment funds, which are reported in the consolidated variable interest entity sections on the condensed consolidated balance sheets.

CoInvest VI, CoInvest VII and CoInvest Other were formed to make investments, including co-investments alongside private equity funds sponsored by Apollo. We received our interests in CoInvest VI, CoInvest VII and CoInvest Other as part of a contribution agreement in 2012 with AAA Guarantor – Athene, L.P. (AAA Investor) and its subsidiary, Apollo Life Re Ltd., in order to provide a capital base to support future acquisitions.

[Table of Contents](#)**ATHENE HOLDING LTD.****Notes to Condensed Consolidated Financial Statements (Unaudited)**

CoInvest VII holds a significant investment in MidCap FinCo Limited (MidCap), which is included in investment funds of consolidated VIEs on the condensed consolidated balance sheets. We have purchased pools of loans sourced by MidCap and contemporaneously sold subordinated participation interests in the loans to a subsidiary of MidCap. As of June 30, 2018 and December 31, 2017, we had \$14 million due to MidCap under the subordinated participation agreement which is reflected as a secured borrowing in other liabilities on the condensed consolidated balance sheets. In addition, we have advanced amounts under a subordinated debt facility to MidCap and, as of June 30, 2018 and December 31, 2017, the principal balance was \$245 million, and this is included in other related party investments on the condensed consolidated balance sheets.

NCL LLC was formed to hold the investment in Norwegian Cruise Line Holdings Ltd. (NCLH) shares, which were previously held by CoInvest VI. NCL LLC is subject to the same management fees, selling restrictions with respect to shares of NCLH, and carried interest calculation as CoInvest VI. NCL LLC classifies its NCLH shares as equity securities. We are the primary beneficiary and consolidate NCL LLC, as substantially all of its activities are conducted on our behalf.

We have a 100% limited partnership interest in Sprint, an entity formed to make a co-investment alongside private equity funds sponsored by Apollo. The underlying investment is a structured credit facility on a nearly complete skyscraper in Southeast Asia. We are the primary beneficiary and consolidate Sprint, as substantially all of its activities are conducted on our behalf.

During the first quarter of 2018, we invested in profit participating notes of ALR. ALR was formed to invest in a joint venture that provides airplane lease financing to a major commercial airline. We are the only investor in the profit participating notes and, as substantially all of the activities of ALR are conducted on our behalf, we are the primary beneficiary and consolidate ALR.

Trading securities – related party – Trading securities represents investments in fixed maturity securities with changes in fair value recognized in investment related gains (losses) within revenues of consolidated variable interest entities on the condensed consolidated statements of income. Trading securities held by CoInvest VI and CoInvest VII are related party investments because Apollo affiliates exercise significant influence over the operations of these investees.

Equity securities – related party – Changes in fair value of equity securities are recognized in investment related gains (losses) within revenues of consolidated variable interest entities on the condensed consolidated statements of income. Prior period unrealized changes in fair value of equity securities designated as AFS were recognized in OCI. Equity securities held by CoInvest VI, CoInvest VII, CoInvest Other and NCL LLC are related party investments because Apollo affiliates exercise significant influence over the operations of these investees.

The following table summarizes the change in unrealized gains (losses) on trading and equity securities of our consolidated variable interest entities still held as of the respective period end:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Trading securities – related party	\$ 1	\$ 1	\$ 1	\$ 1
Equity securities – related party	(14)	9	(39)	5

Investment funds, including related party – Investment funds include non-fixed income, alternative investments in the form of limited partnerships or similar legal structures that meet the definition of VIEs; however, our consolidated VIEs are not considered the primary beneficiary of these investment funds. Changes in fair value for certain of these investment funds are included in investment related gains (losses) within revenues of consolidated variable interest entities on the condensed consolidated statements of income. Investment funds held by CoInvest VII, CoInvest Other and Sprint are related party investments as they are sponsored or managed by Apollo affiliates.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Fair Value—See Note 5 – Fair Value for a description of the levels of our fair value hierarchy and our process for determining the level we assign our assets and liabilities carried at fair value.

The following represents the hierarchy for assets and liabilities of our consolidated VIEs measured at fair value on a recurring basis:

(In millions)	June 30, 2018				
	Total	NAV ¹	Level 1	Level 2	Level 3
Assets of consolidated variable interest entities					
Investments					
Fixed maturity securities, trading	\$ 48	\$ —	\$ —	\$ —	\$ 48
Equity securities	163	—	137	—	26
Investment funds	542	541	—	—	1
Cash and cash equivalents	2	—	2	—	—
Total assets of consolidated VIEs measured at fair value	\$ 755	\$ 541	\$ 139	\$ —	\$ 75

¹ Investments measured at NAV as a practical expedient in determining fair value have not been classified in the fair value hierarchy.

(In millions)	December 31, 2017				
	Total	NAV ¹	Level 1	Level 2	Level 3
Assets of consolidated variable interest entities					
Investments					
Fixed maturity securities, trading	\$ 48	\$ —	\$ —	\$ —	\$ 48
Equity securities	240	—	212	—	28
Investment funds	549	528	—	—	21
Cash and cash equivalents	4	—	4	—	—
Total assets of consolidated VIEs measured at fair value	\$ 841	\$ 528	\$ 216	\$ —	\$ 97

¹ Investments measured at NAV as a practical expedient in determining fair value have not been classified in the fair value hierarchy.

Fair Value Valuation Methods – See Note 5 – Fair Value for the valuation methods used to determine the fair value of trading securities, equity securities, investment funds and cash and cash equivalents.

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

Level 3 Financial Instruments – The following is a reconciliation for all VIE Level 3 assets and liabilities measured at fair value on a recurring basis:

		Three months ended June 30, 2018						
<i>(In millions)</i>	Beginning Balance	Total realized and unrealized gains (losses) included in income	Purchases	Sales	Transfers in (out)	Ending Balance	Total gains (losses) included in earnings ¹	
Assets of consolidated variable interest entities								
Fixed maturity securities								
Trading securities	\$ 47	\$ 1	\$ —	\$ —	\$ —	\$ 48	\$ 1	
Equity securities	28	(2)	—	—	—	26	(2)	
Investment funds	20	(3)	—	(16)	—	1	(3)	
Total Level 3 assets of consolidated VIEs	\$ 95	\$ (4)	\$ —	\$ (16)	\$ —	\$ 75	\$ (4)	

¹ Related to instruments held at end of period.

		Three months ended June 30, 2017						
<i>(In millions)</i>	Beginning Balance	Total realized and unrealized gains (losses) included in income	Purchases	Sales	Transfers in (out)	Ending Balance	Total gains (losses) included in earnings ¹	
Assets of consolidated variable interest entities								
Fixed maturity securities								
Trading securities	\$ 50	\$ 1	\$ —	\$ —	\$ —	\$ 51	\$ —	
Equity securities	32	(2)	—	—	—	30	(2)	
Investment funds	38	—	1	(7)	—	32	—	
Total Level 3 assets of consolidated VIEs	\$ 120	\$ (1)	\$ 1	\$ (7)	\$ —	\$ 113	\$ (2)	

¹ Related to instruments held at end of period.

		Six months ended June 30, 2018						
<i>(In millions)</i>	Beginning Balance	Total realized and unrealized gains (losses) included in income	Purchases	Sales	Transfers in (out)	Ending Balance	Total gains (losses) included in earnings ¹	
Assets of consolidated variable interest entities								
Fixed maturity securities								
Trading securities	\$ 48	\$ 1	\$ —	\$ (1)	\$ —	\$ 48	\$ 1	
Equity securities	28	(2)	—	—	—	26	(2)	
Investment funds	21	(3)	—	(17)	—	1	(3)	
Total Level 3 assets of consolidated VIEs	\$ 97	\$ (4)	\$ —	\$ (18)	\$ —	\$ 75	\$ (4)	

¹ Related to instruments held at end of period.

		Six months ended June 30, 2017						
<i>(In millions)</i>	Beginning Balance	Total realized and unrealized gains (losses) included in income	Purchases	Sales	Transfers in (out)	Ending Balance	Total gains (losses) included in earnings ¹	
Assets of consolidated variable interest entities								
Fixed maturity securities								
Trading securities	\$ 50	\$ 1	\$ —	\$ —	\$ —	\$ 51	\$ 1	
Equity securities	43	(13)	—	—	—	30	(13)	
Investment funds	38	—	1	(7)	—	32	—	
Total Level 3 assets of consolidated VIEs	\$ 131	\$ (12)	\$ 1	\$ (7)	\$ —	\$ 113	\$ (12)	

¹ Related to instruments held at end of period.

There were no transfers between Level 1 or Level 2 during the three and six months ended June 30, 2018 and 2017.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Significant Unobservable Inputs – For certain Level 3 trading securities and investment funds, the valuations have significant unobservable inputs, which may include, but are not limited to, comparable multiples and weighted average cost of capital rates applied in the valuation models. These inputs in isolation can cause significant increases or decreases in fair value. For example, the comparable multiples may be multiplied by the underlying investment’s earnings before interest, tax, depreciation and amortization or by some other applicable financial metric to establish the total enterprise value of the underlying investments. A comparable multiple consistent with the implied trading multiple of public industry peers or relevant recent private transactions are used when available.

For other Level 3 trading securities, valuations are performed using a discounted cash flow model. For a discounted cash flow model, the significant input is the discount rate applied to present value the projected cash flows. An increase in the discount rate can significantly lower the fair value; a decrease in the discount rate can significantly increase the fair value. The discount rate may be determined by considering the weighted average cost of capital calculation of companies in similar industries with comparable debt to equity ratios.

Fair Value Option – The following represents the gains (losses) recorded for instruments within the consolidated VIEs for which we have elected the fair value option:

(In millions)	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Trading securities	\$ 1	\$ 1	\$ 1	\$ 1
Investment funds	3	—	9	5
Total gains (losses)	\$ 4	\$ 1	\$ 10	\$ 6

Fair Value of Financial Instruments Not Held at Fair Value – Assets of consolidated variable interest entities includes \$51 million and \$22 million of investment funds accounted for under the equity method and not carried at fair value as of June 30, 2018 and December 31, 2017, respectively; however, the carrying amount approximates fair value.

Non-Consolidated Securities and Investment Funds

Fixed Maturity Securities – We invest in securitization entities as a debt holder or an investor in the residual interest of the securitization vehicle, which are included in fixed maturity securities on the condensed consolidated balance sheets. These entities are deemed VIEs due to insufficient equity within the structure and lack of control by the equity investors over the activities that significantly impact the economics of the entity. In general, we are a debt investor within these entities and, as such, hold a variable interest; however, due to the debt holders’ lack of ability to control the decisions within the trust that significantly impact the entity, and the fact the debt holders are protected from losses due to the subordination of the equity tranche, the debt holders are not deemed the primary beneficiary. Securitization vehicles in which we hold the residual tranche are not consolidated because we do not unilaterally have substantive rights to remove the general partner, or when assessing related party interests, we are not under common control, as defined by GAAP, with the related party, nor are substantially all of the activities conducted on our behalf; therefore, we are not deemed the primary beneficiary. Debt investments and investments in the residual tranche of securitization entities are considered debt instruments and are held at fair value on the balance sheet and classified as AFS or trading.

Investment funds – Investment funds include non-fixed income, alternative investments in the form of limited partnerships or similar legal structures.

Our risk of loss associated with our non-consolidated investments is limited and depends on the investment, including any unfunded commitments, as follows: (1) investment funds accounted for under the equity method are limited to our capital contributions, net of return of capital; (2) investment funds under the fair value option are limited to the fair value; (3) AFS securities and other investments are limited to amortized cost; and (4) trading securities are limited to carrying value.

The following summarizes the carrying value and maximum loss exposure of these non-consolidated investments:

(In millions)	June 30, 2018		December 31, 2017	
	Carrying Value	Maximum Loss Exposure	Carrying Value	Maximum Loss Exposure
Investment funds	\$ 633	\$ 1,242	\$ 699	\$ 1,036
Investment in related parties – investment funds	1,836	3,644	1,310	2,598
Assets of consolidated variable interest entities – investment funds	593	594	571	594
Investment in fixed maturity securities	21,879	21,272	21,022	20,278
Investment in related parties – fixed maturity securities	1,234	1,321	713	792
Total non-consolidated investments	\$ 26,175	\$ 28,073	\$ 24,315	\$ 25,298

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The following summarizes our investment funds, including related party investment funds and investment funds owned by consolidated VIEs:

<i>(In millions, except for percentages and years)</i>	June 30, 2018			December 31, 2017		
	Carrying value	Percent of total	Remaining life in years	Carrying value	Percent of total	Remaining life in years
Investment funds						
Private equity	\$ 237	37.4%	0 – 6	\$ 271	38.8%	0 – 7
Real estate and other real assets	179	28.3%	0 – 7	161	23.0%	1 – 7
Natural resources	4	0.6%	0 – 0	4	0.6%	1 – 1
Hedge funds	53	8.4%	0 – 2	61	8.7%	0 – 3
Credit funds	160	25.3%	0 – 4	202	28.9%	0 – 5
Total investment funds	633	100.0%		699	100.0%	
Investment funds – related parties						
Private equity – A-A Mortgage ¹	432	23.5%	4 – 4	403	30.8%	5 – 5
Private equity – other	441	24.0%	0 – 6	180	13.7%	0 – 10
Real estate and other real assets	499	27.2%	0 – 10	297	22.7%	0 – 7
Natural resources	91	5.0%	3 – 4	74	5.6%	4 – 6
Hedge funds	98	5.3%	0 – 11	93	7.1%	9 – 9
Credit funds	275	15.0%	0 – 3	263	20.1%	2 – 4
Total investment funds – related parties	1,836	100.0%		1,310	100.0%	
Investment funds owned by consolidated VIEs						
Private equity – MidCap ²	541	91.2%	N/A	528	92.5%	N/A
Credit funds	1	0.2%	0 – 2	21	3.7%	0 – 3
Real estate and other real assets	51	8.6%	0 – 4	22	3.8%	2 – 3
Total investment funds owned by consolidated VIEs	593	100.0%		571	100.0%	
Total investment funds including related parties and funds owned by consolidated VIEs	\$ 3,062			\$ 2,580		

¹ *A-A Mortgage Opportunities, L.P. (A-A Mortgage) is a platform to originate residential mortgage loans and mortgage servicing rights. Our total investment in A-A Mortgage, including amounts loaned to A-A Mortgage affiliates, was \$604 million and \$455 million as of June 30, 2018 and December 31, 2017, respectively.*

² *Our total investment in MidCap, including amounts advanced under credit facilities, was \$779 million and \$766 million as of June 30, 2018 and December 31, 2017, respectively.*

Summarized Ownership of Investment Funds—The following table presents the carrying value by ownership percentage of equity method investment funds, including related party investment funds and investment funds owned by consolidated VIEs:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Ownership Percentage		
100%	\$ 15	\$ 35
50% – 99%	837	520
3% – 49%	1,399	1,301
Equity method investment funds	\$ 2,251	\$ 1,856

The following table presents the carrying value by ownership percentage of investment funds where we elected the fair value option, including related party investment funds and investment funds owned by consolidated VIEs:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Ownership Percentage		
50% – 99%	\$ —	\$ —
3% – 49%	678	590
Less than 3%	133	134
Fair value option investment funds	\$ 811	\$ 724

5. Fair Value

Fair value is the price we would receive to sell an asset or pay to transfer a liability (exit price) in an orderly transaction between market participants. We determine fair value based on the following fair value hierarchy:

Level 1 – Unadjusted quoted prices for identical assets or liabilities in an active market.

Level 2 – Quoted prices for inactive markets or valuation techniques that require observable direct or indirect inputs for substantially the full term of the asset or liability. Level 2 inputs include the following:

- Quoted prices for similar assets or liabilities in active markets,
- Observable inputs other than quoted market prices, and
- Observable inputs derived principally from market data through correlation or other means.

Level 3 – Prices or valuation techniques with unobservable inputs significant to the overall fair value estimate. These valuations use critical assumptions not readily available to market participants. Level 3 valuations are based on market standard valuation methodologies, including discounted cash flows, matrix pricing or other similar techniques.

The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the instrument's fair value measurement.

We use a number of valuation sources to determine fair values. Valuation sources can include quoted market prices; third-party commercial pricing services; third-party brokers; industry-standard, vendor modeling software that uses market observable inputs; and other internal modeling techniques based on projected cash flows. We periodically review the assumptions and inputs of third-party commercial pricing services through internal valuation price variance reviews, comparisons to internal pricing models, back testing to recent trades, or monitoring trading volumes.

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

The following represents the hierarchy for our assets and liabilities measured at fair value on a recurring basis:

(In millions)	June 30, 2018				
	Total	NAV ¹	Level 1	Level 2	Level 3
Assets					
Fixed maturity securities					
AFS securities					
U.S. government and agencies	\$ 142	\$ —	\$ 140	\$ 2	\$ —
U.S. state, municipal and political subdivisions	1,271	—	—	1,271	—
Foreign governments	199	—	—	199	—
Corporate	36,854	—	—	35,892	962
CLO	5,352	—	—	5,071	281
ABS	4,716	—	—	3,265	1,451
CMBS	2,324	—	—	2,127	197
RMBS	8,904	—	—	8,897	7
Total AFS securities	59,762	—	140	56,724	2,898
Trading securities					
U.S. government and agencies	5	—	3	2	—
U.S. state, municipal and political subdivisions	127	—	—	110	17
Corporate	1,338	—	—	1,334	4
CLO	26	—	—	—	26
ABS	89	—	—	—	89
CMBS	49	—	—	49	—
RMBS	419	—	—	115	304
Total trading securities	2,053	—	3	1,610	440
Equity securities	216	—	20	194	2
Mortgage loans	38	—	—	—	38
Investment funds	126	95	—	—	31
Funds withheld at interest – embedded derivative	150	—	—	—	150
Derivative assets	1,929	—	3	1,926	—
Short-term investments	289	—	58	231	—
Other investments	50	—	—	50	—
Cash and cash equivalents	3,608	—	3,608	—	—
Restricted cash	178	—	178	—	—
Investments in related parties					
Fixed maturity securities					
AFS securities					
CLO	472	—	—	433	39
ABS	484	—	—	438	46
Total AFS securities – related party	956	—	—	871	85
Trading securities					
CLO	114	—	—	—	114
ABS	164	—	—	—	164
Total trading securities – related party	278	—	—	—	278
Investment funds	198	93	—	—	105
Funds withheld at interest – embedded derivative	162	—	—	—	162
Short-term investments	172	—	—	162	10
Reinsurance recoverable	1,717	—	—	—	1,717
Total assets measured at fair value	\$ 71,882	\$ 188	\$ 4,010	\$ 61,768	\$ 5,916

(Continued)

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	June 30, 2018				
	Total	NAV ¹	Level 1	Level 2	Level 3
Liabilities					
Interest sensitive contract liabilities					
Embedded derivative	\$ 8,065	\$ —	\$ —	\$ —	\$ 8,065
Universal life benefits	943	—	—	—	943
Future policy benefits					
AmerUs Closed Block	1,490	—	—	—	1,490
ILICO Closed Block and life benefits	759	—	—	—	759
Derivative liabilities	137	—	—	132	5
Funds withheld liability – embedded derivative	4	—	—	4	—
Total liabilities measured at fair value	\$ 11,398	\$ —	\$ —	\$ 136	\$ 11,262

¹ Investments measured at NAV as a practical expedient in determining fair value have not been classified in the fair value hierarchy.

(Concluded)

(In millions)	December 31, 2017				
	Total	NAV ¹	Level 1	Level 2	Level 3
Assets					
Fixed maturity securities					
AFS securities					
U.S. government and agencies	\$ 62	\$ —	\$ 26	\$ 36	\$ —
U.S. state, municipal and political subdivisions	1,165	—	—	1,165	—
Foreign governments	2,683	—	—	2,683	—
Corporate	36,660	—	—	36,082	578
CLO	5,084	—	—	5,020	64
ABS	3,971	—	—	2,510	1,461
CMBS	2,021	—	—	1,884	137
RMBS	9,366	—	—	9,065	301
Total AFS securities	61,012	—	26	58,445	2,541
Trading securities					
U.S. government and agencies	3	—	3	—	—
U.S. state, municipal and political subdivisions	138	—	—	121	17
Corporate	1,475	—	—	1,475	—
CLO	27	—	—	10	17
ABS	94	—	—	17	77
CMBS	51	—	—	51	—
RMBS	408	—	—	66	342
Total trading securities	2,196	—	3	1,740	453

(Continued)

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	December 31, 2017				
	Total	NAV ¹	Level 1	Level 2	Level 3
Equity securities	790	—	18	764	8
Mortgage loans	41	—	—	—	41
Investment funds	145	104	—	—	41
Funds withheld at interest – embedded derivative	312	—	—	—	312
Derivative assets	2,551	—	7	2,544	—
Short-term investments	201	—	40	161	—
Cash and cash equivalents	4,888	—	4,888	—	—
Restricted cash	105	—	105	—	—
Investments in related parties					
Fixed maturity securities					
AFS securities					
CLO	360	—	—	360	—
ABS	46	—	—	46	—
Total AFS securities – related party	406	—	—	406	—
Trading securities					
CLO	132	—	—	27	105
ABS	175	—	—	175	—
Total trading securities – related party	307	—	—	202	105
Investment funds	30	30	—	—	—
Short-term investments	52	—	—	52	—
Reinsurance recoverable	1,824	—	—	—	1,824
Total assets measured at fair value	\$ 74,860	\$ 134	\$ 5,087	\$ 64,314	\$ 5,325
Liabilities					
Interest sensitive contract liabilities					
Embedded derivative	\$ 7,436	\$ —	\$ —	\$ —	\$ 7,436
Universal life benefits	1,005	—	—	—	1,005
Unit-linked contracts	488	—	—	488	—
Future policy benefits					
AmerUs Closed Block	1,625	—	—	—	1,625
ILICO Closed Block and life benefits	803	—	—	—	803
Derivative liabilities	134	—	—	129	5
Funds withheld liability – embedded derivative	22	—	—	22	—
Total liabilities measured at fair value	\$ 11,513	\$ —	\$ —	\$ 639	\$ 10,874

¹ Investments measured at NAV as a practical expedient in determining fair value have not been classified in the fair value hierarchy.

(Concluded)

See Note 4 – Variable Interest Entities for fair value disclosures associated with consolidated VIEs.

Fair Value Valuation Methods—We used the following valuation methods and assumptions to estimate fair value:

Fixed maturity – AFS and trading securities – We obtain the fair value for most marketable securities without an active market from several commercial pricing services. These are classified as Level 2 assets. The pricing services incorporate a variety of market observable information in their valuation techniques, including benchmark yields, trading activity, credit quality, issuer spreads, bids, offers and other reference data. This category typically includes U.S. and non-U.S. corporate bonds, U.S. agency and government guaranteed securities, CLO, ABS, CMBS and RMBS.

We value privately placed fixed maturity securities based on the credit quality and duration of comparable marketable securities, which may be securities of another issuer with similar characteristics. In some instances, we use a matrix-based pricing model. These models consider the current level of risk-free interest rates, corporate spreads, credit quality of the issuer and cash flow characteristics of the security. We also consider additional factors such as net worth of the borrower, value of collateral, capital structure of the borrower, presence of guarantees and our evaluation of the borrower’s ability to compete in its relevant market. Privately placed fixed maturity securities are classified as Level 2 or 3.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Equity securities – Fair values of publicly traded equity securities are based on quoted market prices and classified as Level 1. Other equity securities, typically private equities or equity securities not traded on an exchange, we value based on other sources, such as commercial pricing services or brokers and are classified as Level 2 or 3.

Mortgage loans – Mortgage loans for which we have elected the fair value option or those held for sale are carried at fair value. We estimate fair value on a monthly basis using discounted cash flow analysis and rates being offered for similar loans to borrowers with similar credit ratings. Loans with similar characteristics are aggregated for purposes of the calculations. The discounted cash flow model uses unobservable inputs, including estimates of discount rates and loan prepayments. Mortgage loans are classified as Level 3.

Funds withheld (embedded derivative) – We estimate the fair value of the embedded derivative based on the change in the fair value of the assets supporting the funds withheld payable under the combined coinsurance, modco and coinsurance funds withheld reinsurance agreements. As a result, the fair value of the embedded derivative is classified as Level 2 or 3 based on the valuation methods used for the assets held in trust supporting the reinsurance agreements.

Derivatives – Derivative contracts can be exchange traded or over-the-counter. Exchange-traded derivatives typically fall within Level 1 of the fair value hierarchy depending on trading activity. Over-the-counter derivatives are valued using valuation models or an income approach using third-party broker valuations. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, measures of volatility, prepayment rates and correlation of the inputs. We consider and incorporate counterparty credit risk in the valuation process through counterparty credit rating requirements and monitoring of overall exposure. We also evaluate and include our own nonperformance risk in valuing derivatives. The majority of our derivatives trade in liquid markets; therefore, we can verify model inputs and model selection does not involve significant management judgment. These are typically classified within Level 2 of the fair value hierarchy.

Cash and cash equivalents – including restricted cash – The carrying amount for cash equals fair value. We estimate the fair value for cash equivalents based on quoted market prices. These assets are classified as Level 1.

Interest sensitive contract liabilities (embedded derivative) – Embedded derivatives related to interest sensitive contract liabilities with fixed indexed annuity products are classified as Level 3. The valuations include significant unobservable inputs associated with economic assumptions and actuarial assumptions for policyholder behavior.

Unit-linked contracts – Unit-linked contracts are valued based on the fair value of the investments supporting the contract. The underlying investments are trading securities comprised primarily of mutual funds. The valuations of these are based on quoted market prices for similar assets and are classified as Level 2, resulting in a corresponding classification for the unit-linked contracts.

AmerUs Closed Block – We elected the fair value option for the future policy benefits liability in the AmerUs Closed Block. Our valuation technique is to set the fair value of policyholder liabilities equal to the fair value of assets. There is an additional component which captures the fair value of the open block’s obligations to the closed block business. This component is the present value of the projected release of required capital and future earnings before income taxes on required capital supporting the AmerUs Closed Block, discounted at a rate which represents a market participant’s required rate of return, less the initial required capital. Unobservable inputs include estimates for these items. The AmerUs Closed Block policyholder liabilities and any corresponding reinsurance recoverable are classified as Level 3.

ILICO Closed Block – We elected the fair value option for the ILICO Closed Block. Our valuation technique is to set the fair value of policyholder liabilities equal to the fair value of assets. There is an additional component which captures the fair value of the open block’s obligations to the closed block business. This component uses the present value of future cash flows which include commissions, administrative expenses, reinsurance premiums and benefits, and an explicit cost of capital. The discount rate includes a margin to reflect the business and non-performance risk. Unobservable inputs include estimates for these items. The ILICO Closed Block policyholder liabilities and corresponding reinsurance recoverable are classified as Level 3.

Universal life liabilities and other life benefits – We elected the fair value option for certain blocks of universal and other life business ceded to Global Atlantic Financial Group Limited (together with its subsidiaries, Global Atlantic). We use a present value of liability cash flows. Unobservable inputs include estimates of mortality, persistency, expenses, premium payments and a risk margin used in the discount rates that reflects the riskiness of the business. These universal life policyholder liabilities and corresponding reinsurance recoverable are classified as Level 3.

Fair Value Option—The following represents the gains (losses) recorded for instruments for which we have elected the fair value option:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Trading securities	\$ (76)	\$ 41	\$ (165)	\$ 27
Investment funds, including related party investment funds	10	7	6	14
Future policy benefits	51	(19)	135	(15)
Total gains (losses)	\$ (15)	\$ 29	\$ (24)	\$ 26

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Gains and losses on trading and equity securities are recorded in investment related gains (losses) on the condensed consolidated statements of income. Prior period unrealized gains and losses on equity securities designated as AFS were recorded in OCI. For fair value option mortgage loans, we record interest income in net investment income and subsequent changes in fair value in investment related gains (losses) on the condensed consolidated statements of income. Gains and losses related to investment funds, including related party investment funds, are recorded in net investment income on the condensed consolidated statements of income. We record the change in fair value of future policy benefits to future policy and other policy benefits on the condensed consolidated statements of income.

The following summarizes information for fair value option mortgage loans:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Unpaid principal balance	\$ 37	\$ 40
Mark to fair value	1	1
Fair value	\$ 38	\$ 41

There were no fair value option mortgage loans 90 days or more past due as of June 30, 2018 and December 31, 2017.

Transfers Between Levels—Transfers into Level 3 generally represent securities that were valued using pricing sources which, due to changing market conditions, were less observable than in prior periods as indicated by the increased volatility, which was reflected in vendor prices obtained for individual securities. Additionally, changes in pricing sources also led to securities transferring into Level 3.

Transfers out of Level 3 generally represent securities that were valued using pricing sources which, due to changing market conditions, were more observable than in prior periods as indicated by decreased volatility, which was reflected in vendor prices obtained for individual securities. Additionally, changes in pricing sources also led to securities transferring into Level 2.

Transfers into or out of any level are assumed to occur at the end of the period. For the three and six months ended June 30, 2018 and 2017, there were no transfers between Level 1 and Level 2.

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

Level 3 Financial Instruments—The following is a reconciliation for all Level 3 assets and liabilities measured at fair value on a recurring basis:

(In millions)	Three months ended June 30, 2018								
	Beginning Balance	Total realized and unrealized gains (losses)		Net purchases, issuances, sales and settlements	Transfers		Ending Balance	Total gains (losses) included in earnings ¹	
		Included in income	Included in OCI		In	(Out)			
Assets									
Fixed maturity securities									
AFS securities									
Corporate	\$ 681	\$ (8)	\$ (5)	\$ 290	\$ 28	\$ (24)	\$ 962	\$ —	
CLO	167	—	—	211	32	(129)	281	—	
ABS	1,294	3	(9)	273	—	(110)	1,451	—	
CMBS	63	—	1	152	—	(19)	197	—	
RMBS	38	—	—	—	—	(31)	7	—	
Trading securities									
U.S. state, municipal and political subdivisions	17	—	—	—	—	—	17	—	
Corporate	—	—	—	4	—	—	4	—	
CLO	1	—	—	—	26	(1)	26	—	
ABS	—	—	—	—	89	—	89	—	
RMBS	321	(17)	—	—	—	—	304	3	
Equity securities	—	1	—	1	—	—	2	1	
Mortgage loans	41	—	—	(3)	—	—	38	—	
Investment funds	25	6	—	—	—	—	31	6	
Funds withheld at interest – embedded derivative	207	(57)	—	—	—	—	150	—	
Investments in related parties									
Fixed maturity securities									
AFS securities									
CLO	62	—	—	38	—	(61)	39	—	
ABS	—	—	—	46	—	—	46	—	
Trading securities									
CLO	91	(1)	—	—	24	—	114	1	
ABS	171	(7)	—	—	—	—	164	(7)	
Equity securities	—	—	—	—	—	—	—	—	
Investment funds	111	(6)	—	—	—	—	105	(6)	
Funds withheld at interest – embedded derivative	—	162	—	—	—	—	162	—	
Short-term investments	—	—	—	10	—	—	10	—	
Reinsurance recoverable	1,713	4	—	—	—	—	1,717	—	
Total Level 3 assets	\$ 5,003	\$ 80	\$ (13)	\$ 1,022	\$ 199	\$ (375)	\$ 5,916	\$ (2)	
Liabilities									
Interest sensitive contract liabilities									
Embedded derivative	\$ (7,254)	\$ (54)	\$ —	\$ (757)	\$ —	\$ —	\$ (8,065)	\$ —	
Universal life benefits	(934)	(9)	—	—	—	—	(943)	—	
Future policy benefits									
AmerUs Closed Block	(1,541)	51	—	—	—	—	(1,490)	—	
ILICO Closed Block and life benefits	(764)	5	—	—	—	—	(759)	—	
Derivative liabilities	(5)	—	—	—	—	—	(5)	—	
Total Level 3 liabilities	\$ (10,498)	\$ (7)	\$ —	\$ (757)	\$ —	\$ —	\$ (11,262)	\$ —	

¹ Related to instruments held at end of period.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	Three months ended June 30, 2017							
	Beginning Balance	Total realized and unrealized gains (losses)		Net purchases, issuances, sales and settlements	Transfers		Ending Balance	Total gains (losses) included in earnings ¹
		Included in income	Included in OCI		In	(Out)		
Assets								
Fixed maturity securities								
AFS Securities								
Foreign governments	\$ 13	\$ 1	\$ —	\$ —	\$ —	\$ —	\$ 14	\$ —
Corporate	490	3	4	28	—	(73)	452	—
CLO	100	—	4	17	11	(51)	81	—
ABS	1,222	5	3	11	—	(148)	1,093	—
CMBS	147	1	—	13	48	(87)	122	—
RMBS	60	1	2	6	243	—	312	—
Trading Securities								
U.S. state, municipal and political subdivisions	17	—	—	—	—	—	17	—
CLO	27	—	—	—	—	(5)	22	1
RMBS	82	(4)	—	22	—	—	100	—
Equity securities	5	—	—	1	—	—	6	—
Mortgage loans	44	—	—	(1)	—	—	43	—
Funds withheld at interest – embedded derivative	212	67	—	—	—	—	279	—
Investments in related parties								
Fixed maturity securities								
Trading securities, CLO	131	5	—	(12)	31	(32)	123	5
Short-term investments	20	—	—	8	—	—	28	—
Reinsurance recoverable	1,738	44	—	—	—	—	1,782	—
Total Level 3 assets	<u>\$ 4,308</u>	<u>\$ 123</u>	<u>\$ 13</u>	<u>\$ 93</u>	<u>\$ 333</u>	<u>\$ (396)</u>	<u>\$ 4,474</u>	<u>\$ 6</u>
Liabilities								
Interest sensitive contract liabilities								
Embedded derivative	\$ (5,793)	\$ (302)	\$ —	\$ (112)	\$ —	\$ —	\$ (6,207)	\$ —
Universal life benefits	(910)	(44)	—	—	—	—	(954)	—
Future policy benefits								
AmerUs Closed Block	(1,602)	(19)	—	—	—	—	(1,621)	—
ILICO Closed Block and life benefits	(813)	1	—	—	—	—	(812)	—
Derivative liabilities	(7)	1	—	—	—	—	(6)	—
Total Level 3 liabilities	<u>\$ (9,125)</u>	<u>\$ (363)</u>	<u>\$ —</u>	<u>\$ (112)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (9,600)</u>	<u>\$ —</u>

¹ Related to instruments held at end of period.

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	Six months ended June 30, 2018								
	Beginning Balance	Total realized and unrealized gains (losses)		Net purchases, issuances, sales and settlements	Transfers		Ending Balance	Total gains (losses) included in earnings ¹	
		Included in income	Included in OCI		In	(Out)			
Assets									
Fixed maturity securities									
AFS securities									
Corporate	\$ 578	\$ (3)	\$ (9)	\$ 340	\$ 64	\$ (8)	\$ 962	\$ —	
CLO	64	—	2	226	17	(28)	281	—	
ABS	1,461	5	(17)	157	—	(155)	1,451	—	
CMBS	137	1	(3)	152	—	(90)	197	—	
RMBS	301	3	(8)	(19)	7	(277)	7	—	
Trading securities									
U.S. state, municipal and political subdivisions	17	—	—	—	—	—	17	—	
Corporate	—	—	—	4	—	—	4	—	
CLO	17	(1)	—	—	10	—	26	—	
ABS	77	(4)	—	—	16	—	89	(3)	
RMBS	342	(38)	—	—	—	—	304	2	
Equity securities	8	1	—	(7)	—	—	2	—	
Mortgage loans	41	—	—	(3)	—	—	38	—	
Investment funds	41	(3)	—	(7)	—	—	31	(3)	
Funds withheld at interest – embedded derivative	312	(162)	—	—	—	—	150	—	
Investments in related parties									
Fixed maturity securities									
AFS securities									
CLO	—	—	—	39	—	—	39	—	
ABS	—	—	—	46	—	—	46	—	
Trading securities									
CLO	105	(2)	—	(18)	29	—	114	1	
ABS	—	—	—	—	164	—	164	—	
Investment funds	—	(3)	—	108	—	—	105	(3)	
Funds withheld at interest – embedded derivative	—	162	—	—	—	—	162	—	
Short-term investments	—	—	—	10	—	—	10	—	
Reinsurance recoverable	1,824	(107)	—	—	—	—	1,717	—	
Total Level 3 assets	\$ 5,325	\$ (151)	\$ (35)	\$ 1,028	\$ 307	\$ (558)	\$ 5,916	\$ (6)	
Liabilities									
Interest sensitive contract liabilities									
Embedded derivative	\$ (7,436)	\$ 184	\$ —	\$ (813)	\$ —	\$ —	\$ (8,065)	\$ —	
Universal life benefits	(1,005)	62	—	—	—	—	(943)	—	
Future policy benefits									
AmerUs Closed Block	(1,625)	135	—	—	—	—	(1,490)	—	
ILICO Closed Block and life benefits	(803)	44	—	—	—	—	(759)	—	
Derivative liabilities	(5)	—	—	—	—	—	(5)	—	
Total Level 3 liabilities	\$ (10,874)	\$ 425	\$ —	\$ (813)	\$ —	\$ —	\$ (11,262)	\$ —	

¹ Related to instruments held at end of period.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	Six months ended June 30, 2017									
	Beginning balance	Total realized and unrealized gains (losses)		Net purchases, issuances, sales and settlements	Transfers		Ending balance	Total gains (losses) included in earnings ¹		
		Included in income	Included in OCI		In	Out				
Assets										
Fixed maturity securities										
AFS Securities										
U.S. state, municipal and political subdivisions	\$ 5	\$ 16	\$ (1)	\$ (20)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Foreign governments	14	1	—	(1)	—	—	14	—	—	
Corporate	370	4	10	105	—	(37)	452	—	—	
CLO	158	—	9	7	11	(104)	81	—	—	
ABS	1,160	9	17	42	—	(135)	1,093	—	—	
CMBS	152	1	(3)	13	17	(58)	122	—	—	
RMBS	17	1	—	6	296	(8)	312	—	—	
Trading securities										
U.S. state, municipal and political subdivisions	17	—	—	—	—	—	17	—	—	
CLO	43	(1)	—	(15)	—	(5)	22	2	—	
RMBS	96	(9)	—	24	—	(11)	100	(1)	—	
Equity Securities	5	—	—	1	—	—	6	—	—	
Mortgage loans	44	—	—	(1)	—	—	43	—	—	
Funds withheld at interest – embedded derivative	140	139	—	—	—	—	279	—	—	
Investments in related parties										
Fixed maturity securities										
AFS Securities										
ABS	56	—	1	(4)	—	(53)	—	—	—	
Trading securities										
CLO	195	(3)	—	(26)	—	(43)	123	(1)	—	
Short-term investments	—	—	—	28	—	—	28	—	—	
Reinsurance recoverable	1,692	90	—	—	—	—	1,782	—	—	
Total Level 3 assets	\$ 4,164	\$ 248	\$ 33	\$ 159	\$ 324	\$ (454)	\$ 4,474	\$ —	\$ —	
Liabilities										
Interest sensitive contract liabilities										
Embedded derivative	\$ (5,283)	\$ (733)	\$ —	\$ (191)	\$ —	\$ —	\$ (6,207)	\$ —	\$ —	
Universal life benefits	(883)	(71)	—	—	—	—	(954)	—	—	
Future policy benefits										
AmerUs Closed Block	(1,606)	(15)	—	—	—	—	(1,621)	—	—	
ILICO Closed Block and life benefits	(794)	(18)	—	—	—	—	(812)	—	—	
Derivative liabilities	(7)	1	—	—	—	—	(6)	1	—	
Total Level 3 liabilities	\$ (8,573)	\$ (836)	\$ —	\$ (191)	\$ —	\$ —	\$ (9,600)	\$ 1	\$ —	

¹ Related to instruments held at end of period.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The following represents the gross components of purchases, issuances, sales and settlements, net, shown above:

(In millions)	Three months ended June 30, 2018					Net purchases, issuances, sales and settlements
	Purchases	Issuances	Sales	Settlements		
Assets						
Fixed maturity securities						
AFS securities						
Corporate	\$ 300	\$ —	\$ (2)	\$ (8)	\$	290
CLO	211	—	—	—		211
ABS	347	—	—	(74)		273
CMBS	152	—	—	—		152
Trading securities						
Corporate	4	—	—	—		4
Equity securities	1	—	—	—		1
Mortgage loans	—	—	—	(3)		(3)
Investments in related parties						
Fixed maturity securities						
AFS securities						
CLO	38	—	—	—		38
ABS	46	—	—	—		46
Trading securities, CLO	30	—	(30)	—		—
Short-term investments	10	—	—	—		10
Total Level 3 assets	\$ 1,139	\$ —	\$ (32)	\$ (85)	\$	1,022
Liabilities						
Interest sensitive contract liabilities						
Embedded derivative	\$ —	\$ (858)	\$ —	\$ 101	\$	(757)
Total Level 3 liabilities	\$ —	\$ (858)	\$ —	\$ 101	\$	(757)

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	Three months ended June 30, 2017				
	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements
Assets					
Fixed maturity securities					
AFS securities					
Corporate	\$ 30	\$ —	\$ (1)	\$ (1)	\$ 28
CLO	24	—	(5)	(2)	17
ABS	99	—	—	(88)	11
CMBS	13	—	—	—	13
RMBS	7	—	—	(1)	6
Trading securities					
RMBS	22	—	—	—	22
Equity securities	1	—	—	—	1
Mortgage loans	—	—	—	(1)	(1)
Investments in related parties					
Fixed maturity securities					
Trading securities, CLO	—	—	(12)	—	(12)
Short-term investments	8	—	—	—	8
Total Level 3 assets	\$ 204	\$ —	\$ (18)	\$ (93)	\$ 93
Liabilities					
Interest sensitive contract liabilities					
Embedded derivative	\$ —	\$ (160)	\$ —	\$ 48	\$ (112)
Total Level 3 liabilities	\$ —	\$ (160)	\$ —	\$ 48	\$ (112)

[Table of Contents](#)

ATHENE HOLDING LTD.
Notes to Condensed Consolidated Financial Statements (Unaudited)

<i>(In millions)</i>	Six months ended June 30, 2018				
	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements
Assets					
Fixed maturity securities					
AFS securities					
Corporate	\$ 358	\$ —	\$ (5)	\$ (13)	\$ 340
CLO	231	—	(5)	—	226
ABS	356	—	(21)	(178)	157
CMBS	153	—	—	(1)	152
RMBS	—	—	—	(19)	(19)
Trading securities					
Corporate	4	—	—	—	4
CLO	7	—	(7)	—	—
Equity securities	1	—	(8)	—	(7)
Mortgage loans	—	—	—	(3)	(3)
Investment funds	—	—	—	(7)	(7)
Investments in related parties					
Fixed maturity securities					
AFS securities					
CLO	39	—	—	—	39
ABS	46	—	—	—	46
Trading securities, CLO	30	—	(48)	—	(18)
Investment funds	108	—	—	—	108
Short-term investments	10	—	—	—	10
Total Level 3 assets	\$ 1,343	\$ —	\$ (94)	\$ (221)	\$ 1,028
Liabilities					
Interest sensitive contract liabilities					
Embedded derivative	\$ —	\$ (984)	\$ —	\$ 171	\$ (813)
Total Level 3 liabilities	\$ —	\$ (984)	\$ —	\$ 171	\$ (813)

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions)	Six months ended June 30, 2017					Net purchases, issuances, sales and settlements
	Purchases	Issuances	Sales	Settlements		
Assets						
Fixed maturity securities						
AFS securities						
U.S. state, municipal and political subdivisions	\$ —	\$ —	\$ —	\$ (20)	\$ (20)	
Foreign governments	—	—	—	(1)	(1)	
Corporate	110	—	(2)	(3)	105	
CLO	24	—	(2)	(15)	7	
ABS	182	—	—	(140)	42	
CMBS	13	—	—	—	13	
RMBS	7	—	—	(1)	6	
Trading securities						
CLO	—	—	(15)	—	(15)	
RMBS	24	—	—	—	24	
Equity securities	1	—	—	—	1	
Mortgage loans	—	—	—	(1)	(1)	
Investments in related parties						
Fixed maturity securities						
AFS securities, ABS	5	—	—	(9)	(4)	
Trading securities, CLO	—	—	(26)	—	(26)	
Short-term investments	28	—	—	—	28	
Total Level 3 assets	\$ 394	\$ —	\$ (45)	\$ (190)	\$ 159	
Liabilities						
Interest sensitive contract liabilities						
Embedded derivative	\$ —	\$ (270)	\$ —	\$ 79	\$ (191)	
Total Level 3 liabilities	\$ —	\$ (270)	\$ —	\$ 79	\$ (191)	

Significant Unobservable Inputs—Significant unobservable inputs occur when we could not obtain or corroborate the quantitative detail of the inputs. This applies to fixed maturity securities, equity securities, mortgage loans and certain derivatives, as well as embedded derivatives in liabilities. Additional significant unobservable inputs are described below.

Fixed maturity securities – For certain fixed maturity securities, internal models are used to calculate the fair value. We use a discounted cash flow approach. The discount rate is the significant unobservable input due to the determined credit spread being internally developed, illiquid, or as a result of other adjustments made to the base rate. The base rate represents a market comparable rate for securities with similar characteristics. As of June 30, 2018, discounts ranged from 6% to 9%, and as of December 31, 2017, discounts ranged from 2% to 6%. This excludes assets for which significant unobservable inputs are not developed internally, primarily consisting of broker quotes.

Interest sensitive contract liabilities – embedded derivative – Significant unobservable inputs we use in the fixed indexed annuities embedded derivative of the interest sensitive contract liabilities valuation include:

1. Non-performance risk – For contracts we issue, we use the credit spread, relative to the U.S. treasury curve, based on our public credit rating as of the valuation date. This represents our credit risk for use in the estimate of the fair value of embedded derivatives.
2. Option budget – We assume future hedge costs in the derivative's fair value estimate. The level of option budgets determines the future costs of the options and impacts future policyholder account value growth.
3. Policyholder behavior – We regularly review the lapse and withdrawal assumptions (surrender rate). These are based on our initial pricing assumptions updated for actual experience. Actual experience may be limited for recently issued products.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The following summarizes the unobservable inputs for the embedded derivatives of fixed indexed annuities:

		June 30, 2018			
<i>(In millions, except for percentages)</i>	Fair value	Valuation technique	Unobservable inputs	Input/range of inputs	Impact of an increase in the input on fair value
Interest sensitive contract liabilities – fixed indexed annuities embedded derivatives	\$ 8,065	Option budget method	Non-performance risk	0.4% – 1.4%	Decrease
			Option budget	0.8% – 3.7%	Increase
			Surrender rate	4.7% – 11.0%	Decrease

		December 31, 2017			
<i>(In millions, except for percentages)</i>	Fair value	Valuation technique	Unobservable inputs	Input/range of inputs	Impact of an increase in the input on fair value
Interest sensitive contract liabilities – fixed indexed annuities embedded derivatives	\$ 7,436	Option budget method	Non-performance risk	0.2% – 1.2%	Decrease
			Option budget	0.7% – 3.7%	Increase
			Surrender rate	1.5% – 19.4%	Decrease

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Fair Value of Financial Instruments Not Carried at Fair Value—The following represents our financial instruments not carried at fair value on the condensed consolidated balance sheets:

(In millions)	June 30, 2018					
	Carrying Value	Fair Value	NAV ¹	Level 1	Level 2	Level 3
Financial Assets						
Mortgage loans	\$ 7,571	\$ 7,713	\$ —	\$ —	\$ —	\$ 7,713
Investment funds	507	507	507	—	—	—
Policy loans	504	504	—	—	504	—
Funds withheld at interest	7,550	7,550	—	—	—	7,550
Other investments	73	73	—	—	—	73
Investments in related parties						
Investment funds	1,638	1,638	1,638	—	—	—
Funds withheld at interest	14,059	14,059	—	—	—	14,059
Other investments	388	371	—	—	—	371
Total financial assets not carried at fair value	\$ 32,290	\$ 32,415	\$ 2,145	\$ —	\$ 504	\$ 29,766
Financial Liabilities						
Interest sensitive contract liabilities	\$ 46,586	\$ 43,972	\$ —	\$ —	\$ —	\$ 43,972
Short-term debt	183	183	—	—	183	—
Long-term debt	991	924	—	—	924	—
Funds withheld liability	385	385	—	—	385	—
Total financial liabilities not carried at fair value	\$ 48,145	\$ 45,464	\$ —	\$ —	\$ 1,492	\$ 43,972

¹ Investments measured at NAV as a practical expedient in determining fair value have not been classified in the fair value hierarchy.

(In millions)	December 31, 2017					
	Carrying Value	Fair Value	NAV ¹	Level 1	Level 2	Level 3
Financial Assets						
Mortgage loans	\$ 6,192	\$ 6,342	\$ —	\$ —	\$ —	\$ 6,342
Investment funds	554	554	554	—	—	—
Policy loans	530	530	—	—	530	—
Funds withheld at interest	6,773	6,773	—	—	—	6,773
Other investments	133	133	—	—	58	75
Investments in related parties						
Investment funds	1,280	1,280	1,280	—	—	—
Other investments	238	259	—	—	—	259
Total financial assets not carried at fair value	\$ 15,700	\$ 15,871	\$ 1,834	\$ —	\$ 588	\$ 13,449
Financial Liabilities						
Interest sensitive contract liabilities	\$ 31,586	\$ 31,656	\$ —	\$ —	\$ —	\$ 31,656
Funds withheld liability	385	385	—	—	385	—
Total financial liabilities not carried at fair value	\$ 31,971	\$ 32,041	\$ —	\$ —	\$ 385	\$ 31,656

¹ Investments measured at NAV as a practical expedient in determining fair value have not been classified in the fair value hierarchy.

We estimate the fair value for financial instruments not carried at fair value using the same methods and assumptions as those we carry at fair value. The financial instruments presented above are reported at carrying value on the condensed consolidated balance sheets; however, in the case of policy loans, funds withheld at interest and liability, other investments and short-term debt, the carrying amount approximates fair value.

Investment in related parties – Other investments – The fair value of related party other investments is determined using a discounted cash flow model using discount rates for similar investments.

Table of Contents

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Interest sensitive contract liabilities – The carrying and fair value of interest sensitive contract liabilities above includes fixed indexed and traditional fixed annuities without mortality or morbidity risks, funding agreements and payout annuities without life contingencies. The embedded derivatives within fixed indexed annuities without mortality or morbidity risks are excluded, as they are carried at fair value. The valuation of these investment contracts is based on discounted cash flow methodologies using significant unobservable inputs. The estimated fair value is determined using current market risk-free interest rates, adding a spread to reflect our nonperformance risk and subtracting a risk margin to reflect uncertainty inherent in the projected cash flows.

Long-term debt – We obtain the fair value of long-term debt from commercial pricing services. These are classified as Level 2. The pricing services incorporate a variety of market observable information in their valuation techniques, including benchmark yields, trading activity, credit quality, issuer spreads, bids, offers and other reference data.

6. Deferred Acquisition Costs, Deferred Sales Inducements and Value of Business Acquired

The following represents a rollforward of deferred acquisition costs (DAC), deferred sales inducements (DSI) and value of business acquired (VOBA):

<i>(In millions)</i>	DAC	DSI	VOBA	Total
Balance at December 31, 2017	\$ 1,354	\$ 520	\$ 1,056	\$ 2,930
Additions	1,607	120	—	1,727
Amortization	(81)	(43)	(100)	(224)
Impact of unrealized investment (gains) losses	100	42	140	282
Balance at June 30, 2018	\$ 2,980	\$ 639	\$ 1,096	\$ 4,715

<i>(In millions)</i>	DAC	DSI	VOBA	Total
Balance at December 31, 2016	\$ 1,142	\$ 462	\$ 1,336	\$ 2,940
Additions	248	80	—	328
Amortization	(98)	(29)	(73)	(200)
Impact of unrealized investment (gains) losses	(65)	(28)	(89)	(182)
Balance at June 30, 2017	\$ 1,227	\$ 485	\$ 1,174	\$ 2,886

7. Reinsurance

Reinsurance transactions—On June 1, 2018, we entered into coinsurance and modco agreements with Voya Insurance and Annuity Company (VIAC) to reinsure a block of fixed and fixed indexed annuities. VIAC is a related party pursuant to GAAP due to our minority equity investment in its holding company's parent, VA Capital Company LLC (VA Capital), as discussed further in *Note 12 – Related Parties*. Additionally, we entered into modco agreements with ReliaStar Life Insurance Company (RLI), a subsidiary of Voya Financial, Inc. (Voya), to reinsure a block of fixed and fixed indexed annuities. The following summarizes these reinsurance transactions (collectively, Voya reinsurance transactions):

<i>(In millions)</i>	VIAC		RLI	Total
	Coinsurance	Modco	Modco	
Liabilities assumed	\$ 3,667	\$ 14,911	\$ 457	\$ 19,035
Less: Assets received	3,478	14,332	445	18,255
Ceding commission (paid) received	(86)	(320)	12	(394)
Net cost of reinsurance	<u>\$ 275</u>	<u>\$ 899</u>	<u>\$ —</u>	<u>\$ 1,174</u>
DAC	\$ 293	\$ 999	\$ 4	\$ 1,296
Unearned revenue reserve ¹	(8)	(57)	(4)	(69)
Deferred profit liability ²	(10)	(43)	—	(53)
Net cost of reinsurance	<u>\$ 275</u>	<u>\$ 899</u>	<u>\$ —</u>	<u>\$ 1,174</u>

¹ Included within interest sensitive contract liabilities on the condensed consolidated balance sheets.

² Included within future policy benefits on the condensed consolidated balance sheets.

DAC and unearned revenue reserve balances are amortized over the life of the reinsurance agreements on a basis consistent with our DAC amortization policy. The deferred profit liability balance is amortized over the life of the reinsurance agreement on a constant relationship to the benefit reserves.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The following summarizes the effect of reinsurance on premiums and future policy and other policy benefits on the consolidated statements of income:

(In millions)	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Premiums				
Direct	\$ 114	\$ 423	\$ 432	\$ 528
Reinsurance assumed	651	7	656	12
Reinsurance ceded	(39)	(51)	(84)	(109)
Total premiums	\$ 726	\$ 379	\$ 1,004	\$ 431
Future policy and other policy benefits				
Direct	\$ 284	\$ 658	\$ 736	\$ 999
Reinsurance assumed	655	15	664	23
Reinsurance ceded	(82)	(95)	(142)	(230)
Total future policy and other policy benefits	\$ 857	\$ 578	\$ 1,258	\$ 792

8. Debt

Senior Notes—In the first quarter of 2018, AHL issued \$1 billion of unsecured senior notes due in January 2028. The senior notes have a 4.125% coupon rate, payable semi-annually. The senior notes are callable at any time prior to October 12, 2027 by AHL, at a price equal to the greater of (1) 100% of the principal and any accrued and unpaid interest and (2) an amount equal to the sum of the present values of remaining scheduled payments, discounted from the scheduled payment date to the redemption date at the Treasury Rate (as defined in the prospectus supplement relating to the senior notes, dated January 9, 2018) plus 25 basis points, and any accrued and unpaid interest. Interest expense on long-term debt was \$11 million and \$20 million for the three months ended June 30, 2018 and six months ended June 30, 2018, respectively.

Short-term Debt—In the second quarter of 2018, we borrowed \$183 million from the Federal Home Loan Bank (FHLB) of Des Moines through their variable rate short-term federal funds program. The borrowing matures on August 24, 2018 and carries an interest rate of 2.16%, with interest due at maturity. In connection with such borrowing, the FHLB requires the borrower to purchase member stock and post sufficient collateral to secure the borrowing. To satisfy these requirements, we purchased an additional \$7 million of FHLB stock; however, we were not required to post additional collateral. See *Note 13 – Commitments and Contingencies* for further discussion regarding existing collateral posting with the FHLB.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

9. Earnings Per Share

The following represents our basic and diluted earnings per share (EPS) calculations:

<i>(In millions, except share and per share data)</i>	Three months ended June 30, 2018					
	Class A	Class B	Class M-1	Class M-2	Class M-3	Class M-4
Net income – basic and diluted	\$ 220	\$ 34	\$ 5	\$ 1	\$ 1	\$ 3
Basic weighted average shares outstanding	164,458,153	25,483,236	3,388,890	844,449	1,003,528	2,121,647
Dilutive effect of stock compensation plans	369,955	—	—	6,307	—	594,331
Diluted weighted average shares outstanding	164,828,108	25,483,236	3,388,890	850,756	1,003,528	2,715,978
Earnings per share¹						
Basic	\$ 1.34	\$ 1.34	\$ 1.34	\$ 1.34	\$ 1.34	\$ 1.34
Diluted	\$ 1.33	\$ 1.34	\$ 1.34	\$ 1.33	\$ 1.34	\$ 1.04

¹ Calculated using whole figures.

<i>(In millions, except share and per share data)</i>	Three months ended June 30, 2017					
	Class A	Class B	Class M-1	Class M-2	Class M-3	Class M-4
Net income – basic	\$ 177	\$ 138	\$ 6	\$ 2	\$ 1	\$ 2
Effect of stock compensation plans on allocated net income	4	—	—	—	—	—
Net income – diluted	\$ 181	\$ 138	\$ 6	\$ 2	\$ 1	\$ 2
Basic weighted average shares outstanding	106,299,230	82,927,000	3,409,515	905,105	740,883	1,438,871
Dilutive effect of stock compensation plans	2,706,762	—	—	15,000	491,292	1,718,314
Diluted weighted average shares outstanding	109,005,992	82,927,000	3,409,515	920,105	1,232,175	3,157,185
Earnings per share¹						
Basic	\$ 1.66	\$ 1.66	\$ 1.66	\$ 1.66	\$ 1.66	\$ 1.66
Diluted	\$ 1.65	\$ 1.66	\$ 1.66	\$ 1.64	\$ 1.00	\$ 0.76

¹ Calculated using whole figures.

<i>(In millions, except share and per share data)</i>	Six months ended June 30, 2018					
	Class A	Class B	Class M-1	Class M-2	Class M-3	Class M-4
Net income – basic and diluted	\$ 422	\$ 90	\$ 9	\$ 2	\$ 3	\$ 6
Basic weighted average shares outstanding	156,619,575	33,246,955	3,388,890	842,739	1,026,216	2,093,581
Dilutive effect of stock compensation plans	381,446	—	—	7,642	10,286	761,780
Diluted weighted average shares outstanding	157,001,021	33,246,955	3,388,890	850,381	1,036,502	2,855,361
Earnings per share¹						
Basic	\$ 2.70	\$ 2.70	\$ 2.70	\$ 2.70	\$ 2.70	\$ 2.70
Diluted	\$ 2.69	\$ 2.70	\$ 2.70	\$ 2.67	\$ 2.67	\$ 1.98

¹ Calculated using whole figures.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

(In millions, except share and per share data)	Six months ended June 30, 2017					
	Class A	Class B	Class M-1	Class M-2	Class M-3	Class M-4
Net income – basic	\$ 337	\$ 354	\$ 13	\$ 2	\$ 1	\$ 3
Effect of stock compensation plans on allocated net income	6	—	—	—	—	—
Net income – diluted	<u>\$ 343</u>	<u>\$ 354</u>	<u>\$ 13</u>	<u>\$ 2</u>	<u>\$ 1</u>	<u>\$ 3</u>
Basic weighted average shares outstanding	92,350,216	96,772,641	3,430,840	476,070	372,488	723,410
Dilutive effect of stock compensation plans	3,242,336	—	—	493,213	884,760	1,971,060
Diluted weighted average shares outstanding	<u>95,592,552</u>	<u>96,772,641</u>	<u>3,430,840</u>	<u>969,283</u>	<u>1,257,248</u>	<u>2,694,470</u>
Earnings per share¹						
Basic	\$ 3.66	\$ 3.66	\$ 3.66	\$ 3.66	\$ 3.66	\$ 3.66
Diluted	\$ 3.59	\$ 3.66	\$ 3.66	\$ 1.80	\$ 1.08	\$ 0.98

¹ Calculated using whole figures.

We use the two-class method for allocating net income to each class of our common stock. Our Class M shares did not become eligible to participate in dividends until a return of investment (ROI) condition had been met for each class. Once eligible, each class of our common stock has equal dividend rights. The ROI condition was met for Class M-2 on March 28, 2017, and for Class M-3 and Class M-4 on April 20, 2017. For purposes of calculating basic weighted average shares outstanding and the allocation of basic income, shares are deemed to be participating in earnings for only the portion of the period after the condition is met. For purposes of calculating diluted weighted average shares outstanding, shares are deemed dilutive as of the beginning of the period.

Dilutive shares are calculated using the treasury stock method. For Class A shares, this method takes into account shares that can be settled into Class A shares, net of a conversion price. The diluted EPS calculations for Class A shares excluded the following shares, restricted stock units (RSUs) and options:

	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Antidilutive shares, RSUs and options excluded from diluted EPS calculation	35,078,635	74,650,807	35,078,635	73,792,976
Shares, RSUs and options excluded from diluted EPS calculation as a performance condition had not been met	280,030	1,448,998	280,030	1,448,998
Total shares, RSUs and options excluded from diluted EPS calculation	<u>35,358,665</u>	<u>76,099,805</u>	<u>35,358,665</u>	<u>75,241,974</u>

Note: Shares, RSUs and options are as of period end.

10. Accumulated Other Comprehensive Income

The following is a detail of AOCI and changes in AOCI. Prior period balances include equity securities that were classified as AFS securities prior to the adoption of ASU 2016-01.

(In millions)	June 30, 2018	December 31, 2017
AFS securities	\$ 328	\$ 2,577
DAC, DSI, VOBA, future policy benefits and dividends payable to policyholders adjustments on AFS securities	(116)	(744)
Noncredit component of OTTI losses on AFS securities	(13)	(13)
Hedging instruments	(50)	(95)
Pension adjustments	(2)	(5)
Foreign currency translation adjustments	(2)	8
Accumulated other comprehensive income, before taxes	145	1,728
Deferred income taxes	(19)	(313)
Accumulated other comprehensive income	<u>\$ 126</u>	<u>\$ 1,415</u>

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Changes in AOCI are presented below:

(In millions)	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Unrealized investment gains (losses) on AFS securities				
Unrealized investment gains (losses) on AFS securities	\$ (889)	\$ 735	\$ (2,171)	\$ 1,251
Change in DAC, DSI, VOBA, future policy benefits and dividends payable to policyholders adjustment	233	(141)	624	(223)
Less: Reclassification adjustment for gains (losses) realized in net income ¹	11	12	30	27
Less: Income tax expense (benefit)	(138)	179	(301)	292
Net unrealized investment gains (losses) on AFS securities	(529)	403	(1,276)	709
Noncredit component of OTTI losses on AFS securities				
Noncredit component of OTTI losses on AFS securities	1	1	—	2
Less: Reclassification adjustment for losses realized in net income ¹	1	2	—	2
Net noncredit component of OTTI losses on AFS securities	—	(1)	—	—
Unrealized gains (losses) on hedging instruments				
Unrealized gains (losses) on hedging instruments	101	(33)	45	(38)
Less: Income tax expense (benefit)	29	(11)	9	(13)
Net unrealized gains (losses) on hedging instruments	72	(22)	36	(25)
Pension adjustments				
	—	(1)	3	(1)
Foreign currency translation adjustments				
	(2)	8	(10)	10
Change in AOCI from other comprehensive income (loss)	(459)	387	(1,247)	693
Adoption of ASU 2016-01	—	—	(42)	—
Change in AOCI	\$ (459)	\$ 387	\$ (1,289)	\$ 693

¹ Recognized in investment related gains (losses) on the condensed consolidated statements of income.

11. Income Taxes

Our effective tax rates were 20% and 3% for the three months ended June 30, 2018 and 2017, respectively, and 19% and 4% for the six months ended June 30, 2018 and 2017, respectively. Our effective tax rates may vary period to period depending upon the relationship of income and loss subject to tax compared to consolidated income and loss before income taxes. With the enactment of Public Law no. 115-97, an Act to provide for reconciliation pursuant to titles II and V of the concurrent resolution on the budget for fiscal year 2018 (Tax Act), the U.S. statutory tax rate declined to 21% from 35%; however, the Base Erosion and Anti-Abuse Tax (BEAT) was established, which may subject payments to our non-U.S. reinsurance subsidiaries to a tax of 5%, which would increase to 10% in 2019. The income tax expense for the three and six months ended June 30, 2018 assumes that we have taken steps so that the BEAT is not applicable to such payments and thereby assumes that more income is subject to U.S. income tax.

The Internal Revenue Service is currently auditing the 2013 consolidated tax return filed by Athene USA, and is also conducting a limited scope audit of the 2015 consolidated tax return filed by Athene Annuity & Life Assurance Company (AADE). No material proposed adjustments have been issued with respect to either exam. See discussion of ongoing tax examinations relating to Aviva USA Corporation (Aviva USA) in *Note 13 – Commitments and Contingencies*.

Under current Bermuda law, we are not required to pay any taxes in Bermuda on either income or capital gains. We have received an undertaking from the Bermuda Minister of Finance that, in the event of any such taxes being imposed, we will be exempted from taxation until the year 2035.

12. Related Parties

Athene Asset Management

Investment related expenses – Substantially all of our investments are managed by Athene Asset Management LLC (AAM), a subsidiary of AGM. AAM provides direct investment management, asset allocation, mergers and acquisition asset diligence and certain operational support services for our investment portfolio, including investment compliance, tax, legal and risk management support. As of June 30, 2018, AAM directly managed \$81,750 million of our investment portfolio assets, of which 86% are designated one or two (the two highest designations) by the National Association of Insurance Commissioners (NAIC).

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

For the services it renders, AAM earns a fee on all assets managed in accounts owned by or related to us, including sub-advised assets, subject to certain limited exceptions. Additionally, AAM recharges the sub-advisory fees it incurs with respect to our sub-advised assets to us. Historically, AAM generally earned an annual fee of 0.40% of assets under management. In the second quarter of 2017, following shareholder approval of an amendment to our bye-laws, we entered into the Fifth Amended and Restated Fee Agreement (Revised Fee Agreement), retroactive to January 1, 2017. The Revised Fee Agreement amended certain fee arrangements we previously had in place with AAM to provide for, among other things, an annual fee of 0.30% (reduced from 0.40%) on all assets that Apollo manages in accounts owned by us in the U.S. and Bermuda or in accounts supporting reinsurance ceded to our U.S. and Bermuda subsidiaries by third-party insurers (North American Accounts) in excess of \$65,846 million (the level of assets in the North American Accounts as of December 31, 2016). The fee to be paid by us to AAM on the first \$65,846 million of assets in the North American Accounts remains 0.40% per year, subject to certain discounts and exceptions.

For certain assets which require specialized sourcing and underwriting capabilities, AAM has chosen to mandate sub-advisors rather than building out in-house capabilities. AAM has entered into Master Sub-Advisory Agreements (MSAAs) with certain Apollo affiliates to sub-advise AAM with respect to a portion of our assets, with the fees recharged to us, in addition to the gross fee paid to AAM as described above. The MSAAs cover services rendered by Apollo-affiliated sub-advisors relating to the following investments:

<i>(In millions, except for percentages)</i>	June 30, 2018	December 31, 2017
Fixed maturity securities		
AFS securities		
Foreign governments	\$ 151	\$ 152
Corporate	3,226	2,934
CLO	5,630	5,166
ABS	613	681
CMBS	878	872
Trading securities	115	121
Mortgage loans	2,701	2,232
Investment funds	27	26
Funds withheld at interest	1,831	1,737
Other investments	73	75
Total assets sub-advised by Apollo affiliates	\$ 15,245	\$ 13,996
Percent of assets sub-advised by Apollo affiliates to total AAM-managed assets	16%	18%

During the second quarter of 2017, AAM and certain other Apollo affiliates entered into addendums to the MSAAs currently in effect, pursuant to which, with limited exceptions, Apollo will earn 0.40% per year on all assets in the North American Accounts explicitly sub-advised by Apollo up to \$10,000 million, 0.35% per year on all assets in such accounts explicitly sub-advised by Apollo in excess of \$10,000 million up to \$12,441 million (the level of fee-paying sub-advised assets in the North American Accounts at December 31, 2016), 0.40% per year on all assets in such accounts explicitly sub-advised by Apollo in excess of \$12,441 million up to \$16,000 million, and 0.35% per year on all assets in such accounts explicitly sub-advised by Apollo in excess of \$16,000 million. The addendums were retroactive to January 1, 2017.

The following summarizes the asset management fees and sub-advisory fees we have incurred related to AAM and other Apollo affiliates:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Asset management fees	\$ 72	\$ 64	\$ 142	\$ 126
Sub-advisory fees	14	12	27	28

The management and sub-advisory fees are included within net investment income on the condensed consolidated statements of income. As of June 30, 2018 and December 31, 2017, the management fees payable was \$33 million and \$28 million, respectively, and the sub-advisory fees payable was \$15 million and \$13 million, respectively. Both the management and sub-advisory fees payables are included in other liabilities on the condensed consolidated balance sheets.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The investment management agreements with AAM have no stated term and any party can terminate upon notice. However, our bye-laws provide that we will not exercise our termination rights under the agreements until October 31, 2018 or any annual anniversary thereafter (each such date, an IMA (Investment Management Agreement) Termination Election Date) and any termination thereon requires the approval of two-thirds of our Independent Directors (as defined in the bye-laws) and prior written notice thereof to Apollo of at least 30 days. If the Independent Directors make such election and such notice is timely delivered, the termination will be effective on the second anniversary of the applicable IMA Termination Election Date (an IMA Termination Effective Date). Notwithstanding the foregoing, (1) the Independent Directors may only elect to terminate an investment management agreement or advisory agreement on an IMA Termination Election Date if two-thirds of the Independent Directors determine in their sole discretion acting in good faith that either (i) there has been unsatisfactory long-term performance materially detrimental to us by Apollo or (ii) the fees being charged by Apollo are unfair and excessive compared to a comparable asset manager (provided, that in either case such Independent Directors must deliver notice of any such determination to Apollo and Apollo shall have until the applicable IMA Termination Effective Date to address such concerns, and provided, further, that in the case of such a determination that the fees being charged by Apollo are unfair and excessive, Apollo has the right to lower its fees to match the fees of such comparable asset manager) and (2) upon the determination by two-thirds of the Independent Directors, we may also terminate an investment management agreement or advisory agreement with Apollo as a result of either (i) a material violation of law relating to Apollo's advisory business, or (ii) Apollo's gross negligence, willful misconduct or reckless disregard of its obligations under the relevant agreement, and in either case (i) or (ii), the delivery of at least 30 days' prior written notice to Apollo of such termination and such termination will be effective at the end of such 30-day period.

We have a management investment committee, which includes members of our senior management and reports to the risk committee of our board of directors. The committee focuses on strategic decisions involving our investment portfolio, such as approving investment limits, new asset classes and our allocation strategy, reviewing large asset transactions, as well as monitoring our credit risk, and the management of our assets and liabilities.

A significant voting interest in the Company is held by shareholders who are members of the Apollo Group, as defined in our bye-laws. Also, James Belardi, our Chief Executive Officer, is also an employee of AAM, receives substantial remuneration from acting as Chief Executive Officer of AAM, and owns a 5% profits interest in AAM. Additionally, five of the thirteen members of our board of directors are employees of or consultants to Apollo (including Mr. Belardi). In order to protect against potential conflicts of interest resulting from transactions into which we have entered and will continue to enter into with the Apollo Group, our bye-laws require us to maintain a conflicts committee comprised solely of three of our directors who are not officers or employees of any member of the Apollo Group. The conflicts committee reviews and approves material transactions between us and the Apollo Group, subject to certain exceptions.

Other related party transactions

A-A Mortgage – We have an equity method investment in A-A Mortgage, which has an investment in AmeriHome Mortgage Company, LLC (AmeriHome). We have a loan purchase agreement with AmeriHome. The agreement allows us to purchase residential mortgage loans which they have purchased from correspondent sellers and pooled for sale in the secondary market. AmeriHome retains the servicing rights to the sold loans. We purchased \$167 million and \$0 million of residential mortgage loans under this agreement during the three months ended June 30, 2018 and 2017, respectively. We purchased \$211 million and \$1 million of residential mortgage loans under this agreement during the six months ended June 30, 2018 and 2017, respectively. Additionally, we have made loans to A-A Mortgage affiliates in the principal amount of \$172 million and \$52 million as of June 30, 2018 and December 31, 2017, respectively, and these are included in related party short-term investments on the condensed consolidated balance sheets.

Athora – On January 1, 2018, in order to align our interests with those of Athora, in connection with the Closing, we entered into a cooperation agreement with Athora, pursuant to which, among other things, (1) we will have the right to reinsure approximately 20% of the spread business written or reinsured by any insurance or reinsurance company owned or acquired by Athora, (2) Athora's insurance subsidiaries will be required to purchase certain funding agreements and/or other spread instruments issued by our insurance subsidiaries, (3) we will provide Athora with a right of first refusal to pursue acquisition and reinsurance transactions in Europe (other than the United Kingdom) and (4) Athora will provide us and our subsidiaries with a right of first refusal to pursue acquisition and reinsurance transactions in North America and the United Kingdom. Additionally, as of June 30, 2018, we had \$170 million of funding agreements outstanding to Athora, which were issued to Athora prior to Closing.

VA Capital and Venerable Holdings, Inc. (Venerable) – In connection with the Voya reinsurance transactions, we made a \$75 million minority equity investment in VA Capital, which is included in investments in related parties – investment funds on the condensed consolidated balance sheets and accounted for as an equity method investment. VA Capital is owned by a consortium of investors, led by affiliates of AGM, Crestview Partners and Reverence Capital Partners, and is the holding company of Venerable. Additionally, we provided Venerable with a \$150 million, 15-year term loan, which is held at amortized cost and included in investment in related parties – other investments on the condensed consolidated balance sheets. It has a stated interest rate 6.257%, which represents a below-market interest rate and management considered it as part of its evaluation and pricing of the Voya reinsurance transactions. Venerable is the holding company of VIAC.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

13. Commitments and Contingencies

Contingent Commitments—We had commitments to make investments, primarily capital contributions to investment funds, of \$3,036 million and \$2,358 million as of June 30, 2018 and December 31, 2017, respectively. We expect most of our current commitments will be invested over the next five years; however, these commitments could become due any time upon counterparty request.

Funding Agreements—We are a member of the FHLB and, through membership, we have issued funding agreements to the FHLB in exchange for cash advances. As of June 30, 2018 and December 31, 2017, we had \$701 million and \$573 million, respectively, of funding agreements outstanding with the FHLB. We are required to provide collateral in excess of the funding agreement amounts outstanding, considering any discounts to the securities posted and prepayment penalties.

We have a funding agreement backed notes (FABN) program, which allows Athene Global Funding, a special-purpose, unaffiliated statutory trust to offer up to \$10 billion of its senior secured medium-term notes. Athene Global Funding uses the net proceeds from each sale to purchase one or more funding agreements from us. Funding agreements outstanding under this program had a carrying value of \$2,996 million as of June 30, 2018 and December 31, 2017.

Pledged Assets and Funds in Trust (Restricted Assets)—The total restricted assets included on the condensed consolidated balance sheets are as follows:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Fixed maturity securities		
AFS securities	\$ 4,452	\$ 1,572
Trading securities	52	—
Equity securities	3	36
Mortgage loans	943	914
Investment funds	29	20
Short-term investments	73	10
Other investments	45	—
Restricted cash	178	105
Total restricted assets	\$ 5,775	\$ 2,657

The restricted assets are primarily related to reinsurance trusts established in accordance with coinsurance agreements, and the FHLB funding agreements described above.

Litigation, Claims and Assessments

Griffiths Matter – On July 27, 2015, John Griffiths, on behalf of himself and others similarly situated, filed a putative class action complaint against us in the United States District Court for the District of Massachusetts. An amended complaint was filed on December 18, 2015. The complaint asserts claims against AHL, Athene Annuity and Life Company (AAIA), and Athene London Assignment Corporation (Athene London), in addition to an Aviva defendant. AHL is a named defendant due to its purchase of Aviva USA, and AAIA and Athene London are named as successors to Aviva Life Insurance Company and Aviva London Assignment Corporation, respectively. The complaint alleges a putative class of all persons who are the beneficial owners of assets which were used to purchase structured settlement annuities that Aviva Life Insurance Company, Aviva London Assignment Corporation, and Aviva International Insurance Limited (collectively, the Aviva Entities) or their predecessors, as applicable, delivered to purchasers on or after April 1, 2003 that were backed by a capital maintenance agreement issued by Aviva International Insurance Limited or its predecessor (the CMA). The complaint alleges that the Aviva Entities sold structured settlement annuities to the public on the basis that such products were backed by the CMA, which was alleged to be a source of great financial strength. The complaint further alleges that the Aviva Entities used the CMA to enhance the sales volume and raise the price of the annuities. The complaint claims that, as a result of Aviva USA's sale to AHL, the CMA terminated. According to the complaint, no notice of this termination was provided to the owners of the structured settlement annuities. The complaint alleges that the termination of the CMA gave rise to claims for breach of contract, breach of fiduciary duty, promissory estoppel, and unjust enrichment. AHL and plaintiff recently agreed to a term sheet settlement on a class wide basis. Terms of the settlement, which have been preliminarily approved by the court, include: (1) AHL entering into a capital maintenance agreement with Athene London requiring AHL to provide capital to Athene London upon a missed structured settlement payment that is not timely cured and (2) AHL paying a monetary amount that is immaterial to us. The preliminary approval hearing is set for October 13, 2018.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

Internal Revenue Service (IRS) Matters – The IRS completed its examinations of the 2006 through 2010 Aviva USA tax years with Aviva USA agreeing to all proposed adjustments with two exceptions: (1) AAIA's treatment of call options used to hedge fixed indexed annuity (FIA) liabilities for the tax years 2008–2010 and (2) the disallowance of offsetting tax deductions taken by AAIA and taxable income reported by the non-life subgroup with respect to unpaid independent marketing organization commissions. The first adjustment to which Aviva USA did not agree would disallow deductions of \$191 million, \$154 million and \$76 million for 2008, 2009 and 2010, respectively. The second adjustment to which Aviva USA did not agree would increase non-life net operating losses and decrease AAIA net operating losses by \$16 million in each of 2009 and 2010. Taxes, penalties and interest with respect to these two issues for the years under audit are subject to indemnification by Aviva plc under the Stock Purchase Agreement (SPA) between Aviva plc and AHL, dated December 21, 2012 assuming the SPA requirements are satisfied. Athene USA was unable to negotiate a favorable settlement of this issue with the IRS, and is contesting the adjustment in federal court. If the IRS position is upheld in federal court, Athene USA expects that it would owe tax of \$120 million, plus interest, for tax years ending on or before October 2, 2013, which are subject to indemnification by Aviva plc as described above.

The IRS also recently completed its examination of the 2011 through 2012 Aviva USA tax years, proposing adjustments that would increase taxable income by approximately \$16 million in the aggregate for these two tax years. Athene USA agreed to all adjustments that were proposed with respect to those tax years except for adjustments relating to the same two issues that were not agreed to during the prior examination as discussed above. The first adjustment to which Athene USA did not agree would disallow deductions of \$16 million in 2011 and increase deductions by \$12 million in 2012. The second adjustment to which Athene USA did not agree would increase non-life net operating losses and decrease AAIA net operating losses by \$15 million in 2011 and \$12 million in 2012. Taxes, penalties and interest with respect to these two tax years are subject to indemnification by Aviva plc under the SPA, assuming the SPA requirements are satisfied. The treatment of FIA hedges is a recurring issue as to the timing of the related deductions and could affect the current income tax incurred in periods after October 2, 2013, which are not subject to indemnification by Aviva plc. Given that the disallowance of a deduction in one period results in an increased deduction in a future period, we do not expect that there will be any material impact to our financial condition resulting from this issue.

Corporate-owned Life Insurance (COLI) Matter – In 2000 and 2001, two insurance companies which were subsequently merged into AAIA purchased from American General Life Insurance Company (American General) broad based variable COLI policies that, as of June 30, 2018, had an asset value of \$359 million, and is included in other assets on the condensed consolidated balance sheets. In January 2012, the COLI policy administrator delivered to AAIA a supplement to the existing COLI policies and advised that American General and ZC Resource Investment Trust (ZC Trust) had unilaterally implemented changes set forth in the supplement that if effective, would: (1) potentially negatively impact the crediting rate for the policies and (2) change the exit and surrender protocols set forth in the policies. In March 2013, AAIA filed suit against American General, ZC Trust, and ZC Resource LLC in Chancery Court in Delaware, seeking, among other relief, a declaration that the changes set forth in the supplement were ineffectual and in breach of the parties' agreement. The parties filed cross motions for judgment as a matter of law, and the court granted defendants' motion and dismissed without prejudice on ripeness grounds. The issue that negatively impacts the crediting rate for one of the COLI policies has subsequently been triggered and on April 3, 2018, we filed suit against the same defendants in Chancery Court in Delaware seeking substantially similar relief, which the defendants have moved to dismiss. If the supplement is ultimately deemed to be effective, the purported changes to the policies could impair AAIA's ability to access the value of guarantees associated with the policies. The value of the guarantees included within the asset value reflected above is \$174 million as of June 30, 2018.

Holzer Matter – On September 12, 2016, Jack Holzer and Mary Bruesh-Holzer filed suit in Jackson County, Missouri against several defendants, including AADE, as successor-in-interest to Business Men's Assurance Company of America. Mr. Holzer allegedly sustained injuries due to asbestos exposure from 1966–1973 while working in an office building in Kansas City, Missouri, then owned by Business Men's Assurance Company of America. Plaintiffs asserted strict liability and negligence claims against AADE. On February 26, 2018, an agreement was reached that resulted in the settlement of this matter. The settlement had no impact on our financial condition, results of operations or cash flows.

Regulatory Matter – Our U.S. insurance subsidiaries have experienced increased service and administration complaints related to the conversion and administration of the block of life insurance business acquired in connection with our acquisition of Aviva USA and reinsured to affiliates of Global Atlantic. The life insurance policies included in this block have been and are currently being administered by AllianceOne Inc. (AllianceOne), a subsidiary of DXC Technology Company, which was retained by such Global Atlantic affiliates to provide services on such policies. AllianceOne also administers certain annuity policies that were on Aviva USA's legacy policy administration systems that were also converted in connection with the acquisition of Aviva USA and have experienced similar service and administration issues.

As a result of the difficulties experienced with respect to the administration of such policies, we have received notifications from several state regulators, including but not limited to the New York State Department of Financial Services (NYSDFS), the California Department of Insurance (CDI) and the Texas Department of Insurance, indicating, in each case, that the respective regulator planned to undertake a market conduct examination or enforcement proceeding of the applicable U.S. insurance subsidiary relating to the treatment of policyholders subject to our reinsurance agreements with affiliates of Global Atlantic and the conversion of such annuity policies, including the administration of such blocks by AllianceOne. On June 28, 2018 we entered into a consent order with the NYSDFS resolving that matter in a manner that, when considering the indemnification received from affiliates of Global Atlantic, did not have a material impact on our financial condition, results of operations or cash flows.

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

In addition to the foregoing, we have received inquiries, and expect to continue to receive inquiries, from other regulatory authorities regarding the conversion matter. In addition to the examinations and proceedings initiated to date, it is possible that other regulators may pursue similar formal examinations, inquiries or enforcement proceedings and that any examinations, inquiries and/or enforcement proceedings may result in fines, administrative penalties and payments to policyholders. While we do not expect the amount of any such fines, penalties or payments arising from these matters to be material to our financial condition, results of operations or cash flows, it is possible that such amounts could be material.

Pursuant to the terms of the reinsurance agreements between us and the relevant affiliates of Global Atlantic, the applicable affiliates of Global Atlantic have financial responsibility for the ceded life block and are subject to significant administrative service requirements, including compliance with applicable law. The agreements also provide for indemnification to us, including for administration issues.

Caldera Matters – On May 3, 2018, AHL filed a writ commencing litigation in the Supreme Court of Bermuda against a former officer of AHL, a former director of AHL (who is also considered a former officer pursuant to Bermuda law), and Caldera Holdings, Ltd. (Caldera). AHL alleges in the writ, among other things, that the defendants breached various duties owed to AHL under Bermuda law by using AHL’s confidential information in their attempted acquisition of a company referred to in the litigation as Company A. AHL is seeking injunctive relief and damages.

On May 3, 2018, following AHL’s filing of the writ in Bermuda described above, Caldera, Caldera Life Reinsurance Company, and Caldera Shareholder, L.P., commenced an action in the Supreme Court of the State of New York, County of New York, by filing a Summons with Notice against AHL, Apollo, certain affiliates of Apollo and Leon Black, a founder of Apollo. On July 12, 2018, plaintiffs filed a complaint alleging claims for tortious interference with prospective business relations, defamation, and unfair competition related to plaintiffs’ attempt to purchase Company A and seeking alleged damages of “no less than \$1.5 billion.” AHL intends to, among other things, move to dismiss the complaint against it. We believe we have meritorious defenses to the claims and intend to vigorously defend the litigation. In light of the inherent uncertainties involved in this matter, reasonably possible losses, if any, cannot be estimated at this time.

14. Segment Information

We operate our core business strategies out of one reportable segment, Retirement Services. In addition to Retirement Services, we report certain other operations in Corporate and Other.

Retirement Services—Retirement Services is comprised of our United States and Bermuda operations, which issue and reinsure retirement savings products and institutional products. Retirement Services has retail operations, which provide annuity retirement solutions to our policyholders. Retirement Services also has reinsurance operations, which reinsure multi-year guaranteed annuities, fixed indexed annuities, traditional one-year guarantee fixed deferred annuities, immediate annuities and institutional products from our reinsurance partners. In addition, our institutional operations, including funding agreements and pension risk transfer (PRT) obligations, are included in our Retirement Services segment.

Corporate and Other—Corporate and Other includes certain other operations related to our corporate activities, including corporate allocated expenses, merger and acquisition costs, debt costs, certain integration and restructuring costs, certain stock-based compensation and intersegment eliminations. In Corporate and Other, we also hold capital in excess of the level of capital we hold in Retirement Services to support our operating strategy. Prior to the deconsolidation of Athora on January 1, 2018, Corporate and Other included our German operations, which were primarily comprised of participating long-duration savings products. See *Note 1 – Business, Basis of Presentation and Significant Accounting Policies* for discussion on the deconsolidation of our German operations in 2018.

Financial Measures—Segment adjusted operating income is an internal measure used by the chief operating decision maker to evaluate and assess the results of our segments.

Adjusted operating revenue is a component of adjusted operating income and excludes market volatility and adjustments for other non-operating activity. Our operating revenue equals our total revenue, adjusted to eliminate the impact of the following non-operating adjustments:

- Change in fair values of derivatives and embedded derivatives – index annuities, net of offsets;
- Investment gains (losses), net of offsets;
- VIE expenses and noncontrolling interest; and
- Other adjustments to revenues.

[Table of Contents](#)

ATHENE HOLDING LTD.

Notes to Condensed Consolidated Financial Statements (Unaudited)

The table below reconciles segment adjusted operating revenues to total revenues presented on the condensed consolidated statements of income:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Retirement Services	\$ 1,868	\$ 1,254	\$ 3,125	\$ 2,142
Corporate and Other	26	103	53	171
Non-operating adjustments				
Change in fair values of derivatives and embedded derivatives – index annuities, net of offsets	97	266	(61)	802
Investment gains (losses), net of offsets	(149)	138	(255)	263
VIE expenses and noncontrolling interest	2	—	2	—
Other adjustments to revenues	(47)	2	(56)	4
Total revenues	<u>\$ 1,797</u>	<u>\$ 1,763</u>	<u>\$ 2,808</u>	<u>\$ 3,382</u>

Adjusted operating income is an internal measure used to evaluate our financial performance excluding market volatility and expenses related to integration, restructuring, stock compensation and certain other expenses. Our adjusted operating income equals net income adjusted to eliminate the impact of the following non-operating adjustments:

- Investment gains (losses), net of offsets;
- Change in fair values of derivatives and embedded derivatives – index annuities, net of offsets;
- Integration, restructuring and other non-operating expenses;
- Stock-based compensation, excluding the long-term incentive plan (LTIP); and
- Income tax (expense) benefit – non-operating.

The table below reconciles segment adjusted operating income to net income on the condensed consolidated statements of income:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Retirement Services	\$ 289	\$ 267	\$ 524	\$ 542
Corporate and Other	1	13	3	4
Non-operating adjustments				
Investment gains (losses), net of offsets	(74)	58	(107)	115
Change in fair values of derivatives and embedded derivatives – index annuities, net of offsets	75	15	170	109
Integration, restructuring and other non-operating expenses	(8)	(11)	(16)	(20)
Stock-based compensation, excluding LTIP	(2)	(13)	(5)	(23)
Income tax (expense) benefit – non-operating	(17)	(3)	(37)	(17)
Net income	<u>\$ 264</u>	<u>\$ 326</u>	<u>\$ 532</u>	<u>\$ 710</u>

The following represents total assets by segment:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Total assets by segment		
Retirement Services	\$ 111,512	\$ 91,335
Corporate and Other	3,243	8,412
Total assets	<u>\$ 114,755</u>	<u>\$ 99,747</u>

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Index to Management’s Discussion and Analysis of Financial Condition and Results of Operations

Overview	59
Industry Trends and Competition	60
Key Operating and Non-GAAP Measures	63
Results of Operations	67
Consolidated Investment Portfolio	73
Non-GAAP Measure Reconciliations	88
Liquidity and Capital Resources	90
Balance Sheet and Other Arrangements	94
Critical Accounting Estimates and Judgments	95

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Overview

We are a leading retirement services company that issues, reinsures and acquires retirement savings products designed for the increasing number of individuals and institutions seeking to fund retirement needs. We generate attractive financial results for our policyholders and shareholders by combining our two core competencies of (1) sourcing long-term, generally illiquid liabilities and (2) investing in a high-quality investment portfolio, which takes advantage of the illiquid nature of our liabilities. Our steady and significant base of earnings generates capital that we opportunistically invest across our business to source attractively-priced liabilities and capitalize on opportunities. Our differentiated investment strategy benefits from our strategic relationship with Apollo and its indirect subsidiary, AAM. AAM provides a full suite of services for our investment portfolio, including direct investment management, asset allocation, mergers and acquisition asset diligence and certain operational support services, including investment compliance, tax, legal and risk management support. Our relationship with Apollo and AAM also provides us with access to Apollo's investment professionals around the world, as well as Apollo's global asset management infrastructure that supports a broad array of asset classes. We are led by a highly skilled management team with extensive industry experience. We are based in Bermuda with our U.S. subsidiaries' headquarters located in Iowa.

We began operating in 2009 when the burdens of the financial crisis and resulting capital demands caused many companies to exit the retirement market, creating the need for a well-capitalized company with an experienced management team to fill the void. Taking advantage of this market dislocation, we have been able to acquire substantial blocks of long-duration liabilities and reinvest the related investments to produce profitable returns. We have established a significant base of earnings and, as of June 30, 2018, have an expected annual investment margin of 2-3% over the 8.2 year weighted-average life of our deferred annuities, which make up a substantial portion of our reserve liabilities. As of June 30, 2018, the weighted-average life of all products, which includes deferred annuities, payout annuities, PRT obligations, funding agreements and other products, was 9.0 years.

We are diligent in setting our return targets based on market conditions and risks inherent to our products offered and acquisitions or block reinsurance transactions. Specific return targets are established with due consideration to the facts and circumstances surrounding each growth opportunity and may be higher or lower than those that we target more generally. Factors that we consider in establishing return targets for a given growth opportunity include, but are not limited to, the certainty of the return profile, the strategic nature of the opportunity, the size and scale of the opportunity, the alignment and fit of the opportunity with our existing business, the opportunity for risk diversification and the existence of increased opportunities for higher returns or growth. If market conditions or risks inherent to a product or transaction create return profiles that are not acceptable to us, we generally will not sacrifice our profitability merely to facilitate growth.

We operate our core business strategies out of one reportable segment, Retirement Services. In addition to Retirement Services, we report certain other operations in Corporate and Other. Retirement Services is comprised of our U.S. and Bermuda operations which issue and reinsure retirement savings products and institutional products. Corporate and Other includes certain other operations related to our corporate activities and previously included our former German operations, which were primarily comprised of participating long-duration savings products.

Our consolidated annualized ROE for the six months ended June 30, 2018 and the year ended December 31, 2017 was 12.4% and 18.0%, respectively, and our consolidated annualized adjusted operating ROE was 12.9% and 15.8%, respectively. As a result of our focus on issuing, reinsuring and acquiring attractively-priced liabilities, our differentiated investment strategy and our significant scale, for the six months ended June 30, 2018 and the year ended December 31, 2017, in our Retirement Services segment, we generated an annualized investment margin on deferred annuities of 2.79% and 2.82%, respectively, and annualized adjusted operating ROE of 18.0% and 22.5%, respectively. We currently maintain what we believe to be high capital ratios for our rating and, as of June 30, 2018, hold approximately \$2.0 billion of excess capital, and view this excess as strategic capital available to reinvest into organic and inorganic growth opportunities.

Our organic channels, including retail, flow reinsurance and institutional products, provided deposits of \$4.7 billion and \$5.1 billion for the six months ended June 30, 2018 and 2017, respectively. Withdrawals on our deferred annuities, maturities of our funding agreements, payments on payout annuities and pension risk benefit payments (collectively, liability outflows), in the aggregate, were \$3.6 billion and \$3.1 billion for the six months ended June 30, 2018 and 2017, respectively. We believe that our improving credit profile, our current product offerings and product design capabilities and our growing reputation as both a seasoned funding agreement issuer and a reliable PRT counterparty will continue to enable us to grow our existing organic channels and allow us to source additional volumes of profitably underwritten liabilities in various market environments.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

We plan to grow organically by expanding our retail, flow reinsurance and institutional distribution channels. We believe that we have the right people, infrastructure and scale to position us for continued growth. Within our retail channel, we had fixed annuity sales of \$3.4 billion and \$2.7 billion for the six months ended June 30, 2018 and 2017, respectively. The increase in our retail channel was driven by significant growth in our bank channel and the addition of new bank partners, the rising rate environment and new product introductions. We aim to grow our retail channel in the United States by deepening our relationships with our approximately 70 Independent Marketing Organizations (IMO) and more than 38,000 independent agents. Our strong financial position and capital efficient products allow us to be a dependable partner with IMOs and consistently write new business. We work with our IMOs to develop customized, and at times exclusive, products that help drive sales. We expect our retail channel to continue to benefit from our improving credit profile and recent product launches. We believe this should support growth in sales at our desired cost of crediting through increased volumes via current IMOs and access to new distribution channels, including small to mid-sized banks and regional broker-dealers. We are implementing the necessary technology platform, hiring and training a specialized sales force, and have created products to capture new potential distribution opportunities. In our flow reinsurance channel, we target reinsurance business consistent with our preferred liability characteristics and, as such, flow reinsurance provides another opportunistic channel for us to source long-term liabilities with attractive crediting rates. We generated deposits through our flow reinsurance channel of \$677 million and \$380 million for the six months ended June 30, 2018 and 2017, respectively. The increase in our flow reinsurance channel was driven by new product launches by our partners and the rising rate environment. As we continue to source additional reinsurance partners, we expect to further diversify our flow reinsurance channel and expect that our improving credit profile will help us attract additional reinsurance partners. Within our institutional channel, we generated deposits of \$745 million and \$2.0 billion for the six months ended June 30, 2018 and 2017, respectively. The decrease in our institutional channel is driven by the unfavorable market conditions for funding agreements. We issued funding agreements in the aggregate principal amount of \$425 million and \$1.7 billion for the six months ended June 30, 2018 and 2017, respectively. During the six months ended June 30, 2018, we closed two PRT transactions and issued group annuity contracts in the aggregate amount of \$320 million, compared to \$327 million in 2017. We expect to grow our institutional channel by continuing to engage in opportunistic issuances of funding agreements and by continuing to engage in PRT transactions.

Our inorganic channels, including acquisitions and block reinsurance, provided deposits of \$19.1 billion for the six months ended June 30, 2018. On June 1, 2018, we closed on the Voya reinsurance transaction pursuant to which we entered into coinsurance and modco agreements with VIAC and RLI to reinsure a block of fixed and fixed indexed annuities providing \$19.1 billion of deposits. Our inorganic channels have contributed significantly to our growth. We believe our internal acquisitions team, with support from Apollo, has an industry-leading ability to source, underwrite and expeditiously close transactions, which makes us a competitive counterparty for acquisition or block reinsurance transactions.

Deconsolidation Summary Included in Results of Operations

On January 1, 2018, in connection with the closing of the Athora Offering, our equity interest in the Athora was exchanged for common shares of Athora. See *Note 1 – Business, Basis of Presentation and Significant Accounting Policies* to the condensed consolidated financial statements for further details of the deconsolidation of our German operations. The deconsolidation of Athora decreased our total assets by \$6.3 billion and our invested assets by \$6.0 billion. The impact of this deconsolidation has an effect on the comparability of our historical results and therefore historical discussions of changes between periods are not necessarily indicative of future results. To enhance the comparability of our June 30, 2018 and 2017 results, we highlight the financial results applicable to the deconsolidation of Athora where meaningful. As of and after January 1, 2018, our investment in Athora is reflected as an alternative investment.

Industry Trends and Competition

Market Conditions

While the U.S. Federal Reserve has continued its process of policy rate normalization, longer dated interest Treasury yields have risen, but not in step with shorter term rates, and as a consequence, the yield curve has flattened notably over the past twelve months. Whether signaling low long-term inflation expectations, or a coming curve inversion, or simply due to supply dynamics in the global search for asset yield, the level of longer dated Treasury yields affects the yield we earn on invested assets. The appreciable rise in such longer dated yields to date in 2018 has benefited such yields on new purchases. While current economic fundamentals appear strong, uncertainty about future fiscal policy, changes in tax policy, the scope of potential deregulation, the imposition of tariffs or other barriers to international trade and levels of global trade, along with uncertainty about the Federal Reserve's ability to manage its normalization process and the impact on inflation and wage growth, may trigger continued volatility across financial markets. Volatility, as seen recently in the equity markets, may adversely affect the hedging costs of our liability policy hedging program. Credit market volatility, which may widen credit spreads, benefits our investment purchases but may negatively affect the valuations of our in-force investment portfolio.

A volatile market environment may affect our ability to produce liability products that are profitable, have the desired risk profile to the company, and be desired by consumers. As a company with strong retirement, investment management and insurance capabilities, we expect that over the long term, market conditions resulting in higher Treasury yields and credit spreads will enhance the attractiveness of our portfolio of annuity products. We continue to monitor the behavior of our customers and other factors which react to market conditions, including mortality rates, morbidity rates, annuitization rates and lapse rates, in order to best serve our customers and generate strong profitability to our shareholders.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Interest Rate Environment

As a retirement services company focused on issuing and reinsuring fixed annuities, we are affected by the monetary policy of the Federal Reserve in the United States as well as other central banks around the world. In spite of the Federal Reserve increasing federal funds rates again in June of 2018, interest rates in the United States remain lower than historical levels. The lower interest rates in part are due to a number of actions taken in recent years by the Federal Reserve in an effort to stimulate economic activity. Any future increases in federal funds rates are uncertain and will depend on the economic outlook.

Our investment portfolio consists predominantly of fixed maturity investments. See *–Consolidated Investment Portfolio*. If prevailing interest rates were to rise, we believe the yield on our new investment purchases may also rise and our investment income from floating rate investments would increase, while the value of our existing investments may decline. If prevailing interest rates were to decline, it is likely that the yield on our new investment purchases may decline and our investment income from floating rate investments would decrease, while the value of our existing investments may increase. We address interest rate risk through managing the duration of the liabilities we source with assets we acquire and through asset liability management (ALM) modeling. We endeavor to limit reinvestment risk related to cash flows by managing our asset portfolio to ensure it provides adequate cash flows to meet our expected policyholder benefit cash flows within tolerable risk management limits. Our strategy is to achieve sustainable yields that allow us to maintain an attractive investment margin. As part of our investment strategy, we purchase floating rate investments, which we expect will perform well in a rising interest rate environment. Our investment portfolio includes \$17.3 billion of floating rate investments, or 18% of our total invested assets as of June 30, 2018. The percentage of floating rate investments decreased from December 31, 2017, due to the investment portfolio received in the Voya reinsurance transaction having a lower proportion of floating rate investments and a refinement in our definition to include only short duration securities that are directly tied or linked to an index. As part of our reinvestment strategy for the investment portfolios of companies we acquire or blocks we reinsure, we generally seek to reinvest assets at yields higher than the related assets being liquidated for reinvestment. We continuously seek to optimize our investment portfolio to achieve favorable returns over the long term.

If prevailing interest rates were to rise, we believe our products would be more attractive to consumers and our sales would likely increase. In periods of prolonged low interest rates, the investment margin earned on deferred annuities may be negatively impacted by reduced investment income to the extent that we are unable to adequately reduce policyholder crediting rates due to policyholder guarantees in the form of minimum crediting rates or otherwise due to market conditions. As of June 30, 2018, most of our products were fixed annuities with 27% of our FIAs at the minimum guarantees and 52% of our fixed rate annuities at the minimum crediting rates. As of June 30, 2018, minimum guarantees on all of our deferred annuities, including those with crediting rates already at their minimum guarantees, were, on average, 90 to 100 basis points below the crediting rates on such deferred annuities, allowing us room to reduce rates before reaching the minimum guarantees. Our remaining liabilities are associated with immediate annuities, pension risk transfer obligations, funding agreements or life contracts for which we have little to no discretionary ability to change the rates of interest payable to the respective policyholder. A significant majority of our products have crediting rates that we may reset annually upon renewal following the expiration of the current guaranteed period. While we have the contractual ability to lower these crediting rates to the guaranteed minimum levels, our willingness to do so may be limited by competitive pressures.

See *Part I—Item 3. Quantitative and Qualitative Disclosures About Market Risks* to this report and *Part II—Item 7A. Quantitative and Qualitative Disclosures About Market Risks* in our 2017 Annual Report, which includes a discussion regarding interest rate and other significant risks and our strategies for managing these risks.

Demographics

Over the next four decades, the retirement-age population is expected to experience unprecedented growth. Technological advances and improvements in healthcare are projected to continue to contribute to increasing average life expectancy, and aging individuals must be prepared to fund retirement periods that will last longer than ever before. Further, many working households in the United States do not have adequate retirement savings. As a tool for addressing the unmet need for retirement planning, we believe that many Americans have begun to look to tax-efficient savings products with low-risk or guaranteed return features and potential equity market upside. Our tax-efficient savings products are well positioned to meet this increasing customer demand.

We believe that our strong presence in the FIA market and strength of our relationships with IMOs position us to effectively serve consumers' demand in the rapidly growing retirement savings market. We expect that our retail channel will continue to benefit from our improving credit profile and recent product launches. We believe this should help us to grow sales at our desired cost of crediting through increased volumes via current IMOs and access to new distribution channels, including small to mid-sized banks and regional broker-dealers. We also believe that our improving credit profile has enabled and will continue to enable us to increase penetration in our existing organic channels, such as flow reinsurance and funding agreements, while also helping us to increase our presence in the PRT market.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Competition

We operate in highly competitive markets. We face a variety of large and small industry participants, including diversified financial institutions and insurance and reinsurance companies. These companies compete in one form or another for the growing pool of retirement assets driven by a number of external factors such as the continued aging of the population and the reduction in safety nets provided by governments and private employers. In the markets in which we operate, scale and the ability to provide value-added services and build long-term relationships are important factors to compete effectively. We believe that our leading presence in the retirement market, diverse range of capabilities and broad distribution network uniquely position us to effectively serve consumers' increasing demand for retirement solutions, particularly in the FIA market.

According to LIMRA, total fixed annuity market sales in the United States were \$27.2 billion for the three months ended March 31, 2018. LIMRA made adjustments to its fixed annuity sales estimate and the updated total fixed annuity market sales in the United States were \$27.1 billion for the three months ended March 31, 2017. The increase in fixed annuity market sales in 2018 compared to 2017 was driven by an increase in FIA products of \$1.4 billion, or 10.7% over prior year, offset by a decrease in traditional fixed rate deferred annuities of \$1.4 billion, or 13.9% over prior year. In the total fixed annuity market, for the three months ended March 31, 2018 (the most recent period for which specific market share data is available), we were the 5th largest company based on sales with a 4.7% market share and \$1.3 billion in sales. For the three months ended March 31, 2017, our market share was 4.1% with sales of \$1.1 billion.

FIA's have been one of the fastest growing annuity products, having grown from \$27.3 billion in 2005 to \$57.6 billion in sales for the year ended December 31, 2017. According to LIMRA, for the three months ended March 31, 2018 (the most recent period for which specific market share data is available), we were the 2nd largest provider of FIA's in terms of sales, and our market share for the same period was 8.3% with sales of \$1.2 billion. For the three months ended March 31, 2017, our market share was 7.7% with sales of \$1.0 billion.

Regulatory Developments

We continue to face material uncertainty regarding the ultimate impacts of tax reform to our business. On December 22, 2017, President Trump signed the Tax Act into law, which introduced significant changes to the Internal Revenue Code. While our expectations may be subject to change as we continue to evaluate the impact of the Tax Act on our business, we expect the following notable impacts:

- *Overall tax rate*—Although the Tax Act reduces corporate income tax rates to 21% beginning in 2018, it also imposes a new minimum tax, referred to as the BEAT, which taxes modified taxable income at a rate of 5% beginning in 2018, increasing to 10% in 2019 and 12.5% in 2026. In general, modified taxable income is calculated by adding back to a taxpayer's regular taxable income the amount of certain "base erosion tax benefits" with respect to payments to foreign affiliates, as well as the "base erosion percentage" of any net operating loss deductions. The BEAT applies only to the extent it exceeds a taxpayer's regular corporate income tax liability (determined without regard to certain tax credits). The BEAT is expected to apply to our U.S. subsidiaries with respect to payments to our non-U.S. reinsurance subsidiaries. The BEAT does not apply to premium paid to ALRe directly by unaffiliated ceding companies or investment income earned on our non-U.S. reinsurance subsidiaries' surplus assets, which together currently represent approximately 25–30% of our pre-tax adjusted operating income. In addition to the BEAT, the 1% excise tax that we have historically paid will continue to apply to premiums paid to our Bermuda subsidiaries that are not subject to U.S. taxation, to the extent that any such premiums are paid.

Within the context of affiliated modco arrangements, which is how much of our internal reinsurance is structured, it is our belief that the BEAT was generally intended to require the add back of the net amount paid or accrued by our U.S. subsidiaries to our non-U.S. reinsurance subsidiaries for premiums, investment income, reserve changes, other consideration and expenses (net basis). However, there is significant uncertainty regarding the computation of the BEAT in the context of affiliated modco arrangements, including whether the BEAT applies on a net basis or instead requires the add back of the gross amount paid or accrued, without reduction for claims or other expenses (gross basis). In light of this uncertainty, we have begun to take actions that would allow us to mitigate the potential effect of the BEAT on our results of operations should the BEAT apply on a gross basis. Our overall tax rate will depend on the ultimate interpretation of the Tax Act and the actions that we take. We currently expect that, absent any further mitigating efforts, our overall tax rate will be between 14–15%, on average, of each of pre-tax income and pre-tax adjusted operating income; however, we may experience significant fluctuations in the overall tax rate as a percentage of pre-tax income from period-to-period, with certain periods falling outside of our expected range. In addition, we are undertaking certain additional actions and exploring various alternatives intended to further mitigate the potential effect of the BEAT on our results of operations. If these actions are successful, we expect our overall tax rate will be more in line with our overall tax rate prior to the enactment of the Tax Act of approximately 11%, on average, of each of pre-tax income and pre-tax adjusted operating income, with significant fluctuations in the overall tax rate as a percentage of pre-tax income, as discussed above.

The estimated future overall tax rates presented above incorporate various assumptions and actual results may vary. See *Item 1A. Risk Factors—Our business, financial condition, liquidity, results of operations and cash flows depend on the accuracy of our management's assumptions and estimates, and we could face significant losses if these assumptions and estimates differ significantly from actual results—BEAT Mitigating Actions* and *Item 1A. Risk Factors—Risks Relating to Taxation—The BEAT may significantly increase our tax liability and our efforts to mitigate the cost of the BEAT may be unnecessary, inefficient, ineffective, or counterproductive*, each included in *Part II* of this report.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

- *Risk-based capital*—In its meeting held on June 28, 2018, the NAIC Capital Adequacy Task Force approved updates to the RBC factors to reflect the change in the corporate income tax rate from 35% to 21% resulting from the Tax Act. With the change in RBC factors, our RBC ratios, along with those of other fixed annuity writers and life insurers in general, are expected to decrease. If the changes were applied to our RBC ratios as of June 30, 2018, we estimate a minimal decrease to our onshore U.S. RBC ratio and approximately 12% decrease to our offshore ALRe RBC ratio. Our capital ratios under the various rating agency models are not expected to be materially impacted by the change in tax rate, and those models are an important consideration in determining the appropriate levels of capital to run our business. Our initial assessment of the level of capital that we deem appropriate to run our business has not been impacted materially by the change in tax rate.
- *Target returns*—The Tax Act may cause a reduction of the returns that we realize on our in-force business, depending on the success of our mitigating actions. See *Part II—Item 1A. Risk Factors—Risks Relating to Taxation—The BEAT may significantly increase our tax liability and our efforts to mitigate the cost of the BEAT may be unnecessary, inefficient, ineffective, or counterproductive* for a discussion regarding the mitigating actions being undertaken.
- *Controlled Foreign Corporation*—As discussed more fully at *Part II—Item 1A. Risk Factors—Risks Relating to Taxation—U.S. persons who own our Class A common shares may be subject to U.S. federal income taxation at ordinary income rates on our undistributed earnings and profits, adoption of the Tax Act resulted in certain changes affecting the determination as to whether an entity constitutes a Controlled Foreign Corporation (CFC)*. Being treated as a CFC could have adverse tax consequences to certain of our shareholders. To reduce the likelihood of such a result, we have restructured certain of our subsidiaries so that Athene USA, our U.S. holding company subsidiary, is now a wholly owned subsidiary of ALRe.

Other provisions of the Tax Act could significantly increase the tax liability of our U.S. subsidiaries in future tax periods by accelerating items of income or deferring deductions. Although the acceleration of an item of income or deferral of a deduction in one tax period allows a taxpayer to recognize less taxable income in a future period, there can be no assurance that we will be able to utilize any resulting deferred tax assets in future tax periods.

The foregoing represents our current expectations of certain of the effects of the Tax Act and may be subject to change as additional guidance is made available and as we continue to evaluate the effect of this legislation on our business. See *Part II—Item 1A. Risk Factors—Risks Relating to Taxation* for further information on how the Tax Act could impact us.

Key Operating and Non-GAAP Measures

In addition to our results presented in accordance with GAAP, our results of operations include certain non-GAAP measures commonly used in our industry. Management believes the use of these non-GAAP measures, together with the relevant GAAP measures, provides information that may enhance an investor's understanding of our results of operations and the underlying profitability drivers of our business. The majority of these non-GAAP measures are intended to remove from the results of operations the impact of market volatility (other than with respect to alternative investments) as well as integration, restructuring and certain other expenses which are not part of our underlying profitability drivers or likely to re-occur in the foreseeable future, as such items fluctuate from period to period in a manner inconsistent with these drivers. These measures should be considered supplementary to our results in accordance with GAAP and should not be viewed as a substitute for the GAAP measures. See *Non-GAAP Measure Reconciliations* for the appropriate reconciliations to the GAAP measures.

Adjusted Operating Income

Adjusted operating income is a non-GAAP measure used to evaluate our financial performance excluding market volatility and expenses related to integration, restructuring, stock compensation, and other expenses. Our adjusted operating income equals net income adjusted to eliminate the impact of the following (collectively, the "non-operating adjustments"):

- **Investment Gains (Losses), Net of Offsets**—Investment gains (losses), net of offsets, consist of the realized gains and losses on the sale of AFS securities, the change in assumed modco and funds withheld reinsurance embedded derivatives, unrealized gains and losses, impairments, and other investment gains and losses. Unrealized, impairments and other investment gains and losses are comprised of the fair value adjustments of trading securities (other than CLOs) and investments held under the fair value option, derivative gains and losses not hedging FIA index credits, and the net OTTI impacts recognized in operations net of the change in AmerUs Closed Block fair value reserve related to the corresponding change in fair value of investments and the change in unit-linked reserves related to the corresponding trading securities. Investment gains and losses are net of offsets related to DAC, DSI, and VOBA amortization and changes to guaranteed lifetime withdrawal benefit (GLWB) and guaranteed minimum death benefits (GMDB) reserves (together, GLWB and GMDB reserves represent rider reserves) as well as the MVAs associated with surrenders or terminations of contracts.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

- **Change in Fair Values of Derivatives and Embedded Derivatives – FIAs, Net of Offsets**—Impacts related to the fair value accounting for derivatives hedging the FIA index credits and the related embedded derivative liability fluctuate from period to period. The index reserve is measured at fair value for the current period and all periods beyond the current policyholder index term. However, the FIA hedging derivatives are purchased to hedge only the current index period. Upon policyholder renewal at the end of the period, new FIA hedging derivatives are purchased to align with the new term. The difference in duration between the FIA hedging derivatives and the index credit reserves creates a timing difference in earnings. This timing difference of the FIA hedging derivatives and index credit reserves is included as a non-operating adjustment, net of offsets related to DAC, DSI, and VOBA amortization and changes to rider reserves.

We primarily hedge with options that align with the index terms of our FIA products (typically 1–2 years). From an economic basis, we believe this is suitable because policyholder accounts are credited with index performance at the end of each index term. However, because the “value of an embedded derivative” in an FIA contract is longer-dated, there is a duration mismatch which may lead to mismatches for accounting purposes.

- **Integration, Restructuring, and Other Non-operating Expenses**—Integration, restructuring, and other non-operating expenses consist of restructuring and integration expenses related to acquisitions and block reinsurance costs as well as certain other expenses which are not part of our core operations or likely to re-occur in the foreseeable future.
- **Stock Compensation Expense**—Stock compensation expenses associated with our share incentive plans, excluding our long term incentive plan, are not part of our core operating expenses and fluctuate from time to time due to the structure of our plans.
- **Bargain Purchase Gain**—Bargain purchase gains associated with acquisitions are adjustments to net income as they are not consistent with our core operations.
- **Income Taxes (Expense) Benefit – Non-operating**—The non-operating income tax expense is comprised of the appropriate jurisdiction’s tax rate applied to the non-operating adjustments that are subject to income tax.

We consider these non-operating adjustments to be meaningful adjustments to net income for the reasons discussed in greater detail above. Accordingly, we believe using a measure which excludes the impact of these items is effective in analyzing the trends in our results of operations. Together with net income, we believe adjusted operating income, provides a meaningful financial metric that helps investors understand our underlying results and profitability. Adjusted operating income should not be used as a substitute for net income.

Adjusted ROE, Adjusted Operating ROE and Adjusted Net Income

Adjusted ROE, adjusted operating ROE and adjusted net income are non-GAAP measures used to evaluate our financial performance excluding the impacts of AOCI and funds withheld and modco reinsurance unrealized gains and losses, in each case net of DAC, DSI, rider reserve and tax offsets. Adjusted ROE is calculated as adjusted net income, divided by adjusted shareholders’ equity. Adjusted shareholders’ equity is calculated as the ending shareholders’ equity excluding AOCI and funds withheld and modco reinsurance unrealized gains and losses. Adjusted operating ROE is calculated as the adjusted operating income, divided by adjusted shareholders’ equity. Adjusted net income is calculated as net income excluding funds withheld and modco reinsurance unrealized gains and losses, net of DAC, DSI, rider reserve and tax offsets. These adjustments fluctuate period to period in a manner inconsistent with our underlying profitability drivers as the majority of such fluctuation is related to the market volatility of the unrealized gains and losses associated with our AFS securities. Once we have reinvested acquired blocks of businesses, we typically buy and hold AFS investments to maturity throughout the duration of market fluctuations, therefore, the period-over-period impacts in unrealized gains and losses are not necessarily indicative of current adjusted operating fundamentals or future performance. Accordingly, we believe using measures which exclude AOCI and funds withheld and modco reinsurance unrealized gains and losses are useful in analyzing trends in our operating results. To enhance the ability to analyze these measures across periods, interim periods are annualized. Adjusted ROE, adjusted operating ROE and adjusted net income should not be used as a substitute for ROE and net income. However, we believe the adjustments to equity are significant to gaining an understanding of our overall results of operations.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations***Adjusted Operating Earnings Per Share, Weighted Average Shares Outstanding – Adjusted Operating and Adjusted Book Value Per Share***

Adjusted operating earnings per share, weighted average shares outstanding – adjusted operating and adjusted book value per share are non-GAAP measures used to evaluate our financial performance and financial condition. The non-GAAP measures adjust the number of shares included in the corresponding GAAP measures to reflect the conversion or settlement of all shares and other stock-based awards outstanding. We believe using these measures represents an economic view of our share counts and provides a simplified and consistent view of our outstanding shares. Adjusted operating earnings per share is calculated as the adjusted operating income, over the weighted average shares outstanding – adjusted operating. Adjusted book value per share is calculated as the adjusted shareholders' equity divided by the adjusted operating common shares outstanding. Our Class B common shares are economically equivalent to Class A common shares and can be converted to Class A common shares on a one-for-one basis at any time. Our Class M common shares are in the legal form of shares but economically function as options as they are convertible into Class A shares after vesting and payment of the conversion price. In calculating Class A diluted earnings per share on a GAAP basis, we are required to apply sequencing rules to determine the dilutive impacts, if any, of our Class B common shares, Class M common shares and any other stock-based awards. To the extent our Class B common shares, Class M common shares and/or any other stock-based awards are not dilutive they are excluded. Weighted average shares outstanding – adjusted operating and adjusted operating common shares outstanding assume conversion or settlement of all outstanding items that are able to be converted to or settled in Class A common shares, including the impacts of Class B common shares on a one-for-one basis, the impacts of all Class M common shares net of the conversion price and any other stock-based awards, but excluding any awards for which the exercise or conversion price exceeds the market value of our Class A common shares on the applicable measurement date. For certain historical periods, Class M shares were not included due to issuance restrictions which were contingent upon our IPO. Adjusted operating earnings per share, weighted average shares outstanding – adjusted operating and adjusted book value per share should not be used as a substitute for basic earnings per share – Class A common shares, basic weighted average shares outstanding – Class A or book value per share. However, we believe the adjustments to the shares and equity are significant to gaining an understanding of our overall results of operations and financial condition.

Adjusted Debt to Capital Ratio

Adjusted debt to capital ratio is a non-GAAP measure used to evaluate our financial condition excluding the impacts of AOCI and funds withheld and modco reinsurance unrealized gains and losses, net of DAC, DSI, rider reserve and tax offsets. Adjusted debt to capital ratio is calculated as total debt excluding consolidated VIEs divided by adjusted shareholders' equity. Adjusted debt to capital ratio should not be used as a substitute for the debt to capital ratio. However, we believe the adjustments to shareholders' equity are significant to gaining an understanding of our overall results of operations and financial condition.

Retirement Services Net Investment Earned Rate, Cost of Crediting and Investment Margin on Deferred Annuities

Investment margin is a key measurement of the financial health of our Retirement Services core deferred annuities. Investment margin on our deferred annuities is generated from the excess of our net investment earned rate over the cost of crediting to our policyholders. Net investment earned rate is a key measure of investment returns and cost of crediting is a key measure of the policyholder benefits on our deferred annuities.

Net investment earned rate is a non-GAAP measure we use to evaluate the performance of our invested assets that does not correspond to GAAP net investment income. Net investment earned rate is computed as the income from our invested assets divided by the average invested assets for the relevant period. To enhance the ability to analyze these measures across periods, interim periods are annualized. The adjustments to arrive at our net investment earned rate add alternative investment gains and losses, gains and losses related to trading securities for CLOs, net VIE impacts (revenues, expenses and noncontrolling interest) and the change in reinsurance embedded derivatives. We include the income and assets supporting our assumed reinsurance by evaluating the underlying investments of the funds withheld at interest receivables and we include the net investment income from those underlying investments which does not correspond to the GAAP presentation of reinsurance embedded derivatives. We exclude the income and assets supporting business that we have exited through ceded reinsurance including funds withheld agreements. We believe the adjustments for reinsurance provide a net investment earned rate on the assets for which we have economic exposure.

Cost of crediting is the interest credited to the policyholders on our fixed strategies as well as the option costs on the indexed annuity strategies. With respect to FIAs, the cost of providing index credits includes the expenses incurred to fund the annual index credits, and where applicable, minimum guaranteed interest credited. The interest credited on fixed strategies and option costs on indexed annuity strategies are divided by the average account value of our deferred annuities. Our average account values are averaged over the number of quarters in the relevant period to obtain our cost of crediting for such period. To enhance the ability to analyze these measures across periods, interim periods are annualized.

Net investment earned rate, cost of crediting and investment margin on deferred annuities are non-GAAP measures we use to evaluate the profitability of our core deferred annuities business. Deferred annuities include our fixed rate annuities and FIAs, which account for approximately 85% of our Retirement Services reserve liabilities as of June 30, 2018. We believe measures like net investment earned rate, cost of crediting and investment margin on deferred annuities are effective in analyzing the trends of our core business operations, profitability and pricing discipline. While we believe net investment earned rate, cost of crediting and investment margin on deferred annuities are meaningful financial metrics and enhance our understanding of the underlying profitability drivers of our business, they should not be used as a substitute for net investment income and interest sensitive contract benefits presented under GAAP.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Invested Assets

In managing our business we analyze invested assets, which do not correspond to total investments, including investments in related parties, as disclosed in our consolidated financial statements and notes thereto. Invested assets represent the investments that directly back our policyholder liabilities as well as surplus assets. Invested assets is used in the computation of net investment earned rate, which allows us to analyze the profitability of our investment portfolio. Invested assets includes (a) total investments on the consolidated balance sheets with AFS securities at cost or amortized cost, excluding derivatives, (b) cash and cash equivalents and restricted cash, (c) investments in related parties, (d) accrued investment income, (e) the consolidated VIE assets, liabilities and noncontrolling interest, (f) net investment payables and receivables and (g) policy loans ceded (which offset the direct policy loans in total investments). Invested assets also excludes assets associated with funds withheld liabilities related to business exited through reinsurance agreements and derivative collateral (offsetting the related cash positions). We include the underlying investments supporting our assumed funds withheld and modco agreements in our invested assets calculation in order to match the assets with the income received. We believe the adjustments for reinsurance provide a view of the assets for which we have economic exposure. Our invested assets are averaged over the number of quarters in the relevant period to compute our net investment earned rate for such period.

Reserve Liabilities

In managing our business we also analyze reserve liabilities, which does not correspond to total liabilities as disclosed in our consolidated financial statements and notes thereto. Reserve liabilities represents our policyholder liability obligations net of reinsurance and is used to analyze the costs of our liabilities. Reserve liabilities includes (a) the interest sensitive contract liabilities, (b) future policy benefits, (c) dividends payable to policyholders, and (d) other policy claims and benefits, offset by reinsurance recoverable, excluding policy loans ceded. Reserve liabilities is net of the ceded liabilities to third-party reinsurers as the costs of the liabilities are passed to such reinsurers and therefore we have no net economic exposure to such liabilities, assuming our reinsurance counterparties perform under our agreements. The majority of our ceded reinsurance is a result of reinsuring large blocks of life business following acquisitions. For such transactions, GAAP requires the ceded liabilities and related reinsurance recoverables to continue to be recorded in our consolidated financial statements despite the transfer of economic risk to the counterparty in connection with the reinsurance transaction.

Sales

Sales statistics do not correspond to revenues under GAAP, but are used as relevant measures to understand our business performance as it relates to deposits generated during a specific period of time. Our sales statistics include deposits for fixed rate annuities and FIAs and align with the LIMRA definition of all money paid into an individual annuity, including money paid into new contracts with initial purchase occurring in the specified period and existing contracts with initial purchase occurring prior to the specified period (excluding internal transfers).

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations
Consolidated Results of Operations

The following summarizes the consolidated results of operations:

<i>(In millions, except percentages)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Revenues	\$ 1,797	\$ 1,763	\$ 2,808	\$ 3,382
Benefits and expenses	1,467	1,426	2,151	2,639
Income before income taxes	330	337	657	743
Income tax expense (benefit)	66	11	125	33
Net income	\$ 264	\$ 326	\$ 532	\$ 710
Net income	\$ 264	\$ 326	\$ 532	\$ 710
Non-operating adjustments				
Realized gains (losses) on sale of AFS securities	11	24	28	35
Unrealized, impairments and other investment gains (losses)	10	(15)	16	(12)
Assumed modco and funds withheld reinsurance embedded derivatives	(129)	65	(207)	133
Offsets to investment gains (losses)	34	(16)	56	(41)
Investment gains (losses), net of offsets	(74)	58	(107)	115
Change in fair values of derivatives and embedded derivatives – FIAs, net of offsets	75	15	170	109
Integration, restructuring and other non-operating expenses	(8)	(11)	(16)	(20)
Stock compensation expense	(2)	(13)	(5)	(23)
Income tax (expense) benefit – non-operating	(17)	(3)	(37)	(17)
Less: Total non-operating adjustments	(26)	46	5	164
Adjusted operating income	\$ 290	\$ 280	\$ 527	\$ 546
Adjusted operating income by segment				
Retirement Services	\$ 289	\$ 267	\$ 524	\$ 542
Corporate and Other	1	13	3	4
Adjusted operating income	\$ 290	\$ 280	\$ 527	\$ 546
ROE	12.3%	16.4%	12.4%	18.7%
Adjusted ROE	17.5%	16.2%	16.6%	18.4%
Adjusted operating ROE	14.2%	16.2%	12.9%	16.2%

We operate our core business strategies out of one reportable segment, Retirement Services. In addition to Retirement Services, we report certain other operations in Corporate and Other. See *Results of Operations by Segment* for further detail on the results of the segments.

Three Months Ended June 30, 2018 Compared to the Three Months Ended June 30, 2017

In this section, references to 2018 refer to the three months ended June 30, 2018 and references to 2017 refer to the three months ended June 30, 2017.

Net Income

Net income decreased by \$62 million, or 19%, to \$264 million in 2018 from \$326 million in 2017. ROE decreased to 12.3% from 16.4% in 2017, and adjusted ROE increased to 17.5% from 16.2% in 2017. The decrease in net income was driven by unfavorable assumed reinsurance embedded derivative impacts and higher tax expense partially offset by a favorable net change in FIA derivatives. Assumed reinsurance embedded derivative impacts were unfavorable due to increases in U.S treasury rates, growth in the reinsurance block attributed to the Voya reinsurance transaction and credit spreads widening. The net change in FIA derivatives was driven by the favorable increase in discount rates compared to 2017, partially offset by the change in performance of the equity indices to which our FIA policies are linked compared to 2017.

The decrease in ROE was primarily driven by unfavorable assumed reinsurance embedded derivative impacts. Adjusted ROE, which excludes these impacts, increased primarily due to the favorable net change in FIA derivatives.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations*Adjusted Operating Income*

Adjusted operating income increased by \$10 million or 4%, to \$290 million in 2018 from \$280 million in the prior period. Adjusted operating ROE was 14.2%, down from 16.2% in 2017. The increase in adjusted operating income was primarily driven by an increase in investment income partially offset by higher cost of crediting, other liability costs and income tax expense. The increase in investment income was driven by invested asset growth, earnings from the Voya reinsurance transaction and increased floating rate investment income which resulted from higher short-term interest rates. Cost of crediting was higher driven by block growth, including the addition of Voya liabilities. Other liability costs increased driven by higher rider reserve and DAC amortization related to less favorable equity market performance compared to 2017, actuarial out of period adjustments in 2017 and growth in the deferred annuity block of business.

Our consolidated net investment earned rate was 4.71% in 2018, a decrease from 4.72% in 2017, primarily attributed to 2017 benefiting from strong alternatives performance of 12.69% compared to 9.37% in 2018. Fixed and other net investment earned rate of 4.49% increased from 4.34% in 2017 driven by higher floating rate investment income in the quarter and the deconsolidation of Germany, partially offset by lower new money rates over the past year and lower returns on assets from the Voya reinsurance transaction.

Revenues

Total revenue increased by \$34 million to \$1.8 billion in 2018 from \$1.8 billion in 2017. The increase was driven by an increase in premiums, higher net investment income and an increase in product charges, which were largely offset by a decrease in investment related gains and losses and a decrease in VIE investment related gains and losses.

Premiums increased by \$347 million to \$726 million in 2018 from \$379 million in the prior period, driven by the Voya reinsurance inception premiums attributed to payout annuities with life contingencies partially offset by higher PRT premiums in the prior year.

Net investment income increased by \$137 million to \$958 million in 2018 from \$821 million in 2017, primarily driven by earnings from growth in our investment portfolio attributed to a strong increase in deposits over the prior twelve months, \$44 million of investment earnings from the Voya reinsurance transaction and higher floating rate investment income of \$26 million due to higher short-term interest rates, partially offset by the deconsolidation of Germany in 2018.

Product charges increased by \$21 million to \$106 million in 2018 from \$85 million in the prior period, primarily driven by growth in the block of business and charges related to the addition of the Voya reinsurance transaction.

Investment related gains and losses decreased by \$462 million to \$(2) million in 2018 from \$460 million in the prior year, primarily due to the change in assumed reinsurance embedded derivatives, the change in fair value of FIA hedging derivatives and the unfavorable change in unrealized gains and losses on trading securities. The unfavorable change in assumed reinsurance embedded derivatives decreased by \$190 million, driven by a change in the underlying assets related to the increase in U.S. treasury rates, an increase in the reinsurance block related to the Voya reinsurance transaction and credit spreads widening compared to the prior year benefiting from credit spreads tightening. The change in fair value of FIA hedging derivatives decreased by \$167 million driven by the performance of the indices upon which our call options are based. Although the S&P performed slightly higher than the prior year (2.9% increase in 2018 compared to a 2.6% increase in 2017), we have fewer options which are directly linked to the S&P compared to prior year. The change in unrealized gains and losses on trading securities was comprised of an unfavorable decrease in AmerUs Closed Block assets of \$70 million related to higher unrealized losses in the quarter due to the increase in U.S. treasury rates.

VIE investment related gains and losses decreased by \$22 million to \$(11) million in 2018 from \$11 million in the prior year, primarily due to the decline in the market value of public equity positions in one of our funds.

Benefits and Expenses

Total benefits and expenses increased by \$41 million to \$1.5 billion in 2018 from \$1.4 billion in 2017. The increase was driven by an increase in future policy benefits and amortization of DAC and VOBA, partially offset by a decrease in interest sensitive contract benefits and a decrease in dividends to policyholders.

Future policy and other policy benefits increased by \$279 million to \$857 million in 2018 from \$578 million in 2017, primarily attributable to the Voya reinsurance policyholder obligations at inception related to payout annuities with life contingencies partially offset by higher PRT premiums in the prior year, a decrease in the change in AmerUs Closed Block fair value liability and \$56 million related to the deconsolidation of our former German subsidiaries. The favorable change in the AmerUs Closed Block fair value liability of \$71 million was primarily driven by the increase in unrealized losses on the underlying investments due to the increase in U.S. treasury rates.

DAC, DSI, and VOBA amortization increased by \$37 million to \$115 million in 2018 from \$78 million in the prior year, primarily due to unfavorable investment related gains and losses and an increase in the DAC asset balance related to block growth and unfavorable impacts due to unfavorable changes in equity market performance compared to 2017, partially offset by an increase in the net change in FIA derivatives.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Interest sensitive contract benefits decreased by \$221 million to \$332 million in 2018 from \$553 million in 2017, driven by a decrease in FIA fair value embedded derivatives of \$231 million. The decrease in FIA fair value embedded derivatives was due to a favorable change in discount rates used in our embedded derivative calculations as the current quarter experienced an increase in discount rates compared to 2017, which experienced a decrease in discount rates. The decrease was partially offset by an increase related to the performance of the equity indices to which our FIA policies are linked.

Dividends to policyholders decreased by \$40 million to \$9 million in 2018 from \$49 million in the prior year, primarily attributed to the deconsolidation of our former German subsidiaries.

Taxes

Income tax expense increased by \$55 million to \$66 million in 2018 from \$11 million in 2017. With the enactment of the Tax Act, the U.S. statutory tax rate declined to 21% from 35%; however, the BEAT was established, which may subject payments to our non-U.S. reinsurance subsidiaries to a tax of 5%, which would increase to 10% in 2019. The income tax expense for 2018 assumes that we have taken steps so that the BEAT is not applicable to such payments and thereby assumes that more income is subject to U.S. income tax.

Our effective tax rates were 20% in 2018 and 3% in 2017. The effective tax rate excludes the impacts of excise taxes of \$0 million in 2018 and \$12 million in 2017. Our effective tax rates may vary period to period depending upon the relationship of income and loss subject to tax compared to consolidated income and loss before income taxes.

Six Months Ended June 30, 2018 Compared to the Six Months Ended June 30, 2017

In this section, references to 2018 refer to the six months ended June 30, 2018 and references to 2017 refer to the six months ended June 30, 2017.

Net Income

Net income decreased by \$178 million, or 25%, to \$532 million in 2018 from \$710 million in 2017. ROE decreased to 12.4% from 18.7% in 2017 and adjusted ROE decreased to 16.6% from 18.4% in 2017. The decrease in net income was driven by a \$19 million decrease in adjusted operating income and unfavorable assumed reinsurance embedded derivative impacts partially offset by a favorable net change in FIA derivatives. Assumed reinsurance embedded derivative impacts were unfavorable due to increases in U.S. treasury rates, growth in the reinsurance block attributed to the Voya reinsurance transaction and credit spreads widening. The net change in FIA derivatives was driven by the favorable increase in discount rates compared to 2017, partially offset by the change in performance of the equity indices to which our FIA policies are linked compared to 2017.

Adjusted Operating Income

Adjusted operating income decreased by \$19 million, or 3%, to \$527 million in 2018 from \$546 million in the prior period. Adjusted operating ROE was 12.9%, down from 16.2% in 2017. The decrease in adjusted operating income was primarily driven by higher other liability costs, an increase in cost of crediting and higher income tax expense, partially offset by an increase in investment income. Other liability costs increased primarily due to higher rider reserves and DAC amortization related to less favorable equity market performance compared to 2017, actuarial out of period adjustments in 2017 and growth in the deferred annuity block of business. Cost of crediting was higher driven by block growth, including the addition of Voya liabilities. The increase in investment income was primarily due to invested asset growth, earnings from the Voya reinsurance transaction and increased floating rate investment income related to higher short-term interest rates.

Our consolidated net investment earned rate was 4.66% in 2018, an increase from 4.60% in 2017. Fixed and other net investment earned rate of 4.41% increased from 4.31% in 2017 driven by higher floating rate investment income in 2018 and the deconsolidation of Germany, partially offset by lower new money rates over the past year, lower returns on assets from the Voya reinsurance transaction and elevated levels of cash compared to 2017. Our alternative investment net investment earned rate was 9.78%, a decrease from 10.40% in 2017, primarily due to the strong performance of Amerihome experienced in 2017.

Revenues

Total revenue decreased by \$574 million to \$2.8 billion in 2018 from \$3.4 billion in 2017. The decrease was driven by unfavorable changes in investment related gains and losses, partially offset by an increase in premiums, higher net investment income and an increase in product charges.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Investment related gains and losses decreased by \$1.4 billion to \$(238) million in 2018 from \$1.1 billion in the prior period, primarily due to the change in fair value of FIA hedging derivatives, the change in assumed reinsurance embedded derivatives and the unfavorable change in unrealized gains and losses on trading securities. The change in fair value of FIA hedging derivatives decreased by \$832 million driven by the performance of the indices upon which our call options are based. The majority of our call options are based on the S&P 500 index which experienced a 1.7% increase in 2018, compared to an 8.2% increase in 2017. The assumed reinsurance embedded derivatives decreased by \$367 million driven by a change in the underlying assets related to the increase in U.S. treasury rates, an increase in the reinsurance block related to the Voya reinsurance transaction and credit spreads widening compared to the prior year benefiting from credit spreads tightening. The change in unrealized gains and losses on trading securities was comprised of an unfavorable decrease in AmerUs Closed Block assets of \$134 million related to higher unrealized losses in the first quarter of 2018 due to the increase in U.S. treasury rates.

Premiums increased by \$573 million to \$1.0 billion in 2018 from \$431 million in the prior period, driven by the Voya reinsurance inception premiums attributed to payout annuities with life contingencies.

Net investment income increased by \$206 million to \$1.8 billion in 2018 from \$1.6 billion in 2017, primarily driven by earnings from growth in our investment portfolio attributed to a strong increase in deposits over the prior twelve months, \$44 million of investment earnings from the Voya reinsurance transaction and higher floating rate investment income due to higher short-term interest rates, partially offset by the deconsolidation of our former German subsidiaries. The increase in alternative investment income was primarily due to higher income in one of our hedge funds, partially offset by lower credit fund income.

Product charges increased by \$36 million to \$202 million in 2018 from \$166 million in the prior period, primarily driven by growth in the block of business and charges related to the addition of the Voya reinsurance transaction.

Benefits and Expenses

Total benefits and expenses decreased by \$488 million to \$2.2 billion in 2018 from \$2.6 billion in 2017. The decrease was driven by a decrease in interest sensitive contract benefits, a decrease in dividends payable to policyholders, and a decrease to policy and other operating expenses, partially offset by an increase in future policy and other policy benefits.

Interest sensitive contract benefits decreased by \$894 million to \$351 million in 2018 from \$1.2 billion in 2017, primarily due to the change in FIA fair value embedded derivatives. The change in FIA fair value embedded derivatives decreased by \$898 million primarily driven by the performance of the equity indices to which our FIA policies are linked, primarily the S&P 500 index, which experienced a 1.7% increase in 2018, compared to a 8.2% increase in 2017. Additionally, the FIA fair value embedded derivatives were impacted by a favorable change in discount rates used in our embedded derivative calculations as the current period experienced an increase in discount rates compared to 2017, which experienced a decrease in discount rates.

Dividends to policyholders decreased by \$59 million to \$22 million in 2018 from \$81 million in the prior year, primarily attributed to the deconsolidation of our former German subsidiaries.

Policy and other operating expenses decreased by \$26 million to \$295 million in 2018 from \$321 million in the prior year, primarily driven by lower stock compensation expense of \$18 million and \$31 million related to the deconsolidation of Germany, partially offset by debt costs related to our inaugural debt issuance in January.

Future policy and other policy benefits increased by \$466 million to \$1.3 billion in 2018 from \$792 million in 2017, primarily attributable to the Voya reinsurance policyholder obligations at inception related to payout annuities with life contingencies and an increase in rider reserves, partially offset by a decrease in the change in AmerUs Closed Block fair value liability and \$108 million related to the deconsolidation of our former German subsidiaries. The increase in rider reserves of \$37 million was primarily driven by growth in the block of business and unfavorable impacts related to the change in equity market performance compared to 2017 resulting in decreased index credits to policyholder accounts which increased the amount needed to fund the rider reserve. The favorable change in the AmerUs Closed Block fair value liability of \$148 million was primarily driven by the increase in unrealized losses on the underlying investments driven related to the increase in U.S. treasury rates.

Taxes

Income tax expense increased by \$92 million to \$125 million in 2018 from \$33 million in 2017. With the enactment of the Tax Act, the U.S. statutory tax rate declined to 21% from 35%; however, the BEAT was established, which may subject payments to our non-U.S. reinsurance subsidiaries to a tax of 5%, which would increase to 10% in 2019. The income tax expense for 2018 assumes that we have taken steps so that the BEAT is not applicable to such payments and thereby assumes that more income is subject to U.S. income tax.

Our effective tax rates were 19% in 2018 and 4% in 2017. The effective tax rate excludes the impacts of excise taxes of \$0 million in 2018 and \$25 million in 2017. Our effective tax rates may vary period to period depending upon the relationship of income and loss subject to tax compared to consolidated income and loss before income taxes.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Results of Operations by Segment

The following summarizes our adjusted operating income by segment:

	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
<i>(In millions, except percentages)</i>				
Adjusted operating income by segment				
Retirement Services	\$ 289	\$ 267	\$ 524	\$ 542
Corporate and Other	1	13	3	4
Adjusted operating income	\$ 290	\$ 280	\$ 527	\$ 546
Retirement Services adjusted operating ROE	19.8%	22.0%	18.0%	23.1%

Retirement Services

Retirement Services is comprised of our United States and Bermuda operations which issue and reinsure retirement savings products and institutional products. Retirement Services has retail operations, which provide annuity retirement solutions to our policyholders. Retirement Services also has reinsurance operations, which reinsure multi-year guaranteed annuities (MYGA), FIAs, traditional one year guarantee fixed deferred annuities, immediate annuities and institutional products from our reinsurance partners. In addition, our institutional operations, including funding agreements and PRT obligations, are included in our Retirement Services segment.

Three Months Ended June 30, 2018 Compared to the Three Months Ended June 30, 2017

In this section, references to 2018 refer to the three months ended June 30, 2018 and references to 2017 refer to the three months ended June 30, 2017.

Adjusted Operating Income

Adjusted operating income increased by \$22 million, or 8%, to \$289 million in 2018, from \$267 million in 2017. Adjusted operating ROE was 19.8%, down from 22.0% in the prior period. The increase in adjusted operating income was primarily driven by an increase in net investment earnings partially offset by higher cost of crediting, other liability costs and income tax expense.

Net investment earnings increased \$162 million primarily driven by earnings from growth in invested assets of \$27.6 billion attributed to the Voya reinsurance transaction and a strong increase in deposits over the prior twelve months. Additionally, floating rate investment income was higher \$26 million related to higher short-term interest rates.

Cost of crediting increased \$54 million driven by block growth, including the addition of Voya liabilities.

Other liability costs increased \$44 million driven by higher rider reserve and DAC amortization related to unfavorable impacts related to equity market performance resulting in favorable \$13 million impact in 2018 compared to a \$44 million benefit from equity market performance and actuarial out of period adjustments in 2017, as well as growth in the deferred annuity block of business and the addition of Voya liabilities. Although the S&P performed slightly higher than the prior year (2.9% increase in 2018 compared to a 2.6% increase in 2017), we have fewer options which are directly linked to the S&P compared to prior year.

Investment Margin on Deferred Annuities

	Three months ended June 30,	
	2018	2017
Net investment earned rate	4.74%	4.85%
Cost of crediting	1.92%	1.89%
Investment margin on deferred annuities	2.82%	2.96%

Investment margin on deferred annuities decreased by 14 basis points to 2.82% in 2018, from 2.96% in 2017. The decrease in the investment margin on deferred annuities was driven by the decrease in net investment earned rate of 11 basis points, and an unfavorable increase in cost of crediting of 3 basis points.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Net investment earned rate decreased due to the decrease in fixed and other net investment earned rates and alternative net investment earned rates. The fixed and other net investment earned rate decreased in 2018 to 4.49% from 4.55% in 2017 primarily attributed to lower new money rates over the past year, lower returns on the assets from the Voya reinsurance transaction and lower mortgage principal paydowns, partially offset by higher floating rate investment income in the quarter. The alternative investment net investments earned rate remained strong in 2018 at 11.28% driven by strong MidCap performance for the quarter returning 14.51%. The alternative investment net investment earned rate decreased from 12.28% in 2017 as a result of the prior year benefiting from the strong performance of AmeriHome which experienced an earned rate of 23.76% in prior year, compared to 12.14% in 2018.

Cost of crediting on deferred annuities increased by 3 basis points to 1.92% in 2018, from 1.89% in 2017. The increase in cost of crediting was driven by a higher rate on the Voya reinsurance liabilities. We continue to focus on pricing discipline, managing interest rates credited to policyholders and managing the cost of options to fund the annual index credits on our FIA products.

Six Months Ended June 30, 2018 Compared to the Six Months Ended June 30, 2017

In this section, references to 2018 refer to the six months ended June 30, 2018 and references to 2017 refer to the six months ended June 30, 2017.

Adjusted Operating Income

Adjusted operating income decreased by \$18 million, or 3%, to \$524 million in 2018, from \$542 million in 2017. Adjusted operating ROE was 18.0%, down from 23.1% in the prior period. The decrease in adjusted operating income was primarily driven by an increase in other liability costs, cost of crediting and income tax expense, partially offset by higher net investment earnings.

Other liability costs increased \$123 million driven by unfavorable impacts related to equity market performance resulting in an unfavorable \$2 million impact in 2018 compared to a benefit of \$77 million in 2017, as well as growth in our deferred annuity block of business, partially offset by lower excise taxes in 2018.

Cost of crediting increased \$66 million driven by block growth, including the addition of Voya liabilities.

Net investment earnings increased \$248 million driven primarily by earnings from growth in invested assets of \$27.6 billion attributed to the Voya reinsurance transaction and a strong increase in deposits over the prior twelve months. Additionally, floating rate investment income increased by \$60 million related to higher short-term interest rates, partially offset by a benefit in the prior year of \$14 million from proceeds on the recovery of a bond previously written down and lower mortgage principal paydowns in 2018.

Investment Margin on Deferred Annuities

	Six months ended June 30,	
	2018	2017
Net investment earned rate	4.68%	4.80%
Cost of crediting	1.89%	1.90%
Investment margin on deferred annuities	<u>2.79%</u>	<u>2.90%</u>

Investment margin on deferred annuities decreased by 11 basis points to 2.79% in 2018, from 2.90% in 2017. The decrease in the investment margin on deferred annuities was driven by the decrease in net investment earned rate of 12 basis points, partially offset by a favorable decrease in cost of crediting of 1 basis point.

Net investment earned rate decreased due to the decrease in fixed and other net investment earned rate. The fixed and other net investment earned rate decreased in 2018, to 4.40% from 4.53% in 2017 primarily attributed to lower new money rates over the past year, lower returns on the assets from the Voya reinsurance transaction, lower mortgage principal paydowns, elevated levels of cash during 2018 and 2017 benefiting from proceeds from a bond previously written down. The decreases were partially offset by higher floating rate investment income in the quarter. The alternative investments net investments earned rate increased in 2018 to 11.64% from 11.48% in 2017, reflecting higher income in one of our hedge funds and strong performance from MidCap.

Cost of crediting on deferred annuities decreased by 1 basis point to 1.89% in 2018, from 1.90% in 2017. The decrease in cost of crediting was driven by rate actions on business that renewed in 2017, partially offset by a higher rate on the Voya reinsurance liabilities and an increase in option costs due to higher volatility and short-term interest rates.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Corporate and Other

Corporate and Other includes certain other operations related to our corporate activities, including corporate allocated expenses, merger and acquisition costs, debt costs, certain integration and restructuring costs, certain stock-based compensation and intersegment eliminations. In Corporate and Other, we also hold capital in excess of the level of capital we hold in Retirement Services to support our operating strategy. Prior to the deconsolidation of Athora on January 1, 2018, Corporate and Other included our German operations, which were primarily comprised of participating long-duration savings products.

Adjusted Operating Income

Adjusted operating income decreased by \$12 million to \$1 million in the three months ended June 30, 2018, from \$13 million in the three months ended June 30, 2017. The decrease in adjusted operating income was mainly driven by lower alternative investment income due to the decline in the market value of public equity positions in one of our funds and lower credit fund income. Our former German operations, which deconsolidated on January 1, 2018, had an operating loss of \$8 million in the three months ended June 30, 2017.

Adjusted operating income decreased by \$1 million to \$3 million in the six months ended June 30, 2018, from \$4 million in the six months ended June 30, 2017. The decrease in adjusted operating income, excluding Germany, was mainly driven by lower alternative investment income related to the decline in market value of public equity positions in one of our funds and debt costs from our inaugural debt issuance in January, partially offset by higher fixed and other investment income primarily related to the increase in excess capital. Our former German operations, which deconsolidated on January 1, 2018, had an operating loss of \$11 million in the six months ended June 30, 2017.

Consolidated Investment Portfolio

We had consolidated investments, including related parties, of \$98.7 billion and \$84.4 billion as of June 30, 2018 and December 31, 2017, respectively. Our investment strategy seeks to achieve sustainable risk-adjusted returns through disciplined managing of investment characteristics with our long-duration liabilities and the diversification of risk. The investment strategies utilized by our investment managers focus primarily on a buy and hold asset allocation strategy that may be adjusted periodically in response to changing market conditions and the nature of our liability profile. The majority of our investment portfolio is managed by AAM, an indirect subsidiary of Apollo founded for the express purpose of managing our portfolio. AAM provides a full suite of services for our investment portfolio, including direct investment management, asset allocation, mergers and acquisition asset diligence, and certain operational support services, including investment compliance, tax, legal and risk management support. Our relationship with AAM and Apollo allows us to take advantage of our generally illiquid liability profile by identifying investment opportunities with an emphasis on earning incremental yield by taking liquidity and complexity risk rather than assuming solely credit risk. The deep experience of the AAM investment team and Apollo's credit portfolio managers assists us in sourcing and underwriting complex asset classes. AAM has selected a diverse array of corporate bonds and more structured, but highly rated asset classes. We also maintain holdings in floating rate and less rate-sensitive instruments, including CLOs, non-agency RMBS and various types of structured products. In addition to our fixed income portfolio, we opportunistically allocate 5-10% of our portfolio to alternative investments where we primarily focus on fixed income-like, cash flow-based investments.

Our invested assets, which are those which directly back our policyholder liabilities as well as surplus assets (as previously discussed in *Key Operating and Non-GAAP Measures*), were \$98.6 billion and \$82.3 billion as of June 30, 2018 and December 31, 2017, respectively. AAM manages, directly and indirectly, \$97.0 billion of investments, which in the aggregate constitute the vast majority of our investment portfolio as of June 30, 2018, comprising a diversified portfolio of fixed maturity and other securities. Through our relationship with Apollo, AAM has identified unique investment opportunities for us. AAM's knowledge of our funding structure and regulatory requirements allows it to design customized strategies and investments for our portfolio.

Our asset portfolio is managed within the limits and constraints set forth in our Investment and Credit Risk Policy. Under this policy, we set limits on investments in our portfolio by asset class, such as corporate bonds, emerging markets securities, municipal bonds, non-agency RMBS, CMBS, CLOs, commercial mortgage whole loans and mezzanine loans and investment funds. We also set credit risk limits for exposure to a single issuer that vary based on the issuer's ratings. In addition, our investment portfolio is constrained by its scenario-based capital ratio limit and its stressed liquidity limit.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

The following table presents the carrying values of our total investments and investments in related parties:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Carrying Value	Percent of Total	Carrying Value	Percent of Total
Fixed maturity securities, at fair value				
AFS securities	\$ 59,762	60.6%	\$ 61,012	72.3%
Trading securities	2,053	2.1%	2,196	2.6%
Equity securities	216	0.2%	790	0.9%
Mortgage loans, net of allowances	7,609	7.7%	6,233	7.4%
Investment funds	633	0.6%	699	0.8%
Policy loans	504	0.5%	530	0.6%
Funds withheld at interest	7,700	7.8%	7,085	8.4%
Derivative assets	1,929	2.0%	2,551	3.0%
Real estate	—	—%	624	0.7%
Short-term investments	289	0.3%	201	0.2%
Other investments	123	0.1%	133	0.2%
Total investments	80,818	81.9%	82,054	97.1%
Investment in related parties				
Fixed maturity securities, at fair value				
AFS securities	956	1.0%	406	0.5%
Trading securities	278	0.3%	307	0.4%
Investment funds	1,836	1.8%	1,310	1.6%
Funds withheld at interest	14,221	14.4%	—	—%
Short-term investments	172	0.2%	52	0.1%
Other investments	388	0.4%	238	0.3%
Total related party investments	17,851	18.1%	2,313	2.9%
Total investments, including related party	\$ 98,669	100.0%	\$ 84,367	100.0%

The increase in our total investments, including related party, as of June 30, 2018 of \$14.3 billion compared to December 31, 2017 was mainly driven by \$18.0 billion of assets from the Voya reinsurance transaction, growth from organic deposits of \$4.7 billion less liability outflows of \$3.6 billion and reinvestment of earnings. These were partially offset by the deconsolidation of \$5.9 billion related to our former German operations, the change in unrealized gains and losses on AFS securities and a decrease in derivative assets. Unrealized gains and losses on AFS securities decreased \$2.2 billion attributed to the increase in U.S. treasury rates and credit spreads widening. Derivative assets decreased by \$622 million primarily attributed to higher maturities than purchases in the current period, partially offset by equity market performance as the S&P 500 index increased by 1.7% during the year.

Our investment portfolio consists largely of high quality fixed maturity securities, loans and short-term investments, as well as additional opportunistic holdings in investment funds and other instruments, including a small amount of equity holdings. Fixed maturity securities and loans include publicly issued corporate bonds, government and other sovereign bonds, privately placed corporate bonds and loans, mortgage loans, CMBS, RMBS, CLOs, and other asset-backed securities (ABS).

While the substantial majority of our investment portfolio has been allocated to corporate bonds and structured credit products, a key component of our investment strategy is the opportunistic acquisition of investment funds with attractive risk and return profiles. Our investment fund portfolio consists of funds that employ various strategies including real estate and other real asset funds, credit funds, private equity funds and hedge funds. We have a strong preference for assets that have some or all of the following characteristics, among others: (1) investments that constitute a direct investment or an investment in a fund with a high degree of co-investment; (2) investments with credit- or debt-like characteristics (for example, a stipulated maturity and par value), or alternatively, investments with reduced volatility when compared to pure equity; or (3) investments that have less downside risk. We acquired certain investment funds from AAA Investor (which are classified as private equity investments and consolidated VIEs) as a one-time capital contribution by our largest shareholder in advance of the Aviva USA acquisition. With respect to investment fund portfolios that we received in these transactions, we actively reinvest these investments in our preferred credit-oriented strategies over time as we liquidate these holdings.

We hold derivatives for economic hedging purposes to reduce our exposure to the cash flow variability of assets and liabilities, equity market risk, interest rate risk, credit risk, and to a lesser extent, foreign exchange risk. Our primary use of derivative instruments relates to providing the income needed to fund the annual indexed credits on our FIA products. We primarily use fixed indexed options to economically hedge FIA products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specific market index.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

With respect to derivative positions, we transact with highly rated counterparties, and do not expect the counterparties to fail to meet their obligations under the contracts. We generally use industry standard agreements and annexes with bilateral collateral provisions to further reduce counterparty credit exposure.

AFS Securities

We invest with the intent to hold investments to maturity. In selecting investments we attempt to source investments that match our future cash flow needs. However, we may sell any of our investments in advance of maturity in order to timely satisfy our liabilities as they become due or in order to respond to a change in the credit profile or other characteristics of the particular investment.

AFS fixed maturity securities are carried at fair value on our condensed consolidated balance sheets. Changes in fair value for our AFS portfolio, net of related DAC, DSI and VOBA amortization and the change in rider reserves, are charged or credited to other comprehensive income, net of tax. Declines in fair value that are other than temporary are recorded as realized losses in the condensed consolidated statements of income, net of any applicable non-credit component of the loss, which is recorded as an adjustment to other comprehensive income.

The distribution of our AFS securities, including related parties, by type is as follows:

<i>(In millions, except percentages)</i>	June 30, 2018				Percent of Total
	Amortized Cost	Unrealized Gain	Unrealized Loss	Fair Value	
AFS securities					
U.S. government and agencies	\$ 143	\$ —	\$ (1)	\$ 142	0.2%
U.S. state, municipal and political subdivisions	1,152	124	(5)	1,271	2.1%
Foreign governments	203	1	(5)	199	0.3%
Corporate	37,258	481	(885)	36,854	60.7%
CLO	5,355	21	(24)	5,352	8.8%
ABS	4,727	32	(43)	4,716	7.8%
CMBS	2,343	28	(47)	2,324	3.8%
RMBS	8,264	648	(8)	8,904	14.7%
Total AFS securities	59,445	1,335	(1,018)	59,762	98.4%
AFS securities – related party					
CLO	473	2	(3)	472	0.8%
ABS	485	2	(3)	484	0.8%
Total AFS securities – related party	958	4	(6)	956	1.6%
Total AFS securities, including related party	\$ 60,403	\$ 1,339	\$ (1,024)	\$ 60,718	100.0%

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

<i>(In millions, except percentages)</i>	December 31, 2017				
	Cost or Amortized Cost	Unrealized Gain	Unrealized Loss	Fair Value	Percent of Total
Fixed maturity securities					
U.S. government and agencies	\$ 63	\$ 1	\$ (2)	\$ 62	0.1%
U.S. state, municipal and political subdivisions	996	171	(2)	1,165	1.9%
Foreign governments	2,575	116	(8)	2,683	4.3%
Corporate	35,173	1,658	(171)	36,660	59.5%
CLO	5,039	53	(8)	5,084	8.2%
ABS	3,945	53	(27)	3,971	6.4%
CMBS	1,994	48	(21)	2,021	3.3%
RMBS	8,721	652	(7)	9,366	15.2%
Total fixed maturity securities	58,506	2,752	(246)	61,012	98.9%
Equity securities¹	271	7	(1)	277	0.4%
Total AFS securities	58,777	2,759	(247)	61,289	99.3%
AFS securities – related party					
CLO	353	7	—	360	0.6%
ABS	46	—	—	46	0.1%
Total AFS securities – related party	399	7	—	406	0.7%
Total AFS securities, including related party	\$ 59,176	\$ 2,766	\$ (247)	\$ 61,695	100.0%

¹ Included in equity securities on the condensed consolidated balance sheets.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Fixed Maturity Securities

We maintain a diversified AFS portfolio of corporate fixed maturity securities across industries and issuers, and a diversified portfolio of structured securities. The composition of our AFS fixed maturity securities, including related parties, is as follows:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Fair Value	Percent of Total	Fair Value	Percent of Total
Corporate				
Industrial other ¹	\$ 11,772	19.4%	\$ 12,026	19.6%
Financial	11,783	19.4%	11,824	19.3%
Utilities	8,740	14.4%	8,296	13.5%
Communication	2,438	4.0%	2,607	4.2%
Transportation	2,121	3.5%	1,907	3.1%
Total corporate	36,854	60.7%	36,660	59.7%
Other government-related securities				
U.S. state, municipal and political subdivisions	1,271	2.1%	1,165	1.9%
Foreign governments	199	0.3%	2,683	4.4%
U.S. government and agencies	142	0.2%	62	0.1%
Total non-structured securities	38,466	63.3%	40,570	66.1%
Structured securities				
CLO	5,824	9.6%	5,444	8.9%
ABS	5,200	8.6%	4,017	6.5%
CMBS	2,324	3.8%	2,021	3.3%
RMBS				
Agency	115	0.2%	87	0.1%
Non-agency	8,789	14.5%	9,279	15.1%
Total structured securities	22,252	36.7%	20,848	33.9%
Total AFS fixed maturity securities, including related party	\$ 60,718	100.0%	\$ 61,418	100.0%

¹ Includes securities within various industry segments including capital goods, basic industry, consumer cyclical, consumer non-cyclical, industrial and technology.

The fair value of our total AFS fixed maturity securities, including related parties, was \$60.7 billion and \$61.4 billion as of June 30, 2018 and December 31, 2017, respectively. The decrease was mainly driven by the deconsolidation of \$5.9 billion related to our former German operations and the change in unrealized gains and losses on AFS securities. Unrealized gains and losses on AFS securities decreased attributed to the increase in U.S. treasury rates and credit spreads widening. These were partially offset by strong growth in deposits over liability outflows in assets from the Voya reinsurance transaction.

The Securities Valuation Office (SVO) of the NAIC is responsible for the credit quality assessment and valuation of securities owned by state regulated insurance companies. Insurance companies report ownership of securities to the SVO when such securities are eligible for filing on the relevant schedule of the NAIC Financial Statement Blank. The SVO conducts credit analysis on these securities for the purpose of assigning an NAIC designation and/or unit price. With important exceptions discussed below, if a security has been rated by a Nationally Recognized Statistical Rating Organization (NRSRO), the SVO utilizes that rating and assigns an NAIC designation based upon the following system:

NAIC designation	NRSRO equivalent rating
1	AAA/AA/A
2	BBB
3	BB
4	B
5	CCC
6	CC and lower

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

The NRSRO ratings methodology is focused on the likelihood of recovery of all contractual payments, including principal at par, regardless of an investor’s carrying value. In effect, the NRSRO rating assumes that the holder is the original purchaser at par. In contrast, the SVO’s loan-backed and structured securities (LBaSS) methodology is focused on determining the risk associated with the recovery of the amortized cost of each security. Because the NAIC’s methodology explicitly considers amortized cost and the likelihood of recovery of our investment, we view the NAIC’s methodology as the most appropriate way to view our fixed maturity portfolio for purposes of evaluating credit quality since a large portion of our holdings were purchased and are carried at significant discounts to par.

Specific to LBaSS, the SVO has developed a ratings process and provides instruction on both modeled and non-modeled LBaSS. The modeled LBaSS process is specific to the non-agency RMBS and CMBS asset classes. In order to establish ratings at the individual security level, the SVO obtains loan-level analysis of each RMBS and CMBS using a selected vendor’s proprietary financial model. The SVO ensures that the vendor has extensive internal quality-control processes in place and the SVO conducts its own quality-control checks of the selected vendor’s valuation process. The SVO has retained the services of Blackrock to model non-agency RMBS and CMBS owned by U.S. insurers for all years presented herein. Blackrock provides five prices (breakpoints), based on each U.S. insurer’s statutory book value price, to utilize in determining the NAIC designation for each modeled LBaSS. For non-modeled LBaSS (including ABS and CLOs) with the initial designation of NAIC 1 or NAIC 6, the designation remains the same through the life of the security. For non-modeled LBaSS with the initial designation of NAIC 2 through NAIC 5, the selected vendors are not utilized and the NAIC designations are set using a standardized table of breakpoints provided by the SVO for application to the insurer’s statutory book value price. The NAIC designation determines the associated level of RBC that an insurer is required to hold for modeled LBaSS owned by the insurer. In general, under both the modeled and non-modeled LBaSS processes, the larger the discount to par value, the stronger the NAIC designation the LBaSS will have.

A summary of our AFS fixed maturity securities, including related parties, by NAIC designation (with our former German operations applying NRSRO ratings to map to NAIC designations) is as follows:

<i>(In millions, except percentages)</i>	June 30, 2018			December 31, 2017		
	Amortized Cost	Fair Value	Percent of Total	Amortized Cost	Fair Value	Percent of Total
NAIC designation						
1	\$ 30,419	\$ 31,056	51.2%	\$ 30,906	\$ 32,447	52.8%
2	26,268	26,017	42.8%	24,147	25,082	40.9%
Total investment grade	56,687	57,073	94.0%	55,053	57,529	93.7%
3	2,876	2,832	4.7%	2,978	3,040	5.0%
4	707	679	1.1%	789	765	1.2%
5	125	124	0.2%	70	66	0.1%
6	8	10	0.0%	15	18	0.0%
Total below investment grade	3,716	3,645	6.0%	3,852	3,889	6.3%
Total fixed maturity securities, including related party	\$ 60,403	\$ 60,718	100.0%	\$ 58,905	\$ 61,418	100.0%

Substantially all of our AFS fixed maturity portfolio, 94.0% and 93.7% as of June 30, 2018 and December 31, 2017, respectively, was invested in assets considered investment grade with a NAIC designation of 1 or 2.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

A summary of our AFS fixed maturity securities, including related parties, by NRSRO ratings is set forth below:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Fair Value	Percent of Total	Fair Value	Percent of Total
NRSRO rating agency designation				
AAA/AA/A	\$ 20,704	34.1%	\$ 21,448	34.9%
BBB	23,837	39.3%	23,572	38.4%
Non-rated ¹	6,932	11.4%	6,592	10.7%
Total investment grade	51,473	84.8%	51,612	84.0%
BB	2,878	4.7%	3,091	5.0%
B	1,096	1.8%	1,198	2.0%
CCC	3,004	5.0%	2,696	4.4%
CC and lower	1,572	2.6%	2,302	3.8%
Non-rated ¹	695	1.1%	519	0.8%
Total below investment grade	9,245	15.2%	9,806	16.0%
Total fixed maturity securities, including related party	\$ 60,718	100.0%	\$ 61,418	100.0%

¹ Securities denoted as non-rated by the NRSRO were classified as investment or non-investment grade according to the security’s respective NAIC designation.

Consistent with the NAIC Process and Procedures Manual, an NRSRO rating was assigned based on the following criteria: (a) the equivalent S&P rating where the security is rated by one NRSRO; (b) the equivalent S&P rating of the lowest NRSRO when the security is rated by two NRSROs; and (c) the equivalent S&P rating of the second lowest NRSRO if the security is rated by three or more NRSROs. If the lowest two NRSRO ratings are equal, then such rating will be the assigned rating. NRSRO ratings available for the periods presented were S&P, Fitch, Moody’s Investor Service (Moody’s), DBRS, and Kroll Bond Rating Agency, Inc. (KBRA).

The portion of our AFS fixed maturity portfolio that was considered below investment grade based on NRSRO ratings was 15.2% and 16.0% as of June 30, 2018 and December 31, 2017, respectively. The primary driver of the difference in the percentage of securities considered below investment grade by NRSROs as compared to the securities considered below investment grade by the NAIC relates to the difference in methodologies between the NRSRO and NAIC for RMBS due to investments acquired at a discount to par value, as discussed above.

As of June 30, 2018 and December 31, 2017, the non-rated securities shown above were comprised of 45% and 44%, respectively, of corporate private placement securities for which we have not sought individual ratings from the NRSROs and 38% and 42%, respectively, of RMBS, many of which were acquired at a significant discount to par. We rely on internal analysis of credit risk and designations assigned by the NAIC. As of June 30, 2018 and December 31, 2017, 91% and 93%, respectively, of the non-rated securities were designated NAIC 1 or 2.

Asset-backed Securities – We invest in ABS which are securitized by pools of assets such as consumer loans, automobile loans, student loans, insurance-linked securities, operating cash flows of corporations and cash flows from various types of business equipment. These holdings were \$5.2 billion and \$4.0 billion as of June 30, 2018 and December 31, 2017, respectively. As of June 30, 2018 and December 31, 2017, our ABS portfolio included \$4.9 billion (95% of the total) and \$3.8 billion (94% of the total), respectively, of securities that are considered investment grade based on NAIC designations, while \$4.7 billion (90% of the total) and \$3.6 billion (89% of the total), respectively, of securities were considered investment grade based on NRSRO ratings.

Collateralized Loan Obligations – We also invest in CLOs which pay principal and interest from cash flows received from underlying corporate loans. These holdings were \$5.8 billion and \$5.4 billion as of June 30, 2018 and December 31, 2017, respectively. As of June 30, 2018 and December 31, 2017, our CLO portfolio included \$5.3 billion (91% of the total) and \$4.6 billion (85% of the total), respectively, of securities that are considered investment grade based on NAIC designations, while \$5.5 billion (95% of the total) and \$4.8 billion (88% of the total), respectively, of securities were considered investment grade based on NRSRO ratings.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Commercial Mortgage-backed Securities – A portion of our fixed maturity AFS portfolio is invested in CMBS. CMBS are constructed from pools of commercial mortgages. These holdings were \$2.3 billion and \$2.0 billion as of June 30, 2018 and December 31, 2017, respectively. As of June 30, 2018 and December 31, 2017, our CMBS portfolio included \$2.1 billion (89% of the total) and \$1.9 billion (95% of the total), respectively, of securities that are considered investment grade based on NAIC designations, while \$1.5 billion (65% of the total) and \$1.4 billion (70% of the total), respectively, of securities were considered investment grade based on NRSRO ratings.

Residential Mortgage-backed Securities – As part of our core investment strategy, a portion of our fixed maturity AFS portfolio is invested in RMBS. RMBS are securities constructed from pools of residential mortgages and backed by payments from those pools. These holdings were \$8.9 billion and \$9.4 billion as of June 30, 2018 and December 31, 2017, respectively. Excluding limitations on access to lending and other extraordinary economic conditions, prepayments of principal on the underlying loans can be expected to accelerate with decreases in market interest rates and diminish with increases in interest rates. Our investments in RMBS are primarily non-agency RMBS having a significant focus on assets with attractive entry prices, which are generally considered investment grade based on NAIC designations, given the likelihood that we ultimately receive principal and interest distributions in an amount at least equal to our amortized cost.

A summary of our AFS RMBS portfolio by NAIC designations and NRSRO quality ratings is as follows:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Fair Value	Percent of Total	Fair Value	Percent of Total
NAIC designation				
1	\$ 8,219	92.4%	\$ 8,714	93.0%
2	385	4.3%	360	3.8%
Total investment grade	8,604	96.7%	9,074	96.8%
3	189	2.1%	213	2.3%
4	109	1.2%	73	0.8%
5	1	0.0%	6	0.1%
6	1	0.0%	—	—%
Total below investment grade	300	3.3%	292	3.2%
Total RMBS	\$ 8,904	100.0%	\$ 9,366	100.0%
NRSRO rating agency designation				
AAA/AA/A	\$ 528	5.9%	\$ 335	3.6%
BBB	268	3.0%	347	3.7%
Non-rated ¹	2,750	30.9%	2,866	30.6%
Total investment grade	3,546	39.8%	3,548	37.9%
BB	352	4.0%	415	4.4%
B	401	4.5%	417	4.5%
CCC	2,904	32.6%	2,580	27.5%
CC and lower	1,568	17.6%	2,298	24.5%
Non-rated ¹	133	1.5%	108	1.2%
Total below investment grade	5,358	60.2%	5,818	62.1%
Total RMBS	\$ 8,904	100.0%	\$ 9,366	100.0%

¹ Securities denoted as non-rated by the NRSRO were classified as investment or non-investment grade according to the security’s respective NAIC designations.

A significant majority of our RMBS portfolio, 96.7% and 96.8% as of June 30, 2018 and December 31, 2017, respectively, was invested in assets considered to be investment grade based upon an application of the NAIC’s methodology to our holdings of RMBS. The NAIC’s methodology with respect to RMBS gives explicit effect to the amortized cost at which an insurance company carries each such investment. Because we invested in RMBS after the stresses related to U.S. housing had caused significant downward pressure on prices of RMBS, we carry most of our investments in RMBS at significant discounts to par value, which resulted in an investment grade NAIC designation. In contrast, our understanding is that in setting ratings, NRSROs focus on the likelihood of recovery of all contractual payments including principal at par value. As a result of a fundamental difference in approach, as of June 30, 2018 and December 31, 2017, NRSROs characterized 39.8% and 37.9%, respectively, of our RMBS as investment grade.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Unrealized Losses

Our investments in fixed maturity securities, including related parties, are reported at fair value with changes in fair value recorded in other comprehensive income. Certain of our fixed maturity securities, including related parties, have experienced declines in fair value that we consider temporary in nature. As of June 30, 2018, our fixed maturity securities, including related party, had a fair value of \$60.7 billion, which was 0.5% above amortized cost of \$60.4 billion. As of December 31, 2017, our fixed maturity securities, including related party, had a fair value of \$61.4 billion, which was 4.3% above amortized cost of \$58.9 billion. These investments are held to support our product liabilities and we currently have the intent and ability to hold these securities until sale or maturity, and believe the securities will recover the amortized cost basis prior to sale or maturity.

The following tables reflect the unrealized losses on the AFS fixed maturity portfolio, including related parties, by NAIC designations:

(In millions, except percentages)	June 30, 2018					
	Amortized Cost of Securities with Unrealized Loss	Gross Unrealized Loss	Fair Value of Securities with Unrealized Loss	Fair Value to Amortized Cost Ratio	Fair Value of Total AFS Fixed Maturity Securities	Percent of Loss to Total AFS Fair Value NAIC Designation
NAIC designation						
1	\$ 13,387	\$ (345)	\$ 13,042	97.4%	\$ 31,056	(1.1)%
2	15,446	(563)	14,883	96.4%	26,017	(2.2)%
Total investment grade	28,833	(908)	27,925	96.9%	57,073	(1.6)%
3	1,704	(72)	1,632	95.8%	2,832	(2.5)%
4	440	(43)	397	90.2%	679	(6.3)%
5	39	(1)	38	97.4%	124	(0.8)%
6	2	—	2	100.0%	10	—%
Total below investment grade	2,185	(116)	2,069	94.7%	3,645	(3.2)%
Total	\$ 31,018	\$ (1,024)	\$ 29,994	96.7%	\$ 60,718	(1.7)%

(In millions, except percentages)	December 31, 2017					
	Amortized Cost of Securities with Unrealized Loss	Gross Unrealized Loss	Fair Value of Securities with Unrealized Loss	Fair Value to Amortized Cost Ratio	Fair Value of Total AFS Fixed Maturity Securities	Percent of Loss to Total AFS Fair Value NAIC Designation
NAIC designation						
1	\$ 4,901	\$ (100)	\$ 4,801	98.0%	\$ 32,447	(0.3)%
2	4,284	(82)	4,202	98.1%	25,082	(0.3)%
Total investment grade	9,185	(182)	9,003	98.0%	57,529	(0.3)%
3	881	(19)	862	97.8%	3,040	(0.6)%
4	451	(40)	411	91.1%	765	(5.2)%
5	60	(5)	55	91.7%	66	(7.6)%
6	5	—	5	100.0%	18	—%
Total below investment grade	1,397	(64)	1,333	95.4%	3,889	(1.6)%
Total	\$ 10,582	\$ (246)	\$ 10,336	97.7%	\$ 61,418	(0.4)%

The gross unrealized losses on AFS fixed maturity securities, including related party, were \$1.0 billion and \$246 million as of June 30, 2018 and December 31, 2017, respectively. The increase in unrealized losses was driven by the increase in U.S. treasury rates and credit spreads widening for the six months ended June 30, 2018.

As of June 30, 2018 and December 31, 2017, we held \$4.5 billion and \$4.4 billion, respectively, in energy sector fixed maturity securities, or 7% of total AFS fixed maturity securities, including related party, as of each period. The gross unrealized capital losses on these securities were \$127 million and \$33 million, or 12% and 13%, respectively, of the total unrealized losses.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Other-Than-Temporary Impairments

For our OTTI policy and the identification of securities that could potentially have impairments, see *Note 1 – Business, Basis of Presentation and Significant Accounting Policies* and *Note 2 – Investments* to the condensed consolidated financial statements, as well as *Critical Accounting Estimates and Judgments*.

During the six months ended June 30, 2018, we recorded \$3 million of OTTI losses comprised of \$2 million related to corporate fixed maturities and \$1 million related to RMBS. Of the OTTI losses recognized for the six months ended June 30, 2018, there were no OTTI losses related to the energy sector. During the six months ended June 30, 2017, we recorded \$12 million of OTTI losses comprised of \$8 million related to corporate fixed maturities, \$3 million related to mortgage loans and \$1 million related to ABS. Of the OTTI losses recognized during the six months ended June 30, 2017, there were no OTTI losses related to the energy sector. The annualized OTTI losses we have experienced for the six months ended June 30, 2018 and 2017 translate into 1 basis point and 3 basis points, respectively, of average invested assets.

International Exposure

A portion of our fixed maturity securities is invested in securities with international exposure. As of June 30, 2018 and December 31, 2017, 30% and 33% of the carrying value of our fixed maturity securities, including related parties, was comprised of securities of issuers based outside of the United States and debt securities of foreign governments. These securities are either denominated in U.S. dollars or do not expose us to significant foreign currency risk as a result of foreign currency swap arrangements.

The following table presents our international exposure in our fixed maturity securities portfolio, including related parties, by country or region:

<i>(In millions, except percentages)</i>	June 30, 2018			December 31, 2017		
	Amortized Cost	Fair Value	Percent of Total	Amortized Cost	Fair Value	Percent of Total
Country of risk						
Ireland	\$ 526	\$ 512	2.8%	\$ 498	\$ 511	2.6%
Italy	36	36	0.2%	59	64	0.3%
Spain	56	57	0.3%	209	225	1.1%
Portugal	—	—	—%	1	1	0.0%
Total Ireland, Italy, Greece, Spain and Portugal ¹	618	605	3.3%	767	801	4.0%
Other Europe	6,072	5,989	33.2%	8,087	8,395	42.0%
Total Europe	6,690	6,594	36.5%	8,854	9,196	46.0%
Non-U.S. North America	8,864	8,855	49.0%	8,048	8,220	41.2%
Australia & New Zealand	1,647	1,620	9.0%	1,443	1,481	7.4%
Central & South America	409	411	2.3%	481	508	2.6%
Africa & Middle East	227	223	1.2%	193	196	1.0%
Asia/Pacific	364	355	2.0%	321	327	1.6%
Supranational	—	—	—%	39	41	0.2%
Total	\$ 18,201	\$ 18,058	100.0%	\$ 19,379	\$ 19,969	100.0%

¹ As of each of the respective periods, we had no holdings in Greece.

Approximately 92.3% and 90.9% of these securities are investment grade by NAIC designation as of June 30, 2018 and December 31, 2017, respectively. As of June 30, 2018, 9% of our fixed maturity securities, including related parties, were invested in CLOs of Cayman Islands issuers (for which underlying investments are largely loans to U.S. issuers) and 21% were invested in securities of non-U.S. issuers.

Portugal, Ireland, Italy, Greece and Spain continue to represent credit risk as economic conditions in these countries continue to be volatile, especially within the financial and banking sectors. We had \$605 million and \$801 million as of June 30, 2018 and December 31, 2017, respectively, of exposure in these countries.

As of June 30, 2018, we held United Kingdom and Channel Islands fixed maturity securities of \$2.2 billion, or 3.6% of the total fixed maturities including related parties. As of June 30, 2018, these securities were in an unrealized loss position of \$51 million. Our investment managers analyze each holding for credit risk by economic and other factors of each country and industry.

Trading Securities

Trading securities, including related parties, were \$2.3 billion and \$2.5 billion as of June 30, 2018 and December 31, 2017, respectively. Trading securities are primarily comprised of AmerUs Closed Block securities for which we have elected the fair value option valuation, CLO equity tranche securities, structured securities with embedded derivatives, and investments which support various reinsurance arrangements.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Mortgage Loans

The following is a summary of our mortgage loan portfolio by collateral type:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Net Carrying Value	Percent of Total	Net Carrying Value	Percent of Total
Property type				
Office building	\$ 1,769	23.2%	\$ 1,187	19.0%
Retail	1,710	22.4%	1,223	19.6%
Hotels	895	11.8%	928	14.9%
Industrial	858	11.3%	944	15.2%
Apartment	545	7.2%	525	8.4%
Other commercial ¹	457	6.0%	440	7.1%
Total net commercial mortgage loans	6,234	81.9%	5,247	84.2%
Residential loans	1,375	18.1%	986	15.8%
Total mortgage loans, net of allowances	\$ 7,609	100.0%	\$ 6,233	100.0%

¹ Other commercial loans include investments in nursing homes, other healthcare institutions, parking garages, storage facilities and other commercial properties.

We invest a portion of our investment portfolio in mortgage loans, which are generally comprised of high quality commercial first lien and mezzanine real estate loans. Our mortgage loan holdings were \$7.6 billion and \$6.2 billion as of June 30, 2018 and December 31, 2017, respectively. This included \$2.0 billion and \$1.8 billion of mezzanine mortgage loans as of June 30, 2018 and December 31, 2017, respectively. We have acquired mortgage loans through acquisitions and reinsurance arrangements, as well as through an active program to invest in new mortgage loans. We invest in mortgage loans on income producing properties including hotels, apartments, retail and office buildings, and other commercial and industrial properties. Loan-to-value ratios at the time of loan approval are generally 75% or less.

Our mortgage loans are primarily stated at unpaid principal balance, adjusted for any unamortized premium or discount, and net of valuation allowances. Interest income is accrued on the principal amount of the loan based on the loan’s contractual interest rate. Amortization of premiums and discounts is recorded using the effective interest method. Interest income, amortization of premiums and discounts, and prepayment fees are reported in net investment income.

It is our policy to cease to accrue interest on loans that are over 90 days delinquent. For loans less than 90 days delinquent, interest is accrued unless it is determined that the accrued interest is not collectible. If a loan becomes over 90 days delinquent, it is our general policy to initiate foreclosure proceedings unless a workout arrangement to bring the loan current is in place. As of June 30, 2018, we had \$35 million of mortgage loans that were 90 days past due and \$9 million in the process of foreclosure. As of December 31, 2017, we had \$28 million of mortgage loans that were 90 days past due and \$1 million in the process of foreclosure.

See *Note 2 – Investments* to the condensed consolidated financial statements for information regarding valuation allowance for collection loss, impairments, loan-to-value, and debt service coverage.

As of June 30, 2018 and December 31, 2017, we had not recorded any new specific loan valuation allowances and we recorded \$0 million and \$3 million, respectively, of OTTI through net income. We have established a general and specific loan valuation allowance in the aggregate amount of \$1 million and \$2 million as of June 30, 2018 and December 31, 2017, respectively, attributable to loans acquired in connection with the acquisition of Aviva USA.

Investment Funds and Variable Interest Entities

Our investment funds investment strategy primarily focuses on funds with core holdings of credit assets, real assets, real estate, preferred equity and income producing assets. Our investment strategy focuses on sourcing assets with some or all of the following characteristics, among others: (1) investments that constitute a direct investment or an investment in a fund with a high degree of co-investment; (2) investments with credit- or debt-like characteristics (for example, a stipulated maturity and par value), or alternatively, investments with reduced volatility when compared to pure equity; or (3) investments that have less downside risk. A portion of our current investment funds and VIE holdings are comprised of certain investment funds contributed by the AAA Investor (AAA Contribution) as further described in *Note 4 – Variable Interest Entities* to the condensed consolidated financial statements. At the time of the AAA Contribution, the contributed assets largely consisted of co-investments with Apollo private equity funds. However, the attributes of the contributed assets have changed significantly since the initial transaction primarily due to the initial public offering of two underlying fund investment holdings. As of June 30, 2018, the assets consisted of \$137 million of publicly-traded equity securities, a substantial portion of which is in the process of being liquidated. These public equity securities have resulted in volatility in our statement of income in recent periods.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Our investment funds generally meet the definition of a VIE, and in certain cases these investment funds are consolidated in our financial statements because we meet the criteria of the primary beneficiary. See *Note 4 – Variable Interest Entities* to the condensed consolidated financial statements for further discussion on our investment funds that meet the criteria for consolidation and the accounting treatment for them.

The following table illustrates our consolidated VIE positions:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Carrying Value	Percent of Total	Carrying Value	Percent of Total
Assets of consolidated VIEs				
Investments				
Fixed maturity securities				
Trading securities	\$ 48	5.9%	\$ 48	5.5%
Equity securities	163	20.1%	240	27.8%
Investment funds	593	73.2%	571	66.1%
Cash and cash equivalents	2	0.2%	4	0.5%
Other assets	5	0.6%	1	0.1%
Total assets of consolidated VIEs	\$ 811	100.0%	\$ 864	100.0%
Liabilities of consolidated VIEs				
Other liabilities	\$ 4	100.0%	\$ 2	100.0%
Total liabilities of consolidated VIEs	\$ 4	100.0%	\$ 2	100.0%

The assets of consolidated VIEs were \$811 million and \$864 million as of June 30, 2018 and December 31, 2017, respectively. The liabilities of consolidated VIEs were \$4 million and \$2 million as of June 30, 2018 and December 31, 2017, respectively.

The following table illustrates our investment funds, including related party positions of our non-consolidated VIEs and investment funds owned by consolidated VIEs:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Carrying Value	Percent of Total	Carrying Value	Percent of Total
Investment funds				
Private equity	\$ 237	7.7%	\$ 271	10.5%
Real estate and other real assets	179	5.9%	161	6.2%
Natural resources	4	0.1%	4	0.2%
Hedge funds	53	1.7%	61	2.4%
Credit funds	160	5.2%	202	7.8%
Total investment funds	633	20.6%	699	27.1%
Investment funds – related parties				
Private equity – A-A Mortgage	432	14.1%	403	15.6%
Private equity	441	14.4%	180	7.0%
Real estate and other real assets	499	16.3%	297	11.5%
Natural resources	91	3.0%	74	2.9%
Hedge funds	98	3.2%	93	3.6%
Credit funds	275	9.0%	263	10.2%
Total investment funds – related parties	1,836	60.0%	1,310	50.8%
Investment funds owned by consolidated VIEs				
Private equity – MidCap	541	17.7%	528	20.4%
Credit funds	1	—%	21	0.8%
Real estate and other real assets	51	1.7%	22	0.9%
Total investment funds owned by consolidated VIEs	593	19.4%	571	22.1%
Total investment funds, including related parties and VIEs	\$ 3,062	100.0%	\$ 2,580	100.0%

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Overall, the total investment funds, including related party and consolidated VIEs, were \$3.1 billion and \$2.6 billion as of June 30, 2018 and December 31, 2017, respectively. See *Note 4 – Variable Interest Entities* to the condensed consolidated financial statements for further discussion regarding how we account for our investment funds. Our investment fund portfolio is subject to a number of market related risks including interest rate and equity market risk. Interest rate risk represents the potential for changes in the investment fund’s net asset values resulting from changes in the general level of interest rates. Equity market risk represents potential for changes in the investment fund’s net asset values resulting from changes in equity markets or from other external factors which influence equity markets. We actively monitor our exposure to the risks inherent in these investments which could materially and adversely affect our results of operations and financial condition. The interest rate and equity market risks expose us to potential volatility in our earnings period-over-period related to these investment funds.

Funds Withheld at Interest

Funds withheld at interest represents a receivable for amounts contractually withheld by ceding companies in accordance with modco and funds withheld reinsurance agreements in which we act as the reinsurer. Generally, assets equal to statutory reserves are withheld and legally owned by the ceding company. As of June 30, 2018, the significant majority of the ceding companies holding the assets pursuant to such reinsurance agreements had a financial strength rating of A- or better.

The funds withheld at interest is comprised of the host contract and an embedded derivative. We are subject to the investment performance on the withheld assets with the total return directly impacting the host contract and the embedded derivative. Interest accrues at a risk-free rate on the host receivable and is recorded as net investment income in the condensed consolidated statements of income. The change in the embedded derivative in our reinsurance agreements, which is similar to a total return swap on the income generated by the underlying assets held by the ceding companies, is recorded in investment related gains (losses). Although we do not directly control the underlying investments in the funds withheld at interest, in each instance the ceding company has hired AAM to manage the withheld assets in accordance with our investment guidelines.

The following summarizes the underlying investment composition of the funds withheld at interest, including related party:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Carrying Value	Percent of Total	Carrying Value	Percent of Total
Fixed maturity securities				
U.S. government and agencies	\$ 77	0.4 %	\$ —	—%
U.S. state, municipal and political subdivisions	507	2.3 %	117	1.6%
Foreign governments	122	0.6 %	—	—%
Corporate	11,615	53.0 %	2,095	29.6%
CLO	767	3.5 %	669	9.4%
ABS	1,269	5.8 %	886	12.5%
CMBS	839	3.8 %	290	4.1%
RMBS	2,054	9.4 %	1,551	21.9%
Equity securities	51	0.2 %	28	0.4%
Mortgage loans	3,476	15.8 %	792	11.2%
Investment funds	486	2.2 %	376	5.3%
Derivative assets	289	1.3 %	78	1.1%
Short-term investments	332	1.5 %	16	0.2%
Cash and cash equivalents	311	1.4 %	132	1.9%
Other assets and liabilities	(274)	(1.2)%	55	0.8%
Total funds withheld at interest, including related party	\$ 21,921	100.0 %	\$ 7,085	100.0%

As of June 30, 2018 and December 31, 2017, we held \$21.9 billion and \$7.1 billion, respectively, of funds withheld at interest receivables, including related party. The increase funds withheld at interest is mainly due to \$14.7 billion of modco reinsurance agreements from the Voya reinsurance transaction. Approximately 95.4% and 94.2% of the fixed maturity securities within the funds withheld at interest are investment grade by NAIC designation as of June 30, 2018 and December 31, 2017, respectively.

Derivative Instruments

We hold derivative instruments for economic hedging purposes to reduce our exposure to cash flow variability of assets and liabilities, equity market risk, interest rate risk, credit risk and foreign exchange risk. The types of derivatives we may use include interest rate swaps, foreign currency swaps and forward contracts, total return swaps, credit default swaps, variance swaps, futures and fixed indexed options.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

A presentation of our derivative instruments along with a discussion of the business strategy involved with our derivatives is included in *Note 3 – Derivative Instruments* to the condensed consolidated financial statements. This includes:

- a comprehensive description of the derivatives instruments as well as the strategies to manage risk;
- the notional amounts and estimated fair value by derivative instruments; and
- impacts on the condensed consolidated statement of net income.

As part of our risk management strategies, management continually evaluates our derivative instrument holdings and the effectiveness of such holdings in addressing risks identified in our operations.

Invested Assets

The following summarizes our invested assets:

	June 30, 2018		December 31, 2017			
	Invested Asset Value ¹	Percent of Total	U.S. and Bermuda Invested Asset Value	Germany Invested Asset Value	Invested Asset Value ¹	Percent of Total
<i>(In millions, except percentages)</i>						
Corporate	\$ 50,217	51.0%	\$ 37,059	\$ 1,536	\$ 38,595	46.9%
CLO	6,286	6.4%	5,914	—	5,914	7.2%
Credit	56,503	57.4%	42,973	1,536	44,509	54.1%
RMBS	10,557	10.7%	10,532	—	10,532	12.8%
Mortgage loans	11,088	11.2%	6,858	165	7,023	8.5%
CMBS	3,188	3.2%	2,322	—	2,322	2.8%
Real estate held for investment	—	—%	—	625	625	0.8%
Real estate	24,833	25.1%	19,712	790	20,502	24.9%
ABS	6,589	6.7%	4,824	—	4,824	5.9%
Alternative investments	3,913	4.0%	3,692	137	3,829	4.6%
State, municipal, political subdivisions and foreign government	2,055	2.1%	1,347	2,411	3,758	4.5%
Unit-linked assets	—	—%	—	407	407	0.5%
Equity securities	289	0.3%	192	128	320	0.4%
Short-term investments	736	0.7%	228	—	228	0.3%
U.S. government and agencies	221	0.2%	29	35	64	0.1%
Other investments	13,803	14.0%	10,312	3,118	13,430	16.3%
Cash and equivalents	2,353	2.4%	2,504	296	2,800	3.4%
Policy loans and other	1,117	1.1%	761	296	1,057	1.3%
Total invested assets	\$ 98,609	100.0%	\$ 76,262	\$ 6,036	\$ 82,298	100.0%

¹ See *Key Operating and Non-GAAP Measures* for the definition of invested assets.

Our total invested assets were \$98.6 billion and \$82.3 billion as of June 30, 2018 and December 31, 2017, respectively. As of June 30, 2018, our total invested assets were mainly comprised of 51.0% of corporate securities, 27.0% of structured securities, 11.2% of mortgage loans and 4.0% of alternative investments. Corporate securities within our U.S. and Bermuda portfolio included \$13.6 billion of private placements, which represented 14% of our total invested assets. The increase in total invested assets as of June 30, 2018 from December 31, 2017 was primarily driven by \$17.7 billion of invested assets from the Voya reinsurance transaction, strong growth in deposits over liability outflows and reinvestment of earnings, partially offset by the deconsolidation of our former Germany operations.

In managing our business we utilize invested assets as presented in the above table. Invested assets do not correspond to the total investments, including related parties, on our condensed consolidated balance sheets, as discussed previously in *–Key Operating and Non-GAAP Measures*. Invested assets represent the investments that directly back our policyholder liabilities and surplus assets. We believe this view of our portfolio provides a view of the assets for which we have economic exposure. We adjust the presentation for funds withheld and modco transactions to include or exclude the underlying investments based upon the contractual transfer of economic exposure to such underlying investments. We also deconsolidate any VIEs in order to show the net investment in the funds, which therefore are included in the alternative investments line above.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Invested assets is utilized by management to evaluate our investment portfolio. Invested asset figures are used in the computation of net investment earned rate, which allows us to analyze the profitability of our investment portfolio. Invested assets is also used in our risk management processes for asset purchases, product design and underwriting, stress scenarios, liquidity, and ALM.

Alternative Investments

The following summarizes our alternative investments:

<i>(In millions, except percentages)</i>	June 30, 2018		December 31, 2017	
	Invested Asset Value	Percent of Total	Invested Asset Value	Percent of Total
Credit funds	\$ 659	16.8%	\$ 784	20.4%
Private equity – MidCap	541	13.8%	528	13.8%
Private equity – A-A Mortgage (AmeriHome)	530	13.5%	496	12.9%
Private equity – other	764	19.6%	554	14.5%
Mortgage and real assets	883	22.6%	643	16.8%
Hedge funds	179	4.6%	467	12.2%
Public equities	121	3.1%	171	4.5%
Natural resources and other real assets	236	6.0%	186	4.9%
Total alternative investments	\$ 3,913	100.0%	\$ 3,829	100.0%

Alternative investments were \$3.9 billion and \$3.8 billion as of June 30, 2018 and December 31, 2017, respectively, representing 4.0% and 4.6% of our total invested assets portfolio as of June 30, 2018 and December 31, 2017, respectively.

Alternative investments do not correspond to total investment funds, including related parties and VIEs, on our condensed consolidated balance sheets. As discussed above in the invested assets section, we adjust the GAAP presentation for funds withheld and modco and de-consolidate VIEs. We also include CLO equity tranche securities in alternative investments due to their underlying characteristics and equity-like features.

Through our relationship with Apollo and AAM, we have indirectly invested in companies that meet the key characteristics we look for in alternative investments. Two of our largest alternative investments are in asset originators, MidCap and AmeriHome, both of which, from time to time, provide us with access to assets for our investment portfolio.

MidCap

Our equity investment in MidCap is held indirectly through an investment fund, AAA Investment (Co Invest VII), L.P. (CoInvest VII), of which MidCap constitutes substantially all the fund’s investments. MidCap is a commercial finance company that provides various financial products to middle-market businesses in multiple industries, primarily located in the U.S. MidCap primarily originates and invests in commercial and industrial loans, including senior secured corporate loans, working capital loans collateralized mainly by accounts receivable and inventory, senior secured loans collateralized by portfolios of commercial and consumer loans and related products and secured loans to highly capitalized pharmaceutical and medical device companies, and commercial real estate loans, including multifamily independent-living properties, assisted living, skilled nursing and medical office properties, warehouse, office building, hotel and other commercial use properties and multifamily properties. MidCap originates and acquires loans using borrowings under financing arrangements that it has in place with numerous financial institutions. MidCap’s earnings are primarily driven by the difference between the interest earned on its loan portfolio and the interest accrued under its outstanding borrowings. As a result, MidCap is primarily exposed to the credit risk of its loan counterparties and prepayment risk. Additionally, financial results are influenced by related levels of middle-market business investment and interest rates.

Our alternative investment in CoInvest VII is substantially comprised of its investment in MidCap, which was \$541 million and \$528 million as of June 30, 2018 and December 31, 2017, respectively. Our investment in CoInvest VII largely reflects any contributions to and distributions from CoInvest VII and the fair value of MidCap. CoInvest VII returned a net investment earned rate of 14.51% and 8.13% for the three months ended June 30, 2018 and 2017, respectively, and 13.15% and 9.93% for the six months ended June 30, 2018 and 2017, respectively. Alternative investment income from CoInvest VII was \$21 million and \$12 million for the three months ended June 30, 2018 and 2017, respectively, and \$37 million and \$28 million for the six months ended June 30, 2018 and 2017, respectively. The increase in alternative investment income for both periods was driven by higher loan volumes and increased assets under management.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

AmeriHome

Our equity investment in AmeriHome is held indirectly through an investment fund, A-A Mortgage Opportunities, LP (A-A Mortgage), of which AmeriHome is currently the fund’s only investment. AmeriHome is a mortgage origination platform and an aggregator of mortgage servicing rights. AmeriHome acquires mortgage loans from retail originators and re-sells the loans to the Federal National Mortgage Association, the Federal Home Loan Mortgage Corporation, the Government National Mortgage Association and other investors. AmeriHome retains the mortgage servicing rights on the loans that it sells and employs a servicer to perform servicing operations, including payment collection. AmeriHome’s earnings are primarily driven by two sources: gains or losses on the sale of mortgage loans and the difference between the fee that it charges for mortgage servicing and the fee charged by the servicer. As a result, AmeriHome’s financial results are influenced by interest rates and related housing demand. AmeriHome is primarily exposed to credit risk related to the accuracy of the representations and warranties in the loans that AmeriHome acquires and prepayment risk, which prematurely terminates fees related to mortgage servicing.

Our alternative investment in A-A Mortgage was \$530 million and \$496 million as of June 30, 2018 and December 31, 2017, respectively. Our investment in A-A Mortgage represents our proportionate share of its net asset value, which largely reflects any contributions to and distributions from A-A Mortgage and the fair value of AmeriHome. A-A Mortgage returned a net investment earned rate of 12.14% and 23.76% for the three months ended June 30, 2018 and 2017, respectively, and 12.93% and 17.18% for the six months ended June 30, 2018 and 2017, respectively. Alternative investment income from A-A Mortgage was \$16 million and \$29 million for the three months ended June 30, 2018 and 2017, respectively, and \$34 million and \$40 million for the six months ended June 30, 2018 and 2017, respectively. The decrease in alternative investment income for the three months ended June 30, 2018 compared to 2017 was attributed to 2017 reflecting outperformance in the prior year driven by higher loan origination related to lower interest rates.

Non-GAAP Measure Reconciliations

The reconciliations to the nearest GAAP measure for adjusted operating income is included in the *Consolidated Results of Operations* section.

The reconciliation of shareholders’ equity to adjusted shareholders’ equity, which is included in adjusted book value per share, adjusted debt to capital ratio, adjusted ROE and adjusted operating ROE is as follows:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Total shareholders’ equity	\$ 8,505	\$ 9,208
Less: AOCI	126	1,415
Less: Accumulated reinsurance unrealized gains and losses	12	161
Total adjusted shareholders’ equity	<u>\$ 8,367</u>	<u>\$ 7,632</u>
Segment adjusted shareholders’ equity		
Retirement Services	\$ 6,114	\$ 5,304
Corporate and Other	2,253	2,328
Total adjusted shareholders’ equity	<u>\$ 8,367</u>	<u>\$ 7,632</u>

The reconciliation of net income to adjusted net income, which is included in adjusted ROE is as follows:

<i>(In millions)</i>	Three months ended June 30,		Six months ended June 30,	
	2018	2017	2018	2017
Net income	\$ 264	\$ 326	\$ 532	\$ 710
Reinsurance unrealized gains and losses	95	(45)	149	(88)
Adjusted net income	<u>\$ 359</u>	<u>\$ 281</u>	<u>\$ 681</u>	<u>\$ 622</u>

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

The reconciliation of net investment income to net investment earnings and earned rate is as follows:

	Three months ended June 30,				Six months ended June 30,			
	2018		2017		2018		2017	
	Dollar	Rate	Dollar	Rate	Dollar	Rate	Dollar	Rate
<i>(In millions, except percentages)</i>								
GAAP net investment income	\$ 958	4.47 %	\$ 821	4.38 %	\$ 1,813	4.44 %	\$ 1,607	4.35 %
Reinsurance embedded derivative impacts	72	0.34 %	52	0.28 %	117	0.29 %	97	0.26 %
Net VIE earnings	1	0.00 %	21	0.11 %	16	0.04 %	32	0.09 %
Alternative income gain (loss)	(1)	(0.00)%	6	0.03 %	—	— %	(7)	(0.02)%
Held for trading amortization	(21)	(0.10)%	(15)	(0.08)%	(44)	(0.11)%	(30)	(0.08)%
Total adjustments to arrive at net investment earnings/earned rate	51	0.24 %	64	0.34 %	89	0.22 %	92	0.25 %
Total net investment earnings/earned rate	\$ 1,009	4.71 %	\$ 885	4.72 %	\$ 1,902	4.66 %	\$ 1,699	4.60 %
Retirement Services	\$ 983	4.74 %	\$ 821	4.85 %	\$ 1,849	4.68 %	\$ 1,601	4.80 %
Corporate and Other	26	3.71 %	64	3.53 %	53	4.01 %	98	2.71 %
Total net investment earnings/earned rate	\$ 1,009	4.71 %	\$ 885	4.72 %	\$ 1,902	4.66 %	\$ 1,699	4.60 %
Retirement Services average invested assets	\$ 82,879		\$ 67,577		\$ 79,000		\$ 66,635	
Corporate and Other average invested assets	2,848		7,345		2,646		7,258	
Consolidated average invested assets	\$ 85,727		\$ 74,922		\$ 81,646		\$ 73,893	

The reconciliation of interest sensitive contract benefits to Retirement Services' cost of crediting on deferred annuities, and the respective rates, is as follows:

	Three months ended June 30,				Six months ended June 30,			
	2018		2017		2018		2017	
	Dollar	Rate	Dollar	Rate	Dollar	Rate	Dollar	Rate
<i>(In millions, except percentages)</i>								
GAAP interest sensitive contract benefits	\$ 332	2.00 %	\$ 553	3.95 %	\$ 351	1.12 %	\$ 1,245	4.48 %
Interest credited other than deferred annuities	(41)	(0.25)%	(42)	(0.30)%	(81)	(0.26)%	(68)	(0.24)%
FIA option costs	206	1.25 %	149	1.07 %	380	1.21 %	294	1.05 %
Product charges (strategy fees)	(23)	(0.14)%	(17)	(0.12)%	(45)	(0.14)%	(34)	(0.12)%
Reinsurance embedded derivative impacts	3	0.02 %	9	0.06 %	6	0.02 %	18	0.06 %
Change in fair value of embedded derivatives – FIAs	(168)	(1.01)%	(399)	(2.85)%	(35)	(0.11)%	(933)	(3.35)%
Negative VOBA amortization	7	0.04 %	10	0.07 %	17	0.05 %	22	0.08 %
Unit-linked change in reserves	—	— %	1	0.01 %	—	— %	(17)	(0.06)%
Other changes in interest sensitive contract liabilities	2	0.01 %	—	— %	—	— %	—	— %
Total adjustments to arrive at cost of crediting on deferred annuities	(14)	(0.08)%	(289)	(2.06)%	242	0.77 %	(718)	(2.58)%
Retirement Services cost of crediting on deferred annuities	\$ 318	1.92 %	\$ 264	1.89 %	\$ 593	1.89 %	\$ 527	1.90 %
Average account value	\$ 66,241		\$ 56,001		\$ 62,694		\$ 55,627	

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

The reconciliation of total investments, including related parties, to invested assets is as follows:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Total investments, including related parties	\$ 98,669	\$ 84,367
Derivative assets	(1,929)	(2,551)
Cash and cash equivalents (including restricted cash)	3,786	4,993
Accrued investment income	662	652
Payables for collateral on derivatives	(1,746)	(2,323)
Reinsurance funds withheld and modified coinsurance	(130)	(579)
VIE and VOE assets, liabilities and noncontrolling interest	809	862
AFS unrealized (gain) loss	(370)	(2,794)
Ceded policy loans	(284)	(296)
Net investment receivables (payables)	(858)	(33)
Total adjustments to arrive at invested assets	(60)	(2,069)
Total invested assets	\$ 98,609	\$ 82,298

The reconciliation of total investment funds, including related parties and VIEs, to alternative investments within invested assets is as follows:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Investment funds, including related parties and VIEs	\$ 3,062	\$ 2,580
CLO equities included in trading securities	139	182
Financial Credit Investment special-purpose vehicle included in trading securities related party	—	287
Investment funds within funds withheld at interest	463	416
Royalties, other assets included in other investments and other assets	72	76
Net assets of the VIE, excluding investment funds	177	288
Total adjustments to arrive at alternative investments	851	1,249
Alternative investments	\$ 3,913	\$ 3,829

The reconciliation of total liabilities to reserve liabilities is as follows:

<i>(In millions)</i>	June 30, 2018	December 31, 2017
Total liabilities	\$ 106,250	\$ 90,539
Short-term debt	(183)	—
Long-term debt	(991)	—
Derivative liabilities	(137)	(134)
Payables for collateral on derivatives	(1,746)	(2,323)
Funds withheld liability	(389)	(407)
Other liabilities	(1,524)	(1,222)
Liabilities of consolidated VIEs	(4)	(2)
Reinsurance ceded receivables	(4,847)	(4,972)
Policy loans ceded	(284)	(296)
Other	(5)	—
Total adjustments to arrive at reserve liabilities	(10,110)	(9,356)
Total reserve liabilities	\$ 96,140	\$ 81,183

Liquidity and Capital Resources

There are two forms of liquidity relevant to our business, funding liquidity and balance sheet liquidity. Funding liquidity relates to the ability to fund operations. Balance sheet liquidity relates to our ability to liquidate or rebalance our balance sheet without incurring significant costs from fees, bid-offer spreads, or market impact. We manage our liquidity position by matching projected cash demands with adequate sources of cash and other liquid assets. Our principal sources of liquidity, in the ordinary course of business, are operating cash flows and holdings of cash, cash equivalents and other readily marketable assets.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

Our investment portfolio is structured to ensure a strong liquidity position over time in order to permit timely payment of policy and contract benefits without requiring asset sales at inopportune times or at depressed prices. In general, liquid assets include cash and cash equivalents, highly rated corporate bonds, unaffiliated preferred stock and unaffiliated public common stock, all of which generally have liquid markets with a large number of buyers. The carrying value of these assets as of June 30, 2018 was \$51.7 billion. Although our investment portfolio does contain assets that are generally considered illiquid for liquidity monitoring purposes (primarily mortgage loans, policy loans, real estate, investment funds, and affiliated common stock), there is some ability to raise cash from these assets if needed. In periods of economic downturn we may maintain higher cash balances than required to manage our liquidity risk and to take advantage of market dislocations as they arise. We have access to additional liquidity through our \$1.0 billion revolving credit facility, which is undrawn as of the date hereof and has a remaining term of approximately three years. On January 3, 2018, we filed a registration statement on Form S-3 ASR (Shelf Registration Statement), which, subject to market conditions and other factors, provides us with access to the capital markets and on January 12, 2018, we issued \$1.0 billion of senior unsecured notes under our Shelf Registration Statement. In addition, through our membership in the FHLB, we are eligible to borrow under variable rate short-term federal funds arrangements to provide additional liquidity.

We proactively manage our liquidity position to meet cash needs while minimizing adverse impacts on investment returns. We analyze our cash-flow liquidity over the upcoming 12 months by modeling potential demands on liquidity under a variety of scenarios, taking into account the provisions of our policies and contracts in force, our cash flow position, and the volume of cash and readily marketable securities in our portfolio. By policy, we maintain sufficient liquidity not only to meet our cash-flow requirements over the succeeding 12-month period in a moderately severe scenario (for example, a recessionary environment), but also to have excess liquidity available to invest into potential investment opportunities created from market dislocations. We also monitor our liquidity profile under more severe scenarios.

We perform a number of stress tests and analyses to assess our ability to meet our cash flow requirements, as well as the ability of our reinsurance and insurance subsidiaries to meet their collateral obligations. Among these analyses, we manage to the following ALM limits:

- our projected net cumulative cash flows, including both new business and target levels of new investments under a “plan scenario” and a “moderately severe scenario” event, are non-negative over a rolling 12-month horizon;
- we hold enough cash, cash equivalents and other discounted liquid limit assets to cover 12 months of AHL’s and Athene USA’s projected obligations, including debt servicing costs
 - minimum of 50% of expenses and 100% of debt servicing to be held in cash and cash equivalents at AHL operating accounts
 - minimum of 50% of any required AHL – Athene USA inter-company loan commitments to be held in cash and cash equivalents by AHL
 - dividends required from ALRe must be available under moderate and substantial stress
 - for purposes of administering this test, liquid limit assets are discounted by 25% and include public corporate bonds rated A- or above, liquid ABS (defined as prime auto, auto floorplan, Tier 1 subprime auto, auto lease, prime credit cards, equipment lease or utility stranded assets) and RMBS with weighted average lives less than three years rated A- or above; or CMBS with weighted average lives less than three years rated AAA- or above
- we seek to maintain sufficient capital and surplus at ALRe to meet the following collateral and capital maintenance calls under a substantial stress event, such as the failure of a major financial institution (Lehman event):
 - collateral calls from modco and ALRe third-party reinsurance contracts
 - U.S. regulated entity capital maintenance calls from nonmodco activity.

Insurance Subsidiaries' Liquidity

The primary cash flow sources for our insurance subsidiaries include retirement services product inflows (premiums), investment income, principal repayments on our investments, and net transfers from separate accounts and financial product deposits. Uses of cash include investment purchases, payments to policyholders for surrenders and withdrawals, policy acquisition costs, and general operating costs.

Our policyholder obligations are generally long-term in nature. However, one liquidity risk is an extraordinary level of early policyholder withdrawals. We include provisions within our annuity policies, such as surrender charges and market value adjustments (MVA), which are intended to protect us from early withdrawals. As of June 30, 2018 and December 31, 2017, approximately 81% and 86%, respectively, of our deferred annuity liabilities were subject to penalty upon surrender. In addition, as of June 30, 2018 and December 31, 2017, approximately 67% and 72%, respectively of policies contained MVAs that also have the effect of limiting early withdrawals if interest rates increase. Our funding agreements, PRT obligations and payout annuities are generally non-surrenderable.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Cash Flows

Our cash flows were as follows:

<i>(In millions)</i>	Six months ended June 30,	
	2018	2017
Net income	\$ 532	\$ 710
Payment at inception of reinsurance agreements, net	(394)	—
Non-cash revenues and expenses	381	363
Net cash provided by operating activities	519	1,073
Sales, maturities and repayment of investments	8,922	8,324
Purchases and acquisitions of investments	(12,814)	(11,668)
Other investing activities	(12)	752
Net cash used in investing activities	(3,904)	(2,592)
Deposits on investment-type policies and contracts	4,375	4,727
Withdrawals on investment-type policies and contracts	(2,839)	(2,607)
Net change in cash collateral posted for derivative transactions	(577)	477
Net proceeds and repayment of debt	1,181	—
Other financing activities	36	(28)
Net cash provided by financing activities	2,176	2,569
Effect of exchange rate changes on cash and cash equivalents	—	19
Net (decrease) increase in cash and cash equivalents ¹	\$ (1,209)	\$ 1,069

¹ Includes cash and cash equivalents, restricted cash, and cash and cash equivalents of consolidated variable interest entities.

Cash flows from operating activities

The primary cash inflows from operating activities include net investment income, annuity considerations and insurance premiums. The primary cash outflows from operating activities are comprised of benefit payments, interest credited to policyholders, and operating expenses. Our operating activities generated cash flows totaling \$519 million and \$1.1 billion for the six months ended June 30, 2018 and 2017, respectively. The decrease in cash provided by operating activities was primarily driven by the ceding commission related to the Voya reinsurance transaction, higher tax refunds in 2017 and higher commissions due to strong retail sales, partially offset by an increase in net investment income reflecting an increase in our investment portfolio attributed to the strong growth in deposits.

Cash flows from investing activities

The primary cash inflows from investing activities are the sales, maturities and repayments of investments. The primary cash outflows from investing activities are the purchases and acquisitions of new investments. Our investing activities used cash flows totaling \$3.9 billion and \$2.6 billion for the six months ended June 30, 2018 and 2017, respectively. The change in cash used in investing activities was primarily attributed to the purchase of investments related to the increase in deposits over liability outflows, the investment of proceeds from our debt issuance, the deconsolidation of AGER Bermuda Holding Ltd. and its subsidiaries and the reinvestment of earnings.

Cash flows from financing activities

The primary cash inflows from financing activities are deposits on our investment-type policies, changes of cash collateral posted for derivative transactions, capital contributions and proceeds from borrowing activities. The primary cash outflows from financing activities are withdrawals on our investment-type policies, changes of cash collateral posted for derivative transactions and repayments from borrowing activities. Our financing activities provided cash flows totaling \$2.2 billion and \$2.6 billion for the six months ended June 30, 2018 and 2017, respectively. The change in cash provided from financing activities was primarily attributed to the change in cash collateral posted for derivative transactions and lower funding agreement issuances in 2018 partially offset by proceeds from the issuance of debt.

Holding Company Liquidity

AHL is a holding company whose primary liquidity needs include the cash-flow requirements relating to its corporate activities, including its day-to-day operations and strategic transactions, such as acquisitions. The primary source of AHL’s cash flow is dividends from its subsidiaries, which are expected to be adequate to fund cash flow requirements based on current estimates of future obligations.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations

The ability of AHL's insurance subsidiaries to pay dividends is limited by applicable laws and regulations of the jurisdictions where the subsidiaries are domiciled, as well as agreements entered into with regulators. These laws and regulations require, among other things, the insurance subsidiaries to maintain minimum solvency requirements and limit the amount of dividends these subsidiaries can pay.

Subject to these limitations and prior notification to the appropriate regulatory agency, the U.S. insurance subsidiaries are permitted to pay ordinary dividends based on calculations specified under insurance laws of the relevant state of domicile. Any distributions above the amount permitted by statute in any twelve month period are considered to be extraordinary dividends, and the approval of the appropriate regulator is required prior to payment. In addition, dividends from U.S. insurance subsidiaries to AHL would result in a 30% withholding tax. AHL does not currently plan on having the U.S. subsidiaries pay any dividends to AHL. As a result, dividends from ALRe are projected to be the primary source of AHL's liquidity.

Under the Bermuda Insurance Act, ALRe is prohibited from paying a dividend in an amount exceeding 25% of the prior year's statutory capital and surplus, unless at least two members of ALRe's board of directors and its principal representative in Bermuda sign and submit to the Bermuda Monetary Authority (BMA) an affidavit attesting that a dividend in excess of this amount would not cause ALRe to fail to meet its relevant margins. In certain instances, ALRe would also be required to provide prior notice to the BMA in advance of the payment of dividends. In the event that such an affidavit is submitted to the BMA in accordance with the Bermuda Insurance Act, and further subject to ALRe meeting its relevant margins, ALRe is permitted to distribute up to the sum of 100% of statutory surplus and an amount less than 15% of its total statutory capital. Distributions in excess of this amount require the approval of the BMA.

The maximum distribution permitted by law or contract is not necessarily indicative of our actual ability to pay such distributions, which may be further restricted by business and other considerations, such as the potential imposition of withholding tax and the impact of such distributions on surplus, which could affect our ratings or competitive position and the amount of premiums that can be written. Specifically, the level of capital needed to maintain desired financial strength ratings from rating agencies, including S&P, A.M. Best and Fitch, is of particular concern when determining the amount of capital available for distributions. AHL believes its insurance subsidiaries have sufficient statutory capital and surplus, combined with additional capital available to be provided by AHL, to meet their financial strength ratings objectives. Finally state insurance laws and regulations require that the statutory surplus of our insurance subsidiaries following any dividend or distribution must be reasonable in relation to their outstanding liabilities and adequate for the insurance subsidiaries' financial needs.

Other Sources of Funding

If needed, we may seek to secure additional funding at the holding company level by means other than dividends from subsidiaries, such as by drawing on our undrawn \$1.0 billion credit facility or by pursuing future issuances of debt or equity securities to third-party investors. However, such additional funding may not be available on terms favorable to us or at all, depending on our financial condition or results of operations or prevailing market conditions. In addition, certain covenants in our credit facility prohibit us from incurring any debt not expressly permitted thereby, which may limit our ability to pursue future issuances of debt.

Shelf Registration

On January 3, 2018, we filed our Shelf Registration Statement with the United States Securities and Exchange Commission (SEC), which became effective upon filing. Under our Shelf Registration Statement, we have the ability to issue, in indeterminate amounts, debt securities, preferred shares, depository shares, Class A common shares, warrants and units. On January 12, 2018, we issued \$1.0 billion in aggregate principal amount of 4.125% Senior Notes due January 2028 under our Shelf Registration Statement.

Membership in Federal Home Loan Bank

We are a member of the FHLBDM and the FHLBI. Membership in a FHLB requires the member to purchase FHLB common stock based on a percentage of the dollar amount of advances outstanding, subject to the investment being greater than or equal to a minimum level. We owned a total of \$50 million and \$36 million of FHLB common stock as of June 30, 2018 and December 31, 2017, respectively.

Through our membership in the FHLBDM and FHLBI, we are eligible to borrow under variable rate short-term federal funds arrangements to provide additional liquidity. The borrowings must be secured by eligible collateral such as mortgage loans, eligible CMBS or RMBS, government or agency securities and guaranteed loans. We had outstanding borrowings under these arrangements of \$183 million and \$0 million as of June 30, 2018 and December 31, 2017, respectively.

On August 11, 2016, we provided notice to the FHLBI that Athene Life Insurance Company (ALIC) is withdrawing its membership thereto. The FHLBI confirmed receipt of our request on the following day. Pursuant to the FHLBI's capital plan, ALIC's membership will be withdrawn as of the fifth anniversary of the FHLBI's receipt of our notice. Until such time that ALIC's membership is withdrawn, ALIC continues to have all of the rights and obligations of being a member of the FHLBI, except that with respect to some or all of the FHLBI stock that ALIC owns, we will be entitled to a lower dividend amount, to the extent that the FHLBI declares a dividend. ALIC may continue to borrow from the FHLBI, provided that without the consent of the FHLBI, the transaction must mature or otherwise terminate prior to ALIC's withdrawal of membership.

We have issued funding agreements to the FHLB in exchange for cash advances. These funding agreements were issued in an investment spread strategy, consistent with other investment spread operations. As of June 30, 2018 and December 31, 2017, we had funding agreements outstanding with the FHLB in the aggregate principal amount of \$701 million and \$573 million, respectively.

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

The maximum FHLB indebtedness by a member is determined by the amount of collateral pledged, and cannot exceed a specified percentage of the member’s total statutory assets, dependent on the internal credit rating assigned to the member by the FHLB. As of June 30, 2018, the total maximum borrowings under the FHLBDM facility were limited to \$16.5 billion. However, our ability to borrow under the facility is constrained by the availability of assets that qualify as eligible collateral under the facility and by the Iowa Code requirement that we maintain funds equivalent to our legal reserve in certain permitted investments, from which we exclude pledged assets. Considering these limitations, we estimate that, as of June 30, 2018, we had the ability to draw up to a total of approximately \$1.5 billion, inclusive of borrowings then outstanding. This estimate is based on our internal analysis and assumptions, and may not accurately measure collateral which is ultimately acceptable to the FHLB. Drawing such amounts would have an adverse impact on AAIA’s RBC ratio, which may further restrict our ability or willingness to draw up to our estimated capacity.

Capital Resources

As of December 31, 2017 and 2016, our U.S. insurance companies’ TAC, as defined by the NAIC, was \$1.9 billion and \$1.8 billion, respectively, and our ALRe statutory capital, as defined by the BMA, was \$7.0 billion and \$6.1 billion, respectively. As of December 31, 2017 and 2016, our U.S. RBC ratio was 490% and 478%, respectively, and our Bermuda Solvency Capital Requirement (BSCR) ratio was 354% and 228%, respectively, all above our internal targets. Each U.S. domestic insurance subsidiary’s state of domicile imposes minimum RBC requirements that were developed by the NAIC. The formulas for determining the amount of RBC specify various weighting factors that are applied to financial balances or various levels of activity based on the perceived degree of risk. Regulatory compliance is determined by a ratio of TAC to its authorized control level RBC (ACL). Our TAC was significantly in excess of all regulatory standards and above our internal targets as of June 30, 2018, December 31, 2017 and 2016, respectively. ALRe adheres to BMA regulatory capital requirements to maintain statutory capital and surplus to meet the Minimum Margin of Solvency (MMS) and maintain minimum economic balance sheet (EBS) capital and surplus to meet the Enhanced Capital Requirement (ECR). Under the EBS framework, ALRe’s assets are recorded at market value and its insurance reserves are determined by reference to nine prescribed scenarios, with the scenario resulting in the highest reserve balance being ultimately required to be selected. The ALRe EBS capital and surplus was \$7.7 billion and \$4.4 billion resulting in a BSCR ratio of 354% and 228% as of December 31, 2017 and 2016, respectively. The MRC ratio to be considered solvent by the BMA is 100%. As of June 30, 2018, December 31, 2017 and 2016, ALRe held the appropriate capital to adhere to these regulatory standards. In evaluating our capital position and the amount of capital needed to support our Retirement Services segment, we review our ALRe capital by applying the NAIC RBC factors. As of December 31, 2017 and 2016, our ALRe RBC ratio was 562% and 529%, respectively, both above our internal targets. We believe that we enjoy a strong capital position in light of our risks and that we are well positioned to meet policyholder and other obligations. We also believe that our strong capital position, as well as our excess capital position, provides us the opportunity to take advantage of market dislocations as they arise. Changes in U.S. tax rates under the Tax Act may impact our RBC ratios. See *Part I—Item 1. Business—Regulation—United States—Tax Reform* in our 2017 Annual Report for further discussion.

Balance Sheet and Other Arrangements

Contractual Obligations

The following table summarizes estimated future payments on our contractual obligations as of June 30, 2018:

<i>(In millions)</i>	Payments Due by Period				
	Total	2018	2019-2020	2021-2022	2023 and thereafter
Interest sensitive contract liabilities	\$ 87,052	\$ 7,270	\$ 16,377	\$ 17,314	\$ 46,091
Future policy benefits	13,970	187	500	510	12,773
Other policy claims and benefits	136	136	—	—	—
Dividends payable to policyholders	118	5	9	9	95
Short-term debt ¹	184	184	—	—	—
Long-term debt ¹	1,413	21	83	83	1,226
Total	\$ 102,873	\$ 7,803	\$ 16,969	\$ 17,916	\$ 60,185

¹ The obligations for short- and long-term debt payments include contractual maturities of principal and estimated future interest payments based on the terms of the debt agreements, as described in Note 8 – Debt to the condensed consolidated financial statements.

Other

In the normal course of business, we invest in various investment funds which are considered VIEs, and we consolidate a VIE when we are considered the primary beneficiary of the entity. For further discussion of our involvement with VIEs, see *Note 4 – Variable Interest Entities* to the condensed consolidated financial statements.

Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations**Off Balance Sheet Arrangements***Collateral for Derivatives*

We enter into derivatives for risk management purposes. We hold non-cash collateral from counterparties for our derivatives, which has not been recorded on our consolidated balance sheets. These amounts were \$111 million and \$221 million as of June 30, 2018 and December 31, 2017, respectively.

Collateral for Reinsurance

We hold collateral for and provide collateral to counterparties for our reinsurance agreements. We held \$568 million and \$259 million as of June 30, 2018 and December 31, 2017, respectively, of collateral on behalf of our reinsurers.

Critical Accounting Estimates and Judgments

The preparation of consolidated financial statements in conformity with GAAP requires us to make estimates and assumptions that affect the reported amounts of assets and liabilities, disclosure of any contingent assets and liabilities at the date of the consolidated financial statements and the reported amounts of revenues and expenses during the reporting period. Amounts based on such estimates involve numerous assumptions subject to varying and potentially significant degrees of judgment and uncertainty, particularly related to the future performance of the underlying business, and will likely change in the future as additional information becomes available. Critical estimates and assumptions are evaluated on an ongoing basis based on historical developments, market conditions, industry trends and other information that is reasonable under the circumstances. There can be no assurance that actual results will conform to estimates and assumptions and that reported results of operations will not be materially affected by the need to make future accounting adjustments to reflect periodic changes in these estimates and assumptions. Critical accounting estimates are impacted significantly by our methods, judgments and assumptions used in the preparation of the consolidated financial statements and should be read in conjunction with our significant accounting policies described in *Note 1 – Business, Basis of Presentation and Significant Accounting Policies* to the consolidated financial statements of our 2017 Annual Report. The most critical accounting estimates and judgments include those used in determining:

- fair value of investments;
- impairment of investments and valuation allowances;
- future policy benefit reserves;
- derivatives valuation, including embedded derivatives;
- deferred acquisition costs, deferred sales inducements and value of business acquired;
- stock-based compensation;
- consolidation of VIEs; and
- valuation allowances on deferred tax assets.

The above critical accounting estimates and judgments are discussed in detail in *Part II—Item 2. Management's Discussion and Analysis of Financial Condition and Results of Operations* of our 2017 Annual Report; however, due to the significance of the Voya reinsurance transactions, the following updates and replaces those tables provided in the 2017 Annual Report:

Future Policy Benefits—Liabilities for Guaranteed Living Withdrawal Benefits and Guaranteed Minimum Death Benefits

As of June 30, 2018, the GLWB and GMDB liability balance, including the impacts of shadow adjustments, totaled \$2.9 billion. The increase (decrease) to the GLWB and GMDB liability balance, including the impacts of shadow adjustments from hypothetical changes in projected assessments, changes in the discount rate and annual equity growth is summarized as follows:

<i>(In millions)</i>	June 30, 2018	
+10% assessments	\$	(83)
-10% assessments		92
+100 bps discount rate		82
-100 bps discount rate		(102)
1% lower annual equity growth		58

Item 2. Management’s Discussion and Analysis of Financial Condition and Results of Operations

Derivatives—Valuation of Embedded Derivatives on FIAs

As of June 30, 2018, we had embedded derivative liabilities classified as Level 3 in the fair value hierarchy of \$8.1 billion. The increase (decrease) to the embedded derivatives on FIA products from hypothetical changes in discount rates is summarized as follows:

<i>(In millions)</i>	June 30, 2018
+100 bps discount rate	\$ (574)
–100 bps discount rate	647

Deferred Acquisition Costs, Deferred Sales Inducements, and Value of Business Acquired—As of June 30, 2018, DAC, DSI and VOBA totaled \$4.7 billion. The increases (decreases) to DAC, DSI and VOBA from hypothetical changes in estimated future gross profits and the embedded derivative discount rate are summarized as follows:

<i>(In millions)</i>	June 30, 2018			
	DAC	DSI	VOBA	Total
+10% estimated future gross profits	\$ 37	\$ 15	\$ 48	\$ 100
–10% estimated future gross profits	(44)	(19)	(53)	(116)
+100 bps discount rate	(67)	(29)	(36)	(132)
–100 bps discount rate	73	36	45	154

See Note 1 – Business, Basis of Presentation and Significant Accounting Policies to the condensed consolidated financial statements for adoption of new and future accounting pronouncements.

Item 3. Quantitative and Qualitative Disclosures About Market Risks

We regularly analyze our exposure to market risks, which reflect potential losses in value due to credit and counterparty risk, interest rate risk, currency risk, commodity price risk and equity price risk. As a result of that analysis, we have determined that we are primarily exposed to credit risk, interest rate risk and to a lesser extent, equity price risk. A description of our market risk exposures, including strategies used to manage our exposure to market risk, may be found under *Part II—Item 7A. Quantitative and Qualitative Disclosures About Market Risk* of the 2017 Annual Report.

There have been no material changes to our market risk exposures from those previously disclosed in the 2017 Annual Report, except as described below. The following updates and replaces the information provided in the 2017 Annual Report:

Sensitivities

Interest Rate Risk

We assess interest rate exposures for financial assets, liabilities and derivatives using hypothetical stress tests and exposure analyses. Assuming all other factors are constant, if there was an immediate, parallel increase in interest rates of 25 basis points from levels as of June 30, 2018, the estimated point-in-time impact to our pre-tax consolidated statements of income would have been a decrease of \$196 million as of June 30, 2018. If there were a similar parallel increase in interest rates from levels as of December 31, 2017, the estimated point-in-time impact to our pre-tax consolidated statements of income would have been an increase of \$18 million as of December 31, 2017. The decrease compared to December 31, 2017 was driven by the Voya reinsurance transaction on June 1, 2018, which substantially increased our exposure to reinsurance unrealized gains and losses that are included in our pre-tax income. An immediate, parallel decline in interest rates of 25 basis points is estimated to increase our pre-tax consolidated statements of income as of June 30, 2018 and December 31, 2017 by similar amounts to the decreases shown above.

Assuming a 25 basis points increase in interest rates persists for a 12-month period, the estimated impact to adjusted operating income is expected to be relatively unchanged from the sensitivities shown in *Part II—Item 7A. Quantitative and Qualitative Disclosures About Market Risk* of the 2017 Annual Report, as there were minimal floating rate assets added as a part of the Voya reinsurance transaction. The models used to estimate the impact of a 25 basis point change in market interest rates incorporate numerous assumptions, require significant estimates and assume an immediate change in interest rates without any discretionary management action to counteract such a change. Consequently, potential changes in our valuations indicated by these simulations will likely be different from the actual changes experienced under any given interest rate scenarios and these differences may be material. Because we actively manage our assets and liabilities, the net exposure to interest rates can vary over time. However, any such decreases in the fair value of fixed maturity securities, unless related to credit concerns of the issuer requiring recognition of an OTTI, would generally be realized only if we were required to sell such securities at losses to meet liquidity needs.

Public Equity Risk

Assuming all other factors are constant, we estimate that a decline in public equity market prices of 10% would be relatively unchanged from the sensitivities shown in *Part II—Item 7A. Quantitative and Qualitative Disclosures About Market Risk* of the 2017 Annual Report.

Item 4. Controls and Procedures

We maintain disclosure controls and procedures as such term is defined under Exchange Act Rule 13a-15(e), that are designed to ensure that information required to be disclosed in our Exchange Act reports is recorded, processed, summarized and reported within the time periods specified in the SEC's rules and forms and that such information is accumulated and communicated to our management, including our Chief Executive Officer and Chief Financial Officer, as appropriate, to allow timely decisions regarding required disclosures. In designing and evaluating the disclosure controls and procedures, our management recognizes that any controls and procedures, no matter how well designed and operated, can provide only reasonable assurance of achieving the desired control objectives and our management necessarily is required to apply its judgment in evaluating the cost-benefit relationship of possible controls and procedures. We have carried out an evaluation, as of the end of the period covered by this report, under the supervision and with the participation of our management, including our Chief Executive Officer and Chief Financial Officer, of the effectiveness of the design and operation of our disclosure controls and procedures. Based on this evaluation, the Chief Executive Officer and Chief Financial Officer have concluded that our disclosure controls and procedures were effective at attaining the level of reasonable assurance noted above. In light of the overlap between disclosure controls and procedures and internal control over financial reporting, our evaluation of disclosure controls and procedures excluded an assessment of those disclosure controls and procedures related to the Voya reinsurance transactions discussed in *Note 7 – Reinsurance* to the condensed consolidated financial statements that are subsumed by internal control over financial reporting.

In connection with the closing of the Voya reinsurance transactions discussed in *Note 7 – Reinsurance* to the condensed consolidated financial statements, we designed and implemented controls over block reinsurance accounting, including data, modeling, reconciliation and review procedures. Other than the changes relating to the Voya reinsurance transactions, there were no changes to our internal control over financial reporting as defined in Exchange Act Rule 13a-15(f) during the quarter ended June 30, 2018, that have materially affected, or are reasonably likely to materially affect, our internal control over financial reporting.

PART II—OTHER INFORMATION

Item 1. Legal Proceedings

We are subject to litigation arising in the ordinary course of our business, including litigation principally relating to our FIA business. We cannot assure you that our insurance coverage will be adequate to cover all liabilities arising out of such claims. The outcomes of legal proceedings and claims brought against us are subject to significant uncertainty. There is significant judgment required in assessing both the probability of an adverse outcome and the determination as to whether an exposure can be reasonably estimated. In management's opinion, the ultimate disposition of any current legal proceedings or claims brought against us will not have a material effect on our financial condition, results of operations or cash flows. Litigation is, however, inherently uncertain and an adverse outcome from such litigation could have a material effect on the operating results of a particular reporting period.

From time to time, in the ordinary course of business and like others in the insurance and financial services industries, we receive requests for information from government agencies in connection with such agencies' regulatory or investigatory authority. Such requests can include financial or market conduct examinations, subpoenas or demand letters for documents to assist the government in audits or investigations. We and each of our U.S. insurance subsidiaries review such requests and notices and take appropriate action. We have been subject to certain requests for information and investigations in the past and could be subject to them in the future.

For a description of certain legal proceedings affecting us, see *Note 13 – Commitments and Contingencies – Litigation, Claims and Assessments* to the condensed consolidated financial statements.

Item 1A. Risk Factors

The following should be read in conjunction with, and supplements and amends, the factors that may affect our business or operations described in *Part I—Item 1A. Risk Factors* of our 2017 Annual Report. Other than as described in this Item 1A, there have been no material changes to our risk factors from the risk factors previously disclosed in our 2017 Annual Report.

The following updates and replaces the last paragraph of the similarly named risk factor included in our 2017 Annual Report:

Our business, financial condition, liquidity, results of operations and cash flows depend on the accuracy of our management's assumptions and estimates, and we could face significant losses if these assumptions and estimates differ significantly from actual results

BEAT Mitigating Actions

In light of the possibility of material additional tax cost to our U.S. subsidiaries and the lack of clear guidance regarding the appropriate method by which to compute the BEAT, we are undertaking certain actions and exploring various alternatives intended to mitigate the potential effect of the BEAT on our results of operations in the event it is determined that none of the amounts paid or accrued by our non-U.S. reinsurance subsidiaries to our U.S. subsidiaries are taken into account in the calculation of "base erosion payments" or "base erosion tax benefit." We have made estimates regarding the overall tax rate we expect to experience as a result of undertaking such actions. The determination of each such figure, or range of figures, involves numerous estimates and assumptions regarding the efficacy of such actions in bringing about the desired outcomes and the magnitude of such outcomes to be experienced. Such estimates and assumptions may prove incorrect in the event that we receive conflicting guidance regarding the proper interpretation of the Tax Act. To the extent that actual experience differs from the estimates and assumptions inherent in our projections, our future overall tax rate may deviate materially from the estimates provided and our financial condition and results of operations may be materially less favorable than are implied by the projections provided.

The following updates and replaces the third paragraph of the similarly named risk factor included in our 2017 Annual Report:

We rely significantly on third parties for investment services and certain other services related to our policies, and we may be held responsible for obligations that arise from the acts or omissions of third parties under their respective agreements with us if they are deemed to have acted on our behalf.

Our U.S. insurance subsidiaries have experienced increased service and administration complaints related to the conversion and administration of the block of life insurance business acquired in connection with our acquisition of Aviva USA and reinsured to affiliates of Global Atlantic. The life insurance policies included in this block have been and are currently being administered by AllianceOne, a subsidiary of DXC Technology Company, which was retained by such Global Atlantic affiliates to provide services on such policies. AllianceOne also administers certain annuity policies that were on Aviva USA's legacy policy administration systems that were also converted in connection with the acquisition of Aviva USA and have experienced similar service and administration issues.

As a result of the difficulties experienced with respect to the administration of such policies, we have received notifications from several state regulators, including but not limited to the NYSDFS, CDI and the Texas Department of Insurance, indicating, in each case, that the respective regulator planned to undertake a market conduct examination or enforcement proceeding of the applicable U.S. insurance subsidiary relating to the treatment of policyholders subject to our reinsurance agreements with affiliates of Global Atlantic and the conversion of such annuity policies, including the administration of such blocks by AllianceOne. On June 28, 2018 we entered into a consent order with the NYSDFS resolving that matter in a manner that, when considering the indemnification received from affiliates of Global Atlantic, did not have a material impact on our financial condition, results of operations or cash flows.

In addition to the foregoing, we have received inquiries, and expect to continue to receive inquiries, from other regulatory authorities regarding the conversion matter. In addition to the examinations and proceedings initiated to date, it is possible that other regulators may pursue similar formal examinations, inquiries or enforcement proceedings and that any examinations, inquiries and/or enforcement proceedings may result in fines, administrative penalties and payments to policyholders. While we do not expect the amount of any such fines, penalties or payments arising from these matters to be material to our financial condition, results of operations or cash flows, it is possible that such amounts could be material.

Pursuant to the terms of the reinsurance agreements between us and the relevant affiliates of Global Atlantic, the applicable affiliates of Global Atlantic have financial responsibility for the ceded life block and are subject to significant administrative service requirements, including compliance with applicable law. The agreements also provide for indemnification to us, including for administration issues.

The following updates and replaces the similarly named section of risk factors included in our 2017 Annual Report:

Risks Relating to Taxation

The BEAT may significantly increase our tax liability and our efforts to mitigate the cost of the BEAT may be unnecessary, inefficient, ineffective, or counterproductive.

The Tax Act introduced a new tax called the BEAT. The BEAT operates as a minimum tax and is generally calculated as a percentage (5% in 2018, 10% in 2019–2025, and 12.5% in 2026 and thereafter) of the “modified taxable income” of an “applicable taxpayer.” Modified taxable income is calculated by adding back to a taxpayer’s regular taxable income the amount of certain “base erosion tax benefits” with respect to certain payments made to foreign affiliates of the taxpayer, as well as the “base erosion percentage” of any net operating loss deductions. The BEAT applies for a taxable year only to the extent it exceeds a taxpayer’s regular corporate income tax liability for such year (determined without regard to certain tax credits).

Certain of our reinsurance agreements require our U.S. subsidiaries to pay or accrue substantial amounts to our non-U.S. reinsurance subsidiaries that would be characterized as “base erosion payments” with respect to which there are “base erosion tax benefits.” Accordingly, the BEAT could significantly increase the tax liability of our U.S. subsidiaries and have a material adverse effect on our results of operations.

Moreover, our non-U.S. reinsurance subsidiaries pay or accrue substantial amounts to our U.S. subsidiaries under our reinsurance agreements for increases in policy reserves and to reimburse our U.S. subsidiaries for payments of benefits to our policyholders. It is not clear whether such amounts should be netted against the amounts our U.S. subsidiaries pay or accrue to our non-U.S. reinsurance subsidiaries under our reinsurance agreements for purposes of calculating their “base erosion payments” and “base erosion tax benefits.” No assurance can be given that any such amounts will be netted. If the amounts cannot be netted and we do not take sufficient action to mitigate or eliminate the BEAT, or if the IRS successfully challenges the tax treatment of any such mitigating actions, the tax liability of our subsidiaries that are subject to U.S. taxation will increase and our results of operations will be materially adversely affected.

In light of the possibility of material additional tax cost to our U.S. subsidiaries due to the lack of clear guidance regarding the application of the BEAT, we are taking steps intended to mitigate the potential effect of the BEAT on our results of operations in the event it is determined that none of the amounts paid or accrued by a non-U.S. reinsurance subsidiary to our U.S. subsidiaries are taken into account in the calculation of “base erosion payments” or “base erosion tax benefit.” Our efforts may not succeed. Additionally, it is possible that we will be required to take further action before the uncertainty regarding the BEAT is resolved, and accordingly our actions may, in hindsight, prove to have been unnecessary and inefficient.

The term “related” is defined broadly under the BEAT and application of the definition and the tax attribution rules to which it refers can produce results that are hard to predict. We believe that other than our wholly-owned subsidiaries, none of our reinsurance counterparties should be treated as “related” to us for purposes of the BEAT, and therefore payments under our reinsurance arrangements with such counterparties are not subject to the BEAT. However, there is considerable uncertainty regarding the scope of the term “related” for BEAT purposes, and no assurances can be made that the IRS will not assert that one or more of our reinsurance counterparties are “related” to us for purposes of the BEAT. A successful challenge would have a material adverse effect on our results of operation.

The application of the BEAT to our reinsurance arrangements could be affected by further legislative action, administrative guidance or court decisions. Any such legislative action, administrative guidance or court decisions may not be available at the time that we are required to determine the amount of federal income tax incurred by our U.S. subsidiaries for subsequent quarters, and they could have retroactive effect. Tax authorities may later disagree with our BEAT calculations, or the interpretations on which those calculations are based, and assess additional taxes, interest and penalties, and the uncertainty regarding the correct interpretation of the BEAT may make such disagreements more likely. We will determine the appropriateness of our tax provision in accordance with GAAP. However, there can be no assurance that this provision will accurately reflect the amount of federal income tax that our U.S. subsidiaries ultimately pay, as that amount could differ materially from our estimate.

In light of the uncertainties described above and the possibility of material additional tax cost to our U.S. subsidiaries, we continue to explore various alternatives intended to mitigate the potential effect of the BEAT on our results of operations. Such actions may have adverse tax consequences to our business, such as subjecting profit from our affiliate reinsurance to a layer of withholding tax up to 30%, which would not be payable under our current structure. There can be no assurances that we will be able to complete these actions as they are conditioned upon factors beyond our control, such as regulatory approval. In addition, it is possible that we will be required to take action before the uncertainty regarding the BEAT is resolved, and accordingly any action we take may, in hindsight, prove to have been unnecessary, inefficient, ineffective or counterproductive.

AHL or its non-U.S. subsidiaries may be subject to U.S. federal income taxation.

AHL and its non-U.S. subsidiaries are incorporated under the laws of non-U.S. jurisdictions, including Bermuda, and currently intend to operate in a manner that will not cause either to be treated as being engaged in a trade or business within the U.S. or subject to current U.S. federal income taxation on their net income. However, because there is considerable uncertainty as to when a foreign corporation is engaged in a trade or business within the United States, as the law is unclear and the determination is highly factual and must be made annually, there can be no assurance that the IRS will not successfully contend that AHL or one of its non-U.S. subsidiaries is engaged in a trade or business in the U.S. In addition, although AHL and its non-U.S. subsidiaries currently intend to operate in a manner that would not cause them to be treated as engaged in a trade or business within the U.S., the recent enactment of the BEAT, the reduction of the federal income tax rate applicable to corporations included in the Tax Act, and other factors may cause the companies to conduct their business differently. If AHL or one of its non-U.S. subsidiaries were considered to be engaged in a trade or business in the U.S., it could be subject to U.S. federal income taxation on a net basis on its income that is effectively connected with such U.S. trade or business (including branch profits tax on the portion of its earnings and profits that is attributable to such income). Any such U.S. federal income taxation could result in substantial tax liabilities and consequently could have a material adverse effect on our financial condition and results of future operations.

U.S. persons who own our Class A common shares may be subject to U.S. federal income taxation at ordinary income rates on our undistributed earnings and profits.

AHL’s bye-laws generally limit the voting power of our Class A common shares (and certain other of our voting securities) such that no person owns (or is treated as owning) more than 9.9% of the total voting power of our common shares (with certain exceptions). AHL’s bye-laws also currently reduce the voting power of Class B common shares held by certain holders if (A) one or more U.S. persons that own (or are treated as owning) more than 9.9% of the total voting power of our common shares own (or are treated as owning) individually or in the aggregate more than 24.9% of the voting power or the value of our common shares or (B) a U.S. person that is classified as an individual, an estate or a trust for U.S. federal income tax purposes owns (or is treated as owning) more than 9.9% of the total voting power of our common shares. Additionally, AHL’s bye-laws require the board of AHL to refer certain decisions with respect to our non-U.S. subsidiaries to our shareholders, and to vote our shares in those subsidiaries accordingly. These provisions were intended to reduce the likelihood that AHL or its non-U.S. subsidiaries will be treated as a CFC, other than for purposes of taking into account related person insurance income (RPII). However, the relevant attribution rules are complex and there is no definitive legal authority on whether the voting provisions included in AHL’s organizational documents are effective for purposes of the CFC provisions.

Moreover, the Tax Act eliminated the prohibition on “downward attribution” from non-U.S. persons to U.S. persons under Section 958(b)(4) of the Internal Revenue Code for purposes of determining constructive stock ownership under the CFC rules. As a result, our U.S. subsidiaries are deemed to own all of the stock of ALRe’s non-U.S. subsidiaries held by ALRe for CFC purposes. Accordingly, ALRe’s non-U.S. subsidiaries are currently treated as CFCs, without regard to whether the provisions of our bye-laws described above are effective for purposes of the CFC provisions. The legislative history under the Tax Act indicates that this change was not intended to cause any of AHL’s non-U.S. subsidiaries to be treated as a CFC with respect to a 10% U.S. Shareholder (as defined below) that is not related to our U.S. subsidiaries. However, it is not clear whether the IRS or a court would interpret the change made by the Tax Act in a manner consistent with such indicated intent.

For any taxable year in which AHL or one of its non-U.S. subsidiaries is treated as a CFC, each U.S. person treated as a “10% U.S. Shareholder” with respect to AHL or its non-U.S. subsidiaries that held our common shares directly or indirectly through non-U.S. entities as of the last day in

such taxable year that the relevant company was a CFC would generally be required to include in gross income as ordinary income its pro rata share of the relevant company's insurance and reinsurance income and certain other investment income, regardless of whether that income was actually distributed to such U.S. person (with certain adjustments). For tax years beginning on or after January 1, 2018, a "10% U.S. Shareholder" of a non-U.S. corporation includes any U.S. person that owns (or is treated as owning) stock of the non-U.S. corporation possessing 10% or more of the total voting power or total value of such non-U.S. corporation's stock. Any U.S. person that owns (or is treated as owning) 10% or more of the value of AHL should consult with their tax advisor regarding their investment in AHL.

In general, a non-U.S. corporation is a CFC if 10% U.S. Shareholders, in the aggregate, own (or are treated as owning) stock of the non-U.S. corporation possessing more than 50% of the voting power or value of such corporation's stock. However, this threshold is lowered to more than 25% for purposes of taking into account the insurance income of a non-U.S. corporation. Special rules apply for purposes of taking into account any RPII of a non-U.S. corporation, as described below.

In addition, if a U.S. person disposes of shares in a non-U.S. corporation and the U.S. person was a 10% U.S. Shareholder at any time when the corporation was a CFC during the five-year period ending on the date of disposition, any gain from the disposition will generally be treated as a dividend to the extent of the U.S. person's share of the corporation's undistributed earnings and profits that were accumulated during the period or periods that the U.S. person owned the shares while the corporation was a CFC (with certain adjustments). Also, a U.S. person may be required to comply with specified reporting requirements, regardless of the number of shares owned.

Because of the limitations in AHL's bye-laws referred to above, among other factors, we believe it is unlikely that any U.S. person that is treated as owning less than 10% of the total value of AHL would be a 10% U.S. Shareholder of AHL or its non-U.S. subsidiaries. However, because the relevant attribution rules are complex and there is no definitive legal authority on whether the voting provisions included in AHL's organizational documents are effective for purposes of the CFC provisions, there can be no assurance that this will be the case. Further, our ability to obtain information that would permit us to enforce the limitation described above may be limited. We will take reasonable steps to obtain such information, but there can be no assurance that such steps will be adequate or that we will be successful in this regard. Accordingly, we may not be able to fully enforce the limitation described above.

U.S. persons who own our Class A common shares may be subject to U.S. federal income taxation at ordinary income rates on a disproportionate share of our undistributed earnings and profits attributable to RPII.

If any of AHL's non-U.S. subsidiaries is treated as recognizing RPII in a taxable year and is also treated as a CFC for such taxable year, each U.S. person that owns our Class A common shares directly or indirectly through non-U.S. entities as of the last day in such taxable year must generally include in gross income its pro rata share of the RPII, determined as if the RPII were distributed proportionately only to all such U.S. persons, regardless of whether that income is distributed (with certain adjustments). For this purpose, a non-U.S. subsidiary generally will be treated as a CFC if U.S. persons in the aggregate are treated as owning 25% or more of the total voting power or value of the relevant company's stock at any time during the taxable year. We believe that our non-U.S. subsidiaries will be treated as a CFC for this purpose based on the current and expected ownership of our shares.

RPII generally is any income of a non-U.S. corporation attributable to insuring or reinsuring risks of a U.S. person that owns (or is treated as owning) stock of such non-U.S. corporation, or risks of a person that is "related" to such a U.S. person. For this purpose, (1) a person is "related" to another person if such person "controls," or is "controlled" by, such other person, or if both are "controlled" by the same persons, and (2) "control" of a corporation means ownership (or deemed ownership) of stock possessing more than 50% of the total voting power or value of such corporation's stock and "control" of a partnership, trust or estate for U.S. federal income tax purposes means ownership (or deemed ownership) of more than 50% by value of the beneficial interests in such partnership, trust or estate.

Athene and Apollo have considerable overlap in ownership. If it is determined that the same persons "control" both us and Apollo through owning (or being treated as owning) more than 50% of the vote or value of Athene and Apollo, substantially all of the income of AHL's non-U.S. reinsurance subsidiaries might constitute RPII. This would trigger the adverse RPII consequences described above to all U.S. persons that hold our Class A common shares directly or indirectly through non-U.S. entities and would have a material adverse effect on the value of their investment in our Class A common shares.

Existing voting restrictions set forth in AHL's bye-laws are generally intended to prevent a person who owns (or is treated as owning) shares in Apollo from owning (or being treated as owning) any of the voting power of our Class A common shares, thus preventing persons who own (or are treated as owning) both AHL and Apollo from owning (or being treated as owning) more than 50% of the voting power of our stock. However, these restrictions do not prevent members of the Apollo Group from retaining the right to vote on newly acquired Class A common shares, should they choose to do so, nor do they prevent persons who own (or are treated as owning) both AHL and Apollo from owning (or being treated as owning) more than 50% of the value of our stock. AHL's bye-laws also generally provide that no person (nor certain direct or indirect beneficial owners or related persons to such person) who owns our common shares, other than a member of the Apollo Group, may acquire any shares of Apollo or otherwise make any investment that would cause such person, or any other person that is a U.S. person, to own (or be treated as owning) more than 50% of the vote or value of AHL's stock. Any holder of our common shares that violates this provision may be required, at the board's discretion, to sell its common shares or take any other reasonable action that the board deems necessary.

Because of the restrictions described above, among other factors, we believe it is likely that one or more exceptions under the RPII rules will apply such that U.S. persons will not be required to include any RPII in their gross income with respect to AHL's non-U.S. subsidiaries. However, there can be no assurance that this will be the case. Further, our ability to obtain information that would permit us to enforce the

restrictions described above may be limited. We will take reasonable steps to obtain such information, but there can be no assurance that such steps will be adequate or that we will be successful in this regard. Accordingly, we may not be able to fully enforce these restrictions.

U.S. persons who dispose of our Class A common shares may be required to treat any gain as ordinary income for U.S. federal income tax purposes and comply with other specified reporting requirements.

If a U.S. person disposes of shares in a non-U.S. corporation that is an insurance company that had RPII and the 25% threshold described above is met at any time when the U.S. person owned any shares in the corporation during the five-year period ending on the date of disposition, any gain from the disposition will generally be treated as a dividend to the extent of the U.S. person's share of the corporation's undistributed earnings and profits that were accumulated during the period that the U.S. person owned the shares (possibly whether or not those earnings and profits are attributable to RPII). In addition, the shareholder will be required to comply with specified reporting requirements, regardless of the amount of shares owned. We believe that these rules should not apply to a disposition of our Class A common shares because AHL is not itself directly engaged in the insurance business. We cannot assure you, however, that the IRS will not successfully assert that these rules apply to a disposition of our Class A common shares.

U.S. tax-exempt organizations that own our Class A common shares may recognize unrelated business taxable income.

A U.S. tax-exempt organization that directly or indirectly owns our Class A common shares generally will recognize unrelated business taxable income and be subject to additional U.S. tax filing obligations to the extent such tax-exempt organization is required to take into account any of our insurance income or RPII pursuant to the CFC and RPII rules described above. U.S. tax-exempt organizations should consult their own tax advisors regarding the risk of recognizing unrelated business taxable income as a result of the ownership of our Class A common shares.

U.S. persons who own our Class A common shares may be subject to adverse tax consequences if AHL is considered a passive foreign investment company for U.S. federal income tax purposes.

If AHL is considered a passive foreign investment company (PFIC) for U.S. federal income tax purposes, a U.S. person who directly or, in certain cases, indirectly owns our Class A common shares could be subject to adverse tax consequences, including a greater tax liability than might otherwise apply, an interest charge on certain taxes that are deemed deferred as a result of AHL's non-U.S. status and additional U.S. tax filing obligations, regardless of the number of shares owned.

We currently do not expect that AHL will be a PFIC for U.S. federal income tax purposes in the current taxable year or the foreseeable future because AHL, through its insurance subsidiaries, intends to qualify for the "active insurance" exception to PFIC treatment. The "active insurance" exception was recently amended by the Tax Act, and we believe that AHL will qualify for the exception as amended. However, there is significant uncertainty regarding how the Tax Act will be interpreted and guidance may not be forthcoming. Therefore, we cannot assure you that AHL will not be treated as a PFIC. If AHL is treated as a PFIC, the adverse tax consequences described above generally would also apply with respect to a U.S. person's indirect ownership interest in any PFICs in which AHL directly or, in certain cases, indirectly, owns an interest.

Changes in U.S. tax law might adversely affect us or our shareholders.

The tax treatment of non-U.S. companies and their U.S. and non-U.S. insurance subsidiaries has been significantly altered by the enactment of the Tax Act. See *Part I—Item 1. Business—Regulation—United States—Tax Reform* in our 2017 Annual Report. In particular, the Tax Act:

- Imposes the BEAT (as described above);
- Amends the calculation of tax reserves for U.S. life insurance companies and requires affected companies to include the resulting change in income over an 8-year period beginning in 2018;
- Amends the treatment of "specified policy acquisition expenses" incurred by U.S. life insurance companies under Section 848 of the Internal Revenue Code;
- Restricts the "active insurance" exception to PFIC treatment to "qualifying insurance corporations;"
- Eliminates the prohibition on "downward attribution" from non-U.S. persons to U.S. persons under Section 958(b)(4) of the Internal Revenue Code for purposes of determining constructive stock ownership under the CFC rules (as described above); and
- Amends the definition of "U.S. Shareholder" to include U.S. persons that own (or are treated as owning) 10% or more of the value of a foreign corporation.

There is significant uncertainty regarding how these and other provisions of the Tax Act will be interpreted, and guidance may not be forthcoming. In addition, it is possible that a "technical corrections" bill may be passed during 2018 that could alter or clarify the Tax Act, likely with retroactive effect. Any changes to, clarifications of, or guidance under the Tax Act could add significant expense and have a material adverse effect on our results of operations.

Finally, the tax treatment of non-U.S. companies and their U.S. and non-U.S. insurance subsidiaries may be the subject of further tax legislation. No prediction can be made as to whether any particular proposed legislation will be enacted or, if enacted, what the specific provisions or the effective date of any such legislation would be, or whether it would have any effect on us. As such, we cannot assure you that future legislative, administrative or judicial developments will not result in an increase in the amount of U.S. tax payable by us or by an investor in our Class A common shares or reduce the attractiveness of our products. If any such developments occur, our business, financial condition and results of

operation could be materially and adversely affected and such developments could have a material and adverse effect on your investment in our common shares.

Changes in U.S. tax law might adversely affect demand for our products.

Many of the products that we sell and reinsure benefit from one or more forms of tax-favored status under current U.S. federal and state income tax regimes. For example, we sell and reinsure annuity contracts that allow the policyholders to defer the recognition of taxable income earned within the contract. The changes in U.S. federal tax law made by the Tax Act, or future changes in U.S. federal or state tax law, could reduce or eliminate the attractiveness of such products, which could affect the sale of our products or increase the expected lapse rate with respect to products that have already been sold.

There is U.S. income tax risk associated with reinsurance between U.S. insurance companies and their Bermuda affiliates.

If a reinsurance agreement is entered into among related parties, the IRS is permitted to reallocate or recharacterize income, deductions or certain other items, and to make any other adjustment, to reflect the proper amount, source or character of the taxable income of each of the parties. If the IRS were to successfully challenge our reinsurance arrangements, our financial condition and results of operations could be adversely affected and the price of our Class A common shares could be adversely affected.

We may not be able to use our deferred tax asset attributes or admit them into statutory capital as a result of the Tax Act.

Under the Tax Act, net operating losses generated in 2018 and thereafter may be carried forward indefinitely but may not be carried back to offset taxable income in prior tax periods. Historically, a portion of our admitted deferred tax asset has reflected our ability to carry net operating losses back to prior tax periods. In the future, the amount of deferred tax asset we are able to admit may be reduced due to the elimination of the carry back period. Because the ability to admit deferred tax assets into statutory capital is dependent in part on our ability to carry losses back to prior tax periods, we may not be able to admit into statutory capital a portion of deferred tax assets that are generated in future tax periods.

We may have fewer investable assets and earn less investment income as a result of the Tax Act.

Certain of the changes made by the Tax Act are expected to increase the amount of our current tax expense. Although the increase in current tax expense from these changes may be largely offset by an increase in the amount of our deferred tax assets, we may have fewer investable assets and thus may earn less investment income.

We may become subject to U.S. withholding tax under certain U.S. tax provisions commonly known as FATCA.

Certain U.S. tax provisions commonly known as the Foreign Account Tax Compliance Act (FATCA) impose a 30% withholding tax on certain payments of U.S. source income and the proceeds from the disposition after December 31, 2018, of property of a type that can produce U.S. source interest or dividends, in each case, to certain “foreign financial institutions” and “non-financial foreign entities.” The withholding tax also applies to certain “foreign passthru payments” made by foreign financial institutions after December 31, 2018. The U.S. government has signed an intergovernmental agreement to facilitate the implementation of FATCA with the government of Bermuda (Bermuda IGA). AHL and its foreign subsidiaries intend to comply with the obligations imposed on them under FATCA and the Bermuda IGA, as applicable, to avoid being subject to withholding under FATCA on payments made to them or penalties. However, no assurance can be provided in this regard. We may become subject to withholding tax or penalties if we are unable to comply with FATCA.

If AHL is treated as engaged in a U.S. trade or business in any taxable year, all or a portion of the dividends on our Class A common shares may be treated as U.S. source income and may be subject to withholding and information reporting under FATCA unless a shareholder (and any intermediaries through which the shareholder holds its shares) establishes an exemption from such withholding and information reporting. In addition, any gross proceeds from the sale or other disposition of our Class A common shares after December 31, 2018, might also be subject to withholding and information reporting under FATCA in such circumstances, absent an exemption. As discussed above, we currently intend to limit our U.S. activities so that AHL is not considered to be engaged in a U.S. trade or business, although no assurances can be provided in this regard.

We are subject to the risk that Bermuda tax laws may change and that we may become subject to new Bermuda taxes following the expiration of a current exemption after 2035.

The Bermuda Minister of Finance, under the Exempted Undertakings Tax Protection Act 1966 of Bermuda, as amended, has given us an assurance that if any legislation is enacted in Bermuda that would impose tax computed on profits or income, or computed on any capital asset, gain or appreciation, or any tax in the nature of estate duty or inheritance tax, then the imposition of any such tax will not be applicable to us or any of our operations, shares, debentures or other obligations until March 31, 2035, except insofar as such tax applies to persons ordinarily resident in Bermuda or to any taxes payable by us in respect of real property owned or leased by us in Bermuda. Given the limited duration of the Bermuda Minister of Finance’s assurance, we cannot assure you that we will not be subject to any Bermuda tax after March 31, 2035.

The impact of the OECD's recommendations on base erosion and profit shifting is uncertain and could impose adverse tax consequences on us.

In 2015, the OECD published final recommendations on base erosion and profit shifting (BEPS). These BEPS recommendations propose the development of rules directed at counteracting the effects of tax havens and preferential tax regimes in countries around the world. Beginning with 2017, some countries in which we do business, including Bermuda and the U.S., require certain multinational enterprises, including ours, to report detailed information regarding allocation of revenue, profit, and other information, on a country-by-country basis, which could increase scrutiny by foreign tax authorities.

The BEPS recommendations also include revisions to the definition of a "permanent establishment" and the rules for attributing profit to a permanent establishment. Other recommended actions relate to the goal of ensuring that transfer pricing outcomes are in line with value creation, noting that the current rules may facilitate the transfer of risks or capital away from countries where the economic activity takes place. We expect many countries to change their tax laws in response to this project, and several countries (including the U.S.) have already changed or proposed changes to their tax laws. Changes to tax laws could increase their complexity and the burden and costs of compliance. Additionally, such changes could also result in significant modifications to the existing transfer pricing rules and could potentially have an impact on our taxable profits in various jurisdictions.

Item 2. Unregistered Sales of Equity Securities and Use of Proceeds

Issuer Purchases of Securities

Purchases of common stock made by or on behalf of us or our affiliates during the three months ended June 30, 2018 are set forth below:

Period	(a) Total number of shares purchased ¹	(b) Average price paid per share ¹	(c) Total number of shares purchased as part of publicly announced programs ²	(d) Maximum number (or approximate dollar value) of shares that may yet be purchased under the plans or programs ²
April 1 – April 30, 2018	1,475	\$ 47.84	—	\$ —
May 1 – May 31, 2018	12	\$ 46.71	—	\$ —
June 1 – June 30, 2018	—	\$ —	—	\$ —

¹ Purchases relate to shares withheld (under the terms of employee stock compensation plans) to offset tax withholding obligations that occur upon the delivery of outstanding shares underlying restricted stock awards or units or upon the exercise of stock options.

² As of June 30, 2018, our Board of Directors had not authorized any purchases of common stock in connection with a publicly announced plan or program.

Item 3. Defaults Upon Senior Securities

None.

Item 4. Mine Safety Disclosures

Not applicable.

Item 5. Other Information

None.

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>
3.1	Eleventh Amended and Restated Bye-Laws of Athene Holding Ltd., effective June 6, 2018. *
10.1	Reinsurance agreement (FA Business), effective as of June 1, 2018, between Athene Annuity and Life Assurance Company and Voya Insurance and Annuity Company.
10.2	Modified coinsurance agreement (Separate Account FA Business), effective as of June 1, 2018, between Athene Annuity and Life Assurance Company and Voya Insurance and Annuity Company.
10.3	Modified coinsurance agreement (FA Business), effective as of June 1, 2018, between Athene Life Re Ltd. and Voya Insurance and Annuity Company.
10.4	Sixth Amended and Restated Fee Agreement, dated as of June 7, 2018, between Athene Asset Management LLC and Athene Holding Ltd.
12.1	Statement of Ratio of Earnings to Fixed Charges.
31.1	Principal Executive Officer Certification Pursuant to Section 302 of the Sarbanes-Oxley Act of 2002.
31.2	Principal Financial Officer Certification Pursuant to Section 302 of the Sarbanes-Oxley Act of 2002.
32.1	Principal Executive Officer Certification Pursuant to Section 906 of the Sarbanes-Oxley Act of 2002.
32.2	Principal Financial Officer Certification Pursuant to Section 906 of the Sarbanes-Oxley Act of 2002.
101.INS	XBRL Instance Document.
101.SCH	XBRL Taxonomy Extension Schema.
101.CAL	XBRL Taxonomy Extension Calculation Linkbase.
101.LAB	XBRL Taxonomy Extension Label Linkbase.
101.PRE	XBRL Taxonomy Extension Presentation Linkbase.
101.DEF	XBRL Taxonomy Extension Definition Linkbase.

** As revised from the version filed as Exhibit 3.2 to the Form 8-K filed on June 6, 2018 to incorporate certain technical corrections.*

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

ATHENE HOLDING LTD.

Date: August 3, 2018

/s/ Martin P. Klein

Martin P. Klein

Executive Vice President and Chief Financial Officer
(principal financial officer and duly authorized signatory)

**ELEVENTH AMENDED AND RESTATED
BYE-LAWS
OF
ATHENE HOLDING LTD.
Adopted on June 6, 2018**

TABLE OF CONTENTS**INTERPRETATION**

1. Definitions

SHARES

2. Power to Issue Shares
3. Power of the Company to Purchase its Shares
4. Rights Attaching to Shares
5. Tax Restrictions
6. Calls on Shares
7. [Reserved]
8. Share Certificates
9. Fractional Shares

REGISTRATION OF SHARES

10. Register of Shareholders
11. Registered Holder Absolute Owner
12. Transfer of Registered Shares
13. Transfer Agent; Registrar; Rules Respecting Certificates
14. Transmission of Registered Shares

ALTERATION OF SHARE CAPITAL

15. Power to Alter Capital
16. Variation of Rights Attaching to Shares

DIVIDENDS AND CAPITALISATION

17. Dividends
18. Power to Set Aside Profits
19. Method of Payment
20. Capitalisation

MEETINGS OF SHAREHOLDERS

21. Annual General Meetings
 22. Special General Meetings; Requisitioned General Meetings
 23. Purposes of Annual General Meetings; Proposals of Other Business by Shareholders
 24. Notice
 25. Giving Notice and Access
 26. Postponement of General Meeting
 27. Electronic Participation in Meetings
 28. Quorum at General Meetings
 29. Chairman to Preside at General Meetings
 30. Voting on Resolutions
 31. [Reserved.]
 32. Power to Demand a Vote on a Poll
 33. Voting by Joint Holders of Shares
 34. Instrument of Proxy
 35. Representation of Corporate Shareholder
 36. Adjournment of General Meeting
 37. Written Resolutions of Shareholders
 38. Directors Attendance at General Meetings
-

DIRECTORS AND OFFICERS

- 39. Election of Directors
- 40. Nomination of Directors for Election
- 41. [Reserved]
- 42. Number of Directors
- 43. Term of Office of Directors
- 44. Removal of Directors
- 45. Vacancy in the Office of Director
- 46. Remuneration of Directors
- 47. Defect in Appointment
- 48. Directors to Manage Business
- 49. Powers of the Board of Directors
- 50. Register of Directors and Officers
- 51. Appointment of Officers
- 52. Appointment of Secretary
- 53. Duties of Officers
- 54. Remuneration of Officers
- 55. Conflicts of Interest
- 56. Indemnification and Exculpation

BUSINESS OPPORTUNITIES

- 57. Business Opportunities

MEETINGS OF THE BOARD OF DIRECTORS

- 58. Board Meetings
- 59. Notice of Board Meetings
- 60. Electronic Participation in Meetings
- 61. Quorum at Board Meetings
- 62. Board to Continue in the Event of Vacancy
- 63. Chairman to Preside
- 64. Written Consent
- 65. Validity of Prior Acts of the Board

CONFLICTS

- 66. Resolution of Conflicts
- 67. Conflicts Committee

CORPORATE RECORDS

- 68. Minutes
- 69. Place Where Corporate Records Kept
- 70. Form and Use of Seal

ACCOUNTS

- 71. Books of Account
- 72. Financial Year End

AUDITS

- 73. Annual Audit
 - 74. Appointment of Auditor
 - 75. Remuneration of Auditor
 - 76. Duties of Auditor
 - 77. Access to Records
 - 78. Financial Statements
 - 79. Distribution of Auditor's Report
 - 80. Vacancy in the Office of Auditor
-

VOLUNTARY WINDING-UP AND DISSOLUTION

- 81. Winding-Up

CHANGES TO CONSTITUTION; EXCLUSIVE JURISDICTION

- 82. Changes to Bye-laws
- 83. Changes to the Memorandum of Association
- 84. Exclusive Jurisdiction
- 85. Discontinuance

CERTAIN MATTERS RELATING TO SUBSIDIARIES

- 86. Voting of Subsidiary Shares
 - 87. Bye-laws or Articles of Association of Certain Subsidiaries
 - 88. Termination of IMAs
-

INTERPRETATION

1. Definitions

1.1 In these Bye-laws, the following words and expressions shall, where not inconsistent with the context, have the following meanings, respectively:

9.9% Shareholder	means a Person (other than a member of the Apollo Group) whose Controlled Shares constitute more than nine and nine-tenths percent (9.9%) of the Total Voting Power;
AAM	means Athene Asset Management L.P., a Cayman Islands limited partnership (or any successor entity thereto);
Act	means the Companies Act 1981 of Bermuda as amended from time to time;
Adjustment Controlled Shares	means, in reference to any Person or Shareholder, all Controlled Shares of such Person or Shareholder other than Apollo Designated Voting Securities;
Adjustment Shareholder(s)	means, at any time, the Shareholder(s) (i) with the highest Relative Class B Ownership Percentage as of such time and (ii) whose Class B Common Shares have voting power as of such time;
Affected Class B Shareholder	a Shareholder holding Adjustment Controlled Shares of any person described in clause (1) of the Class B Adjustment Condition;
Affiliate	means, as to any Person, any Person which directly or indirectly controls, is controlled by, or is under common control with such Person. For purposes of this definition, "control" of a Person shall mean the power, direct or indirect, to direct or cause the direction of the management and policies of such Person whether by ownership of voting stock, by contract or otherwise;

Apollo Group	means, (i) Apollo Global Management, LLC, (ii) AAA Guarantor - Athene, L.P., (iii) any investment fund or other collective investment vehicle whose general partner or managing member is owned, directly or indirectly, by Apollo Global Management, LLC or by one or more of Apollo Global Management, LLC's Subsidiaries, (iv) BRH Holdings GP, Ltd. and its shareholders, (v) any executive officer of Apollo Global Management, LLC whom Apollo Global Management, LLC designates, in a written notice delivered to the Company, as a member of the Apollo Group for purposes of these Bye-laws (which designation shall continue in effect until such designee ceases to be an executive officer of Apollo Global Management, LLC) and (vi) any Affiliate of a Person described in clauses (i), (ii), (iii), (iv) or (v) above; <i>provided</i> , none of the Company or its Subsidiaries, nor any Person employed by the Company, its Subsidiaries or AAM, shall be deemed to be a member of the Apollo Group. For avoidance of doubt, any Person managed by Apollo Global Management, LLC or by one or more of Apollo Global Management, LLC's Subsidiaries pursuant to a managed account agreement (or similar arrangement) without Apollo Global Management, LLC or by one or more of Apollo Global Management, LLC's Subsidiaries controlling such Person as a general partner or managing member shall not be part of the Apollo Group;
Apollo Termination Event	means the time at which no member of the Apollo Group owns any Class B Common Shares;
Applicable Law	means, with respect to any Person, all provisions of laws, statutes, ordinances, rules, regulations, permits, certificates, judgments, decisions, decrees or orders of any Governmental Authority applicable to such Person;
Applicable Securities	means Relevant Securities other than Apollo Designated Voting Securities;
Applicable Shareholder	means any Shareholder or holder of New Securities (other than a member of the Apollo Group prior to an Apollo Termination Event);
Auditor	means the individual or entity for the time being performing the duties of auditor of the Company (if any);
Bermuda	means the Islands of Bermuda;
Board	means the board of directors appointed or elected pursuant to these Bye-laws and acting by resolution in accordance with the Act and these Bye-laws or the directors present at a meeting of directors at which there is a quorum;

Business Day	means any day that is not a Saturday, Sunday or other day on which commercial banks in Bermuda are authorised or required by law to close;
Bye-laws	means these eleventh Amended and Restated Bye-laws adopted by the Company on June 6, 2018, in their present form or as from time to time amended;
Class B 9.9% U.S. Person	means a U.S. Person whose Adjustment Controlled Shares constitute more than nine and nine-tenths percent (9.9%) of the Total Voting Power;
Class B Common Shares	means the Class B Common Shares and unless otherwise indicated, the Transferred Class B Common Shares;
Class M Common Shares	means the Class M-1 Common Shares, Class M-2 Common Shares, Class M-3 Common Shares, Class M-4 Common Shares and any other class of common shares designated as Class M Common Shares by the Board;
Code	means the United States Internal Revenue Code of 1986, as amended from time to time, or any U.S. Federal statute from time to time in effect that has replaced such statute, and any reference in these Bye-laws to a provision of the Code or a Treasury regulation promulgated thereunder means such provision or regulation as amended from time to time or any provision of a U.S. Federal law or any U.S. Treasury regulation, from time to time in effect that has replaced such provision or regulation;
Company	means Athene Holding Ltd.;
Comparable Asset Manager	means an asset manager with personnel of experience, education and qualification, and whose services are of a scale and scope, comparable to those of AAM (after giving effect to any assistance provided to AAM by its Affiliates);
Controlled Shares	means, in reference to any Person or Shareholder, all Relevant Securities and Class B Common Shares owned by such Person or Shareholder either (i) directly, indirectly or constructively under Section 958 of the Code or (ii) beneficially within the meaning of Section 13(d)(3) of the Securities Exchange Act of 1934, as amended, and the rules and regulations promulgated thereunder;
Director	means a director of the Company;

Disqualified Shareholder	means a Shareholder who holds Nonvoting Class A Common Shares or a Shareholder who owns Relevant Securities treated as Controlled Shares of any Applicable Shareholder holding Applicable Securities, or any Tax Attributed Affiliate of such an Applicable Shareholder, that is a Tentative 9.9% Shareholder;
Equity Securities	means all shares of capital stock of the Company, all securities exercisable or convertible into or exchangeable for shares of capital stock of the Company, and all options, warrants, and other rights to purchase or otherwise acquire from the Company shares of such capital stock, including any share appreciation or similar rights, contractual or otherwise;
Exchange Act	means the U.S. Securities Exchange Act of 1934, as amended;
Expenses	means all fees, costs and expenses incurred in connection with any Proceeding, including, without limitation, attorneys' fees, disbursements and retainers, fees and disbursements of expert witnesses, private investigators and professional advisors (including, without limitation, accountants and investment bankers), court costs, transcript costs, fees of experts, travel expenses, duplicating, printing and binding costs, telephone and fax transmission charges, postage, delivery services, secretarial services and other disbursements and expenses;
Governmental Authority	means any Bermudan, U.S. Federal, state, county, city, local or foreign governmental, administrative or regulatory authority, commission, committee, agency or body (including any court, tribunal or arbitral body and any self-regulating authority such as FINRA);
Group	shall have the meaning ascribed to it in Rule 13d-5 promulgated under the Exchange Act;
IMA	means the investment management agreement, dated as of July 22, 2009, as amended from time to time.
Inclusion Shareholder	means a Person who (i) is treated as a "United States shareholder" with respect to the Company (within the meaning of Section 951(b) of the Code) and (ii) owns (within the meaning of Section 958(a) of the Code) any shares in the Company;
Independent Director	means any Director that meets the independence requirements under the then-prevailing rules of the New York Stock Exchange or any stock exchange or quotation system on which the Company's common equity securities are then listed or quoted, as determined by the Board;

Insolvency Event	means: (i) the Company or any Subsidiary thereof shall commence a voluntary case or other Proceeding seeking liquidation, reorganization or other relief with respect to itself or its debts under any bankruptcy, insolvency or other similar Applicable Law now or hereafter in effect or seeking the appointment of a trustee, receiver, liquidator, custodian or other similar official of it or any substantial part of its property, or shall consent to any such relief or to the appointment of or taking possession by any such official in an involuntary case or other Proceeding commenced against it, or shall make a general assignment for the benefit of creditors, or shall fail generally to pay its debts as they become due, or shall take any corporate action to authorise any of the foregoing; (ii) an involuntary case or other Proceeding shall be commenced against the Company or any Subsidiary thereof seeking liquidation, reorganization or other relief with respect to it or its debts under bankruptcy, insolvency or other similar law now or hereafter in effect or seeking the appointment of a trustee, receiver, liquidator, custodian or other similar official of it or any substantial part of its property, and such involuntary case or other Proceeding shall remain undismissed and unstayed for a period of sixty days; or (iii) an order for relief shall be entered against the Company or any Subsidiary thereof under the bankruptcy laws in effect at such time;
Liabilities	means losses, claims, damages, liabilities, joint or several, judgments, fines, penalties, interest, settlements or other amounts;
Liquidation	means: (i) any Insolvency Event; (ii) any Sale of the Company or (iii) any dissolution or winding up of the Company, other than any dissolution, liquidation or winding up in connection with any reincorporation of the Company in another jurisdiction;
Management Shareholder	means a Person employed by the Company, its Subsidiaries or AAM holding Common Shares; for the avoidance of doubt, no Person holding Common Shares shall be deemed to be a Management Shareholder solely due to such Person's service as a member of the Board or the board of directors or similar governing body of AAM or any Subsidiary of the Company;
Minimum Shareholder	means a Shareholder of record of the Company meeting the minimum requirements set forth for eligible shareholders to submit shareholder proposals under Rule 14a-8 of the Exchange Act or any applicable rules thereunder as may be amended or promulgated thereunder from time to time;

Nonvoting Class A Common Shares	Disqualified Class A Common Shares, Tax Disqualified I Class A Common Shares and Tax Disqualified II Class A Common Shares;
Notice	means written notice as further provided in these Bye-laws unless otherwise specifically stated;
Officer	means any person appointed by the Board to hold an office in the Company;
Proceeding	means claims, demands, actions, suits or proceedings, whether civil, criminal, administrative or investigative, and whether formal or informal and including appeals, at law or in equity, by or before any Governmental Authority;
Realized Cash	means all amounts received in respect of any Class A Common Share held by an investor in any round of equity raising of the Company, whether such amount is in cash, securities or otherwise, including, without limitation, all dividends and other distributions, including assets, all proceeds received from the sale of such Class A Common Shares and all proceeds received from a Sale of the Company or a Liquidation of the Company (including, for the avoidance of doubt, all holdbacks, escrows, earn outs and other deferred payments upon the receipt of such amounts by such investor, and any amounts received in accordance with Bye-law 4.5), with the value of any distributed assets being the fair market value of such assets at the time of distribution as reasonably determined by the Board, and which amounts shall not include securities received as a result of share splits, including a share split in the form of a share dividend and all other pro rata distributions of shares, <i>provided</i> , that solely for purposes of determining the Return of Investment Amount, Realized Cash shall also include all amounts deemed to have been received by such investor based on the volume weighted average closing trading price for such Class A Common Shares during the ninety (90) preceding trading days before any date of determination;
Register of Directors and Officers	means the register of directors and officers referred to in these Bye-laws;
Register of Shareholders	means the register of shareholders referred to in these Bye-laws;
Registered Office	means the registered office of the Company, which shall be at such place in Bermuda as the Board shall from time to time appoint;

Registration Rights Agreement	means that certain Third Amended and Restated Registration Rights Agreement, by and between the Company and certain Shareholders, dated as of April 4, 2014, as amended, supplemented or modified from time to time;
Related Insured Entity	means any Person who is (directly or indirectly) insured or reinsured by any of the Company's Subsidiaries as specified in <u>Schedule 1</u> hereto or by any ceding company as specified in <u>Schedule 1</u> hereto to which the Company's Subsidiaries provide reinsurance; <i>provided</i> , after the date hereof, such Schedule may be amended by the Board and shall be published in each case thereafter on the Company's website. This definition is intended to comply with the intent of Section 953(c) of the Code and will be interpreted accordingly;
Relative Class B Ownership Percentage	means, with respect to the Smallest Class B 9.9% U.S. Person and with respect to a Shareholder, at any time the percentage of the total number of Class B Controlled Shares directly held by such Shareholder at such time that are attributed to such Smallest Class B 9.9% U.S. Person;
Relevant Securities	means (i) Class A Common Shares, (ii) Transferred Class B Common Shares and (iii) New Securities;
Resident Representative	means any person appointed to act as resident representative and includes any deputy or assistant resident representative;
Resolution	means a resolution of the Shareholders approved by Shareholders entitled to vote for the election of directors to the Board or, where required, of a separate class or separate classes of Shareholders, adopted in a general meeting, in each case in accordance with the provisions of these Bye-laws;
Return of Investment Amount	means the aggregate, without duplication, of all (i) dividends (whether in cash or in specie), (ii) consideration in redemption and (iii) Realized Cash received or deemed to have been received by an investor with respect to each Class A Common Share;

Sale of the Company	means (i) the sale or transfer of all or substantially all of the Company's assets to a Third Party; (ii) the sale or transfer of outstanding Equity Securities to a Third Party; or (iii) a business combination involving the Company and one or more additional Persons by means of merger, consolidation, scheme of arrangement, amalgamation, share exchange or similar transaction, in each case in clauses (ii) and (iii) above under circumstances in which the Third Party, immediately following such transaction, holds 51% or more of the aggregate economic value of the outstanding Equity Securities. A sale (or multiple sales) of one or more Subsidiaries of the Company (whether by way of merger, consolidation, reorganization or sale of all or substantially all of the assets or securities or otherwise) which constitutes all or substantially all of the consolidated assets or revenues of the Company shall be deemed a Sale of the Company;
SEC	means the U.S. Securities and Exchange Commission;
Securities Act	means the U.S. Securities Act of 1933, as amended;
Secretary	means the person appointed to perform any or all of the duties of secretary of the Company and includes any deputy or assistant secretary and any person appointed by the Board to perform any of the duties of the Secretary;
Shareholder	means the person registered in the Register of Shareholders as the holder of shares in the Company and, when two or more persons are so registered as joint holders of shares, means the person whose name stands first in the Register of Shareholders as one of such joint holders or all of such persons, as the context so requires;
Shareholders Agreement	means that certain Sixth Amended and Restated Shareholders Agreement of the Company, by and between the Company and certain Shareholders, dated as of April 4, 2014, as amended, supplemented or modified from time to time;
Smallest Class B 9.9% U.S. Person	means, at any time, the Class B 9.9% U.S. Person whose Adjustment Controlled Shares constitute the smallest percentage of the Total Voting Power among all Class B 9.9% U.S. Persons as of such time; <i>provided</i> , that in the event of a tie the Smallest Class B 9.9% U.S. Person shall be the Class B 9.9% U.S. Person whose full legal name is first alphabetically;
Specified Number	means the quotient of (i) the percentage of the Total Voting Power represented by the Class A Common Shares, <u>divided by</u> (ii) 9.9%, rounded up to the nearest whole number;

Specified Shareholders	means Persons owning no Relevant Securities which are treated as Controlled Shares of any Applicable Shareholder holding Applicable Securities, or any Tax Attributed Affiliate of such an Applicable Shareholder, that is a Tentative 9.9% Shareholder;
Subscription Agreements	means those certain Subscription Agreements by and among the Company and certain Shareholders entered into prior to the date hereof;
Subsidiary	means, with respect to any Person, any other Person the majority of whose equity securities or voting securities able to elect the board of directors or comparable governing body are directly or indirectly owned or controlled by such Person;
Tax Attributed Affiliates	means, with respect to any Shareholder, any person (i) related (within the meaning of Section 953(c) of the Code) to such Shareholder or (ii) to whom the ownership of the Class A Common Shares held by such Shareholder is attributed pursuant to Section 958 of the Code;
Tentative 9.9% Shareholder	means a Person that, but for adjustments to the voting rights of Relevant Securities pursuant to By-law 4.4, would be a 9.9% Shareholder;
Third Party	means any Person, or any Group of Persons, who, immediately prior to a proposed Sale of the Company, held less than 10% of the aggregate economic value of the outstanding Equity Securities; <i>provided</i> , that the Company and its Subsidiaries shall not be a Third Party or a member of a Group of Persons constituting a Third Party;
Total Voting Power	means the total votes attributable to all shares of the Company issued and outstanding;
Treasury Share	means a share of the Company that was or is treated as having been acquired and held by the Company and has been held continuously by the Company since it was so acquired and has not been cancelled;
U.S. Person	means a “United States person”, as such term is defined in Section 957(c) of the Code; and
Voting Ratio	means, with respect to any share in the Company, a fraction (i) the numerator of which is the percentage of the Total Voting Power represented by such share and (ii) the denominator of which is a fraction (expressed as a percentage) (a) the numerator of which is the value of that share and (b) the denominator of which is the total value of all outstanding shares in the Company.

1.2 In these Bye-laws, the following terms have the meanings set forth in the sections indicated:

<u>Term</u>	<u>Bye-law</u>
AHL Cause	88.4
Apollo Designated Voting Security	4.7(b)
Apollo Employee Shareholders	4.2(d)
cause	44.1
Chairman	49(c)
Class B Adjustment Condition	4.2(b)(iii)
Class B Restructuring	4.2(b)(ii)(C)
Common Shares	4.1
Company Merger Vote	4.2(f)
Company Opportunity	57.1
Conflicts Committee	67.1
Covered Arrangement	23.4(b)
Covered Person	56.1
Disqualified Class A Common Share	4.2(a)
Escrow	4.5(d)
Group 1 Preference Amount	4.5(a)
Group 2 Preference Amount	4.5(a)
Group 3 Preference Amount	4.5(a)
Group 4 Preference Amount	4.5(a)
Group M Preference Amount	4.5(a)
IMA Termination Effective Date	88.1
IMA Termination Election Date	88.1
IMA Termination Notice	88.1
Indemnified Persons	56.12
Insurance Subsidiaries	57.1
New IMA	88.1
New Securities	4.2(b)(ii)(C)
Other Holders	40.11
public announcement	23.6
Reallocation	4.5(g)
Shareholder Affiliates	56.12
Specified Parties	57.1
Subject Holder	4.5(g)
Tax Disqualified I Class A Common Share	4.2(a)
Tax Disqualified II Class A Common Share	4.2(a)
Transferred Class B Common Shares	4.2(b)(ii)(A)
Valid IMA Termination Notice	88.1
Vice Chairman	49(c)
Voting Commitment	40.7

1.3 In these Bye-laws, where not inconsistent with the context:

- (a) words denoting the plural number include the singular number and vice versa;
 - (b) words denoting the masculine gender include the feminine and neuter genders;
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- (c) words importing “person” or “Person” shall be construed in the broadest sense and means and includes a natural person, a partnership, a corporation, an association, a joint share company, a limited liability company, a trust, a joint venture, an unincorporated organization and any other entity and any federal, state, municipal, foreign or other government, governmental department, commission, board, bureau, agency or instrumentality, or any private or public court or tribunal;
- (d) the words:
 - (i) “may” shall be construed as permissive; and
 - (ii) “shall” shall be construed as imperative; and
- (e) unless otherwise provided herein, words or expressions defined in the Act shall bear the same meaning in these Bye-laws.

1.4 In these Bye-laws expressions referring to writing or its cognates shall, unless the contrary intention appears, include facsimile, printing, lithography, photography, electronic mail and other modes of representing words in visible form.

1.5 Headings used in these Bye-laws are for convenience only and are not to be used or relied upon in the construction hereof.

1.6 The rights and obligations set forth in these Bye-laws may be modified or restricted by any shareholders agreement entered into by two or more Shareholders or by the Company and one or more Shareholders, *provided*, that any such modification or restriction shall apply only to the parties to such shareholders agreement.

SHARES

2. Power to Issue Shares

2.1 Subject to these Bye-laws and to any Resolution to the contrary and without prejudice to any special rights previously conferred on the holders of any existing shares or class of shares, the Board shall have the power and authority to the fullest extent permitted under the Act, but subject to all contractual restrictions to which the Company is bound, to issue any unissued shares on such terms and conditions as it may determine and any shares or class of shares may be issued with such preferred, deferred or other special rights or such restrictions, whether in regard to dividend, voting, return of capital, or otherwise as the Board may by resolution prescribe, and to fix or alter the number of shares comprising any such class or series.

- 2.2** The authority of the Board with respect to each such class or series shall include, without any limitation of the foregoing, the right to determine and fix the following preferences and powers, which may vary as between different classes or series of shares:
- (a) the distinctive designation of such class or series and the number of shares to constitute such class or series;
 - (b) the rate at which any dividends on the shares of such class or series shall be declared and paid, or set aside for payment, whether dividends at the rate so determined shall be cumulative or accruing, and whether the shares of such class or series shall be entitled to any participating or other dividends in addition to dividends at the rate so determined, and if so, on what terms;
 - (c) the right or obligation, if any, of the Company to redeem shares of the particular class or series and, if redeemable, the price, terms and manner of such redemption;
 - (d) the special and relative rights and preferences, if any, and the amount or amounts per share, which the shares of such class or series shall be entitled to receive upon any voluntary or involuntary liquidation, dissolution or winding up of the Company;
 - (e) the terms and conditions, if any, upon which shares of such class or series shall be convertible into, or exchangeable for, shares of capital stock of any other class or series, including the price or prices or the rate or rates of conversion or exchange and the terms of adjustment, if any;
 - (f) the obligation, if any, of the Company to retire, redeem or purchase shares of such series pursuant to a sinking fund or fund of a similar nature or otherwise, and the terms and conditions of such obligation;
 - (g) voting rights, if any, including special voting rights with respect to the election of directors and matters adversely affecting any such class or series; and
 - (h) limitations, if any, on the issuance of additional shares of such class or series or any shares of any other class or series.
- 2.3** Subject to the Act, any preference shares may be issued or converted into shares that (at a determinable date or at the option of the Company or the holder) are liable to be redeemed on such terms and in such manner as may be determined by the Board (before the issue or conversion).

3. Power of the Company to Purchase its Shares

- 3.1** The Company may purchase its own shares for cancellation or acquire them as Treasury Shares in accordance with the Act on such terms as the Board shall think fit.
- 3.2** The Board may exercise all the powers of the Company to purchase or acquire all or any part of its own shares in accordance with the Act.
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4. Rights Attaching to Shares

- 4.1 Subject to any Resolution to the contrary (and without prejudice to any special rights conferred thereby on the holders of any other shares or class of shares), the common share capital of the Company shall be divided into Class A Common Shares, Class B Common Shares and Class M Common Shares (collectively, the “Common Shares”). In accordance with Bye-law 2.2, the Board may authorize the creation and issuance of one or more series of preference shares.
- 4.2 Prior to the occurrence of an Apollo Termination Event, the voting rights of the Common Shares shall be as follows:
- (a) Subject to adjustment by Bye-law 4.2(b), Bye-law 4.2(e) and Bye-law 4.2(f), the Class A Common Shares shall collectively represent 55% of the Total Voting Power. Subject to adjustment by Bye-law 4.2(b), Bye-law 4.2(e), Bye-law 4.2(f) and Bye-law 4.4, each Class A Common Share shall be entitled to a number of votes equal to 55 multiplied by a fraction, the numerator of which is 1 and the denominator of which is, without duplication, (i) the total number of Class A Common Shares outstanding at the time such determination is made less (ii) the total number of Nonvoting Class A Common Shares (if any). Notwithstanding the foregoing, subject to Bye-law 4.2(f), (x) no Class A Common Share (other than any Apollo Designated Voting Security) held by a Shareholder who also owns (or whose Tax Attributed Affiliates own) (in each case, directly, indirectly or constructively, pursuant to Section 958 of the Code) Class B Common Shares (a “Disqualified Class A Common Share”), (y) no Class A Common Share held by a Shareholder (other than a Shareholder who is a member of the Apollo Group) who also owns (or whose Tax Attributed Affiliates own) (in each case, directly, indirectly or constructively, pursuant to Section 958 of the Code), any equity interests (for this purpose, including any instrument or arrangement that is treated as an equity interest for U.S. federal income tax purposes) of Apollo Global Management, LLC or AP Alternative Investments, L.P. (each a “Tax Disqualified I Class A Common Share”) and (z) no Class A Common Share (other than any Apollo Designated Voting Security) held by a Shareholder who is a member of the Apollo Group (but only, in the case of this clause (z), at a time in which any member of the Apollo Group holds any Class B Common Shares) (each a “Tax Disqualified II Class A Common Share”) shall have a right to vote, and such Nonvoting Class A Common Shares shall not be counted in determining the voting power of a Class A Common Share pursuant to the immediately preceding sentence.
- (b) (i) Subject to adjustment by the following provisions of this Bye-law 4.2(b), Bye-law 4.2(e) and Bye-law 4.2(f), the Class B Common Shares shall collectively represent 45% of the Total Voting Power. The voting power of the Class B Common Shares shall be allocated among all holders of Class B Common Shares on a pro rata basis except as provided elsewhere in this Bye-law 4.2.
- (ii) Any holder of Class B Common Shares that is a member of the Apollo Group may, from time to time, with the consent of the holders of a majority of the Class B Common Shares, reduce the voting power attributable to its Class B Common Shares set forth in Bye-law 4.2(b)(i) (determined prior to application of Bye-law 4.2(b)(ii)-(vii)) by:
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(A) transferring any of such holder's Class B Common Shares to any other person (who may or may not be a member of the Apollo Group) and designating in a written notice delivered to the transferee and the Company (1) the aggregate voting power of such holder's Class B Common Shares being transferred, (2) the exclusion of such transferred Class B Common Shares from Bye-law 4.2(e) and (3) the corresponding decrease in the aggregate voting power of such holder's Class B Common Shares not so transferred (such transferred Class B Common Shares, the "Transferred Class B Common Shares"), *provided, however*, that such transfer shall not be permitted to the extent such reallocation would cause the Voting Ratio with respect to any Class B Common Share to be greater than fifteen (15),

(B) transferring, by written notice delivered to the Company, a designated percentage of voting power of its Class B Common Shares to (1) one or more other holders of Class B Common Shares, but only with the written consent of such other holders, which shall be delivered to the Company, (2) all other holders of Class B Common Shares, pro rata, or (3) the Class A Common Shares, as a class; *provided*, that (x) such transfer shall be permitted with respect to any Class B Common Share only to the extent that such transfer would not cause the Voting Ratio of such Class B Common Share to be greater than fifteen (15) and (y) any such transfer of voting power to the Class A Common Shares as a class shall result in a corresponding reduction in the collective voting power attributable to the Class B Common Shares as a class, or

(C) converting any of such holder's Class B Common Shares, on a one-for-one basis or other basis as may be determined by a majority of the Class B Common Shares, into a new series or class of securities of the Company issued in accordance with these Bye-laws having such voting rights as the holders of a majority of the Class B Common Shares may determine (the "New Securities" and any such transfer or conversion, a "Class B Restructuring"); *provided*, that (1) any Class B Restructuring may modify the voting power of the Class B Common Shares being transferred or converted as the holders of a majority of the Class B Common Shares may determine, (2) following any Class B Restructuring the aggregate voting power of any outstanding Class B Common Shares and any such new class or series of shares shall not exceed 45% of the Total Voting Power, and (3) that no Class B Restructuring shall result in the Total Voting Power equaling a number other than 100, *and provided further*, that the rights of any Transferred Class B Common Shares and New Securities shall be subject to Bye-law 4.4.

(iii) (A) If, after adjustment by Bye-law 4.2(b)(ii), 4.2(b)(vii), Bye-law 4.2(e) and Bye-law 4.2(f), and before application of this Bye-law 4.2(b)(iii) or Bye-law 4.2(b)(iv), (1) there are one or more Class B 9.9% U.S. Persons whose aggregate Adjustment Controlled Shares constitute more than (a) twenty-four and nine-tenths percent (24.9%) of the Total Voting Power or (b) twenty-four and nine-tenths percent (24.9%) of the aggregate value of all outstanding shares of the Company, or (2) there are one or more Class B 9.9% U.S. Persons that are classified as individuals, estates or trusts for U.S. federal income tax purposes (clauses (1) and (2) together, the “Class B Adjustment Condition”), then the adjustments described in Bye-law 4.2(b)(iii)(B) to the allocation of the voting power of the Class B Common Shares shall be made in the order there listed (but in all cases subject to Bye-law 4.2(b)(iv) and Bye-law 4.2(b)(vii)).

(B) (1) First, the voting power of the Class B Common Shares directly held by the Adjustment Shareholder or Adjustment Shareholders that are attributable to the Smallest Class B 9.9% U.S. Person shall be reduced (but not below zero (0)) until the Class B Adjustment Condition is no longer met or such Smallest Class B 9.9% U.S. Person is no longer a Class B 9.9% U.S. Person (taking into account any reallocation of voting power pursuant to clause (2) below), whichever requires the smallest reduction in voting power.

(2) Second, the aggregate voting power reduced in clause (1) above shall be reallocated pro rata among the Class B Common Shares (other than any Transferred Class B Common Shares) directly held by all other Shareholders.

(3) Third, the adjustments described in clause (1) and the reallocation described in clause (2) above shall be reapplied serially to the next Smallest Class B 9.9% U.S. Person until the Class B Adjustment Condition is no longer met.

(4) Any excess voting power that cannot be reallocated pursuant to clauses (1), (2) and (3) above shall be transferred pursuant to Bye-law 4.2(b)(v), and thereafter clause (3) above shall not apply.

(iv) Notwithstanding Bye-law 4.2(b)(iii)(B)(2), the pro rata reallocation of the voting power of the Class B Common Shares pursuant to Bye-law 4.2(b)(iii)(B)(2) shall not be permitted to the extent such reallocation would cause (A) a U.S. Person to become a Class B 9.9% U.S. Person (determined after application of Bye-law 4.2(b)(iii)), or (B) the Voting Ratio with respect to any Class B Common Share to be greater than fifteen (15). Any voting power that cannot be reallocated on a pro rata basis among all of the Class B Common Shares (other than any Transferred Class B Common Shares) directly held by all other Shareholders due to this Bye-law 4.2(b)(iv) shall nonetheless be reallocated to such shares to the maximum extent possible without violating the limitations contained in this Bye-law 4.2(b)(iv).

(v) If, after adjustment by Bye-law 4.2(b)(iii), Bye-law 4.2(e) and Bye-law 4.2(f), and before application of this Bye-law 4.2(b)(v), clause (1) of the Class B Adjustment Condition continues to be met, then the holders of Class B Common Shares shall be deemed to have made an irrevocable election under Bye-law 4.2(e) to reduce the percentage of the Total Voting Power represented by the Class B Common Shares (and correspondingly increase the percentage of the Total Voting Power represented by the Class A Common Shares) to the extent necessary so that the Class B Adjustment Condition is no longer met, *provided*, that the Total Voting Power represented by the Class B Common Shares shall not be reduced, or shall be reduced to a lesser extent, if so determined by unanimous vote or written consent of all Affected Class B Shareholders, if all such votes or consents are received by the Company no later than 2 Business Days prior to the date of the relevant vote. If the Total Voting Power represented by the Class B Common Shares is reduced pursuant to this Bye-law 4.2(b)(v), it shall not again be increased.

(vi) Notwithstanding Bye-laws 4.2(b)(ii)-(v), any two or more holders of Class B Common Shares that are members of the Apollo Group may, at any time and from time to time, elect to allocate the voting power attributable to their Class B Common Shares set forth in Bye-law 4.2(b)(i) (determined prior to application of Bye-law 4.2(b)(ii)-(v)) among their Class B Common Shares (or allocated from their Class B Common Shares to other Class B Common Shares or to the Class A Common Shares as a class) in a manner different from that set forth in Bye-law 4.2(b)(ii)-(v), provided, that in no event shall an election under this Bye-law 4.2(b)(vi) be permitted to result in (1) any person who was not an Inclusion Shareholder immediately prior to such election becoming an Inclusion Shareholder or (ii) the Company (or any of its Subsidiaries) being treated as a “controlled foreign corporation” (within the meaning of Section 957(a) or (b) of the Code) with respect to any Inclusion Shareholder, unless it was treated as such with respect to such Inclusion Shareholder immediately prior to such election. Any election under this Bye-law 4.2(b)(vi) shall be made by delivery to the Company of a written notice, signed by each electing holder, specifying the manner in which the voting power attributable to the Class B Common Shares of the electing holders shall be allocated. The voting power allocation provisions specified in an election under this Bye-law 4.2(b)(vi) shall have the same effect as if set forth in these Bye-laws.

(vii) Notwithstanding Bye-laws 4.2(b)(ii)-(v), any holder of Class B Common Shares that is a member of the Apollo Group may elect to have the amount of voting power attributable to such holder’s Class B Common Shares be subject to such additional limitations as may be specified by such holder. Such election shall be made by delivering to the Company a written notice specifying such additional limitations. Any voting power that must be allocated away from a holder’s Class B Common Shares pursuant to an election under this Bye-law 4.2(b)(vii) shall be reallocated pro rata among the Class B Common Shares (other than any Transferred Class B Common Shares) directly held by all other Shareholders; provided, however, that such reallocation shall be permitted with respect to any Class B Common Share only to the extent that such reallocation would not cause the Voting Ratio of such Class B Common Share to be greater than fifteen (15), and any voting power not able to be reallocated to Class B Common Shares shall be instead be reallocated to the Class A Common Shares as a class.

- (c) The Class M Common Shares shall have no right to vote on any matters to be voted on by the Shareholders (including, without limitation, any election or removal of directors) and the Class M Common Shares shall not be included in determining the number of shares voting or entitled to vote on such matters, except as provided in Bye-law 4.2(f) and where required under Bermuda law.
 - (d) Notwithstanding anything to the contrary herein, the aggregate votes conferred by the Common Shares held by all Management Shareholders and employees of the Apollo Group that are Shareholders (“Apollo Employee Shareholders”) shall be reduced pro rata to the extent necessary such that all such Common Shares held by all Management Shareholders and Apollo Employee Shareholders shall constitute collectively no more than 3% of the Total Voting Power. This clause shall not affect the respective aggregate voting power of the Class A Common Shares of 55% of the Total Voting Power and the Class B Common Shares of 45% of the Total Voting Power, subject to adjustment by Bye-law 4.2(b), Bye-law 4.2(e) and Bye-law 4.2(f). Any voting rights of Management Shareholders and Apollo Employee Shareholders that are limited by this Bye-law 4.2(d) (subject to Bye-law 4.2(e)) shall reduce the voting power of each Management Shareholder and Apollo Employee Shareholder pro-rata, and increase the voting power of the Specified Shareholders (other than Management Shareholders and Apollo Employee Shareholders) holding Class A Common Shares in the same manner as specified in, and subject to the operation of, Bye-law 4.4(a)(iii).
 - (e) The holders of the Class B Common Shares, by a vote of the majority of the Class B Common Shares, may at any time and from time to time elect to reduce the percentage of the Total Voting Power represented by the Class B Common Shares (and correspondingly increase the percentage of the Total Voting Power represented by the Class A Common Shares, so that the Total Voting Power remains equal to 100), subject to further adjustment by Bye-law 4.2(f) (including, without limitation, by an election that results in increased voting rights attributable to the Class A Common Shares), and if so provided by the terms of such election, such election shall be irrevocable.
 - (f) Notwithstanding Bye-law 4.2(a), Bye-law 4.2(b), Bye-law 4.2(c) and Bye-law 4.2(e), in connection with any vote of Shareholders to approve a merger or amalgamation with respect to the Company (a “Company Merger Vote”), any issued and outstanding Nonvoting Class A Common Share and each Class M Common Share, shall have the power to vote in connection with any such Company Merger Vote. Solely in connection with any such Company Merger Vote, such Nonvoting Class A Common Shares and Class M Common Shares shall collectively represent 0.1% of the Total Voting Power (such voting power allocated equally among the Nonvoting Class A Common Shares and Class M Common Shares) with the Total Voting Power attributable to each of the voting Class A Common Shares and Class B Common Shares being reduced by such percentage on a pro rated basis determined based on Total Voting Power of each such class.
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- 4.3 From and after the occurrence of an Apollo Termination Event, the voting rights of the Common Shares shall be as follows:
- (a) Subject to Bye-law 4.3(c), the Class A Common Shares shall represent 100% of the Total Voting Power. Subject to Bye-law 4.4, each Class A Common Share shall be entitled to one vote per Class A Common Share. Notwithstanding the foregoing, subject to Bye-law 4.3(b), no Tax Disqualified I Class A Common Share shall have the right to vote.
 - (b) Subject to Bye-law 4.3(c), the Class M Common Shares shall have no right to vote on any matters to be voted on by the Shareholders (including, without limitation, any election or removal of directors) and the Class M Common Shares shall not be included in determining the number of shares voting or entitled to vote on such matters, except where required under Bermuda law and as provided in this Bye-law 4.3(b).
 - (c) In connection with any Company Merger Vote, any Tax Disqualified I Class A Common Share or Class M Common Share that is not otherwise entitled to vote in accordance with this Bye-law 4.3 shall have the power to vote in connection with any such Company Merger Vote. Solely in connection with any such Company Merger Vote, such Tax Disqualified I Class A Common Shares and Class M Common Shares shall collectively represent 0.1% of the Total Voting Power (such voting power allocated equally among the Tax Disqualified I Class A Common Shares and Class M Common Shares) with the Total Voting Power attributable to the Class A Common Shares (other than Tax Disqualified I Class A Common Shares) being reduced by such percentage on a pro rated basis.
- 4.4
- (a) The voting rights of the Relevant Securities shall be subject to the following provisions (*provided*, that this Bye-law 4.4(a) shall not apply at any time that there are fewer than the Specified Number of holders of Relevant Securities (for this purpose, treating all such holders that are classified as disregarded entities with the same regarded owner for U.S. federal income tax purposes, together with such regarded owner as one such holder), excluding Disqualified Shareholders):
 - (i) Other than with respect to any Tentative 9.9% Shareholder, except upon the consent of at least 75% of the Board and any Applicable Shareholder holding Controlled Shares of such Tentative 9.9% Shareholder, the voting power of each Applicable Security is hereby adjusted (and shall be automatically adjusted in the future) to the extent necessary so that no Applicable Shareholder holding Applicable Securities, and no Tax Attributed Affiliate of any such Applicable Shareholder, is a 9.9% Shareholder. For the avoidance of doubt, the Board may, in its discretion, grant its consent for purposes of the exception provided in the immediately preceding sentence for any individual Applicable Shareholder or group of Applicable Shareholders and need not grant its consent for all Applicable Shareholders.
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The Board shall from time to time, including prior to any time at which a vote of Shareholders is taken, take all reasonable steps necessary to ascertain through communications with Shareholders or otherwise (including by reviewing publicly-filed ownership reports of Shareholders filed pursuant to Section 16 of the Securities Exchange Act of 1934, as amended) whether there exists, or will exist at the time any vote of Shareholders is taken, an Applicable Shareholder holding Applicable Securities, or a Tax Attributed Affiliate of such an Applicable Shareholder, that is a Tentative 9.9% Shareholder.

- (ii) In the event that an Applicable Shareholder holding Applicable Securities, or a Tax Attributed Affiliate of such an Applicable Shareholder, that is a Tentative 9.9% Shareholder exists, the aggregate votes conferred by the Applicable Securities held by an Applicable Shareholder and treated as Controlled Shares of that Tentative 9.9% Shareholder shall be reduced to the extent necessary such that the Controlled Shares of the Tentative 9.9% Shareholder will constitute no more than 9.9% of the Total Voting Power.
 - (iii) The votes attributable to the Relevant Securities (other than any Transferred Class B Common Shares) of Specified Shareholders shall, in the aggregate, be increased across such Specified Shareholders *pro rata* based on the then current voting power attributable to Relevant Securities, as applicable, by the same number of votes subject to reduction as described above. Such increase shall apply to all such Specified Shareholders in proportion to the voting power attributable to their Relevant Securities, at that time; *provided*, that such increase shall be limited as to any Specified Shareholder to the extent necessary to avoid causing such Specified Shareholder, or any of its Tax Attributed Affiliates, to be a 9.9% Shareholder. The adjustments of voting power described in this Bye-law 4.4 shall apply repeatedly until there would be no 9.9% Shareholder or until successive application would not result in any change in the voting power of any Relevant Securities.
- (b) The Board may deviate from any of the principles described in this Bye-law 4.4 and determine that Relevant Securities held by a Specified Shareholder shall carry different voting rights (or no voting rights) as it determines appropriate (1) to avoid the existence of any 9.9% Shareholder or (2) (i) to avoid adverse tax, legal or regulatory consequences to the Company or any of its Affiliates or (ii) upon the request of a Specified Shareholder, to avoid adverse tax, legal or regulatory consequences for such Specified Shareholder or any of its Affiliates or direct or indirect owners.
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- (c)
- (i) The Board shall have the authority to request from any Person holding, directly or indirectly, Applicable Securities or Class B Common Shares, and such Person shall provide, as promptly as reasonably practicable, such information as the Board may require for the purpose of determining whether any Person's voting rights are to be adjusted pursuant to these Bye-laws. If such Person fails to reasonably respond to such a request, or submits incomplete or inaccurate information in response to such a request, the Company may, in its sole and absolute discretion, determine that such Person's Applicable Securities or Class B Common Shares shall carry no voting rights or reduced voting rights, in which case such Applicable Securities or Class B Common Shares shall not carry any voting rights or shall carry only such reduced voting rights until otherwise determined by the Company in its sole and absolute discretion.
 - (ii) Any Person shall give notice to the Company within ten days following the date that such Person acquires actual knowledge that it is a Tentative 9.9% Shareholder or that its Applicable Securities are Controlled Shares of a Tentative 9.9% Shareholder.
 - (iii) Notwithstanding the foregoing, no Person shall be liable to any other Person or the Company for any losses or damages resulting from a Shareholder's failure to respond to, or submission of incomplete or inaccurate information in response to, a request under paragraph (i) above or from such Person's failure to give notice under paragraph (ii) above. The Board may rely on the information provided by a Person under this Bye-law 4.4(c) in the satisfaction of its obligations under this Bye-law 4.4. The Company may, but shall have no obligation to, provide notice to any Person of any adjustment to its voting power that may result from the application of this Bye-law 4.4.

4.5

- (a) The Common Shares shall be entitled to such dividends, in proportion to the number of Class A Common Shares, Class B Common Shares and Class M Common Shares held by such holder, as the Board may from time to time declare, *provided*, that (A) the holders of Class M-1 Common Shares shall be entitled to receive dividends declared by the Board, if any, only if, on the date of declaration of such dividend, previous Return of Investment Amounts shall have been received (or deemed received where applicable) since the date of issuance of such Class M-1 Common Shares with respect to any Class A Common Shares and Class B Common Shares in an amount equal to \$10 per share (the "Group 1 Preference Amount"), (B) the holders of Class M-2 Common Shares shall be entitled to receive dividends declared by the Board, if any, only if, on the date of declaration of such dividend, previous Return of Investment Amounts shall have been received (or deemed received where applicable) since the date of issuance of such Class M-2 Common Shares with respect to any Class A Common Shares and Class B Common Shares in an amount equal to \$10.77 per share (the "Group 2 Preference Amount"),
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- (C) the holders of Class M-3 Common Shares shall be entitled to receive dividends declared by the Board, if any, only if, on the date of declaration of such dividend, previous Return of Investment Amounts shall have been received (or deemed received where applicable) since the date of issuance of such Class M-3 Common Shares with respect to any Class A Common Shares and Class B Common Shares in an amount equal to \$13.46 per share (the “Group 3 Preference Amount”),
- (D) the holders of Class M-4 Common Shares shall be entitled to receive dividends declared by the Board, if any, only if, on the date of declaration of such dividend, previous Return of Investment Amounts shall have been received (or deemed received where applicable) since the date of issuance of such Class M-4 Common Shares with respect to any Class A Common Shares and Class B Common Shares in an amount equal to \$26.00 per share (the “Group 4 Preference Amount”) and
- (E) the holders of any other class of Class M Common Shares shall be entitled to receive dividends declared by the Board, if any, only if, on the date of declaration of such dividend, previous Return of Investment Amounts shall have been received (or deemed received where applicable) since the initial issuance date of such Class M Common Shares with respect to any Class A Common Shares and Class B Common Shares in an amount equal to a price per share and with such priority of distribution and payment of such dividends with respect to such Class M Common Shares to be designated by the Board (collectively with the Group 1 Preference Amount, the Group 2 Preference Amount, the Group 3 Preference Amount and the Group 4 Preference Amount, the “Group M Preference Amount”); *provided*, that the payment of dividends on any Class M Common Shares issued as a “restricted share” shall be subject to any vesting and other rights or limitations set forth in any applicable Company incentive plan or restricted share award agreement.
- (b) In addition to the foregoing, upon a Liquidation, after payment or provision for payment of the debts and other liabilities of the Company, distributions out of the remaining assets of the Company available for distribution to its Shareholders shall be made as follows: (i) first, the holders of the Class A Common Shares and Class B Common Shares (on a pro-rata basis based upon the number of Class A Common Shares and Class B Common Shares held by each such holder in proportion to the total number of Class A Common Shares and Class B Common Shares then outstanding), shall be entitled to receive in the aggregate all distributions until such time as aggregate distributions are made in an amount equal to the Group 1 Preference Amount to the holders of Class A Common Shares and Class B Common Shares described in such definition (less any amounts paid as dividends in respect of the Group 1 Preference Amount pursuant to clause (a) above); (ii) second, the holders of Class A Common Shares, Class B Common Shares and Class M-1 Common Shares (on a pro-rata basis based upon the number of Class A Common Shares, Class B Common Shares and Class M-1 Common Shares held by each such holder in proportion to the total number of Class A Common Shares, Class B Common Shares and Class M-1 Common Shares then outstanding), shall be entitled to receive in the aggregate all distributions until such time as aggregate distributions are made in an amount equal to the Group 2 Preference Amount to the holders of Class A Common Shares and Class B Common Shares described in such definition (less any amounts paid as dividends in respect of the Group 2 Preference Amount pursuant to clause (a) above);
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- (iii) third, the holders of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares and Class M-2 Common Shares (on a pro-rata basis based upon the number of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares and Class M-2 Common Shares held by each such holder in proportion to the total number of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares and Class M-2 Common Shares then outstanding), shall be entitled to receive in the aggregate all distributions until such time as aggregate distributions are made in an amount equal to the Group 3 Preference Amount to the holders of Class A Common Shares and Class B Common Shares described in such definition (less any amounts paid as dividends in respect of the Group 3 Preference Amount pursuant to clause (a) above); (iv) fourth, the holders of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares and Class M-3 Common Shares (on a pro-rata basis based upon the number of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares and Class M-3 Common Shares held by each such holder in proportion to the total number of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares and Class M-3 Common Shares then outstanding), shall be entitled to receive in the aggregate all distributions until such time as aggregate distributions are made in an amount equal to the Group 4 Preference Amount to the holders of Class A Common Shares and Class B Common Shares described in such definition (less any amounts paid as dividends in respect of the Group 4 Preference Amount pursuant to clause (a) above); (v) fifth, the holders of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares, Class M-3 Common Shares and Class M-4 Common Shares (on a pro-rata basis based upon the number of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares, Class M-3 Common Shares and Class M-4 Common Shares held by each such holder in proportion to the total number of Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares, Class M-3 Common Shares and Class M-4 Common Shares then outstanding), shall be entitled to receive in the aggregate all distributions until such time as aggregate distributions are made in an amount equal to the applicable Group M Preference Amount to the holders of Class A Common Shares and Class B Common Shares described in such definition (less any amounts paid as dividends in respect of such Group M Preference Amount pursuant to clause (a) above) and (vi) thereafter, the holders of Common Shares (on a pro-rata basis based upon the number of Common Shares held by each such holder in proportion to the total number of Common Shares then outstanding) shall be entitled to receive in the aggregate all distributions, subject to any preference of any other Class M Common Shares set forth in such designation.
- (c) Unless and until the Group 1 Preference Amount is satisfied, the Class A Common Shares and Class B Common Shares, which shall rank *pari passu* with respect to one another, shall rank senior to the Class M Common Shares in terms of dividends and only after the Group 1 Preference Amount has been fully satisfied will dividends be paid pro rata to the Class A Common Shares, the Class B Common Shares and the Class M-1 Common Shares as a whole.
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After the Group 1 Preference Amount has been satisfied, but unless and until the Group 2 Preference Amount is satisfied, the Class A Common Shares, Class B Common Shares and Class M-1 Common Shares, which shall rank *pari passu* with respect to one another, shall rank senior to the Class M-2 Common Shares in terms of dividends, and only after the Group 2 Preference Amount has been fully satisfied will dividends be paid pro rata to the Class A Common Shares, the Class B Common Shares, the Class M-1 Common Shares and the Class M-2 Common Shares as a whole. After the Group 2 Preference Amount has been satisfied, but unless and until the Group 3 Preference Amount is satisfied, the Class A Common Shares, Class B Common Shares, Class M-1 Common Shares and Class M-2 Common Shares, which shall rank *pari passu* with respect to one another, shall rank senior to the Class M-3 Common Shares in terms of dividends, and only after the Group 3 Preference Amount has been fully satisfied will dividends be paid pro rata to the Class A Common Shares, the Class B Common Shares, the Class M-1 Common Shares, the Class M-2 Common Shares and the Class M-3 Common Shares as a whole. After the Group 3 Preference Amount has been satisfied, but unless and until the Group 4 Preference Amount is satisfied, the Class A Common Shares, Class B Common Shares, Class M-1 Common Shares, Class M-2 Common Shares and Class M-3 Common Shares, which shall rank *pari passu* with respect to one another, shall rank senior to the Class M-4 Common Shares in terms of dividends, and only after the Group 4 Preference Amount has been fully satisfied will dividends be paid pro rata to the Common Shares as a whole, subject to any preference of the Class A Common Shares, the Class B Common Shares, the Class M-1 Common Shares, the Class M-2 Common Shares, the Class M-3 Common Shares and the Class M-4 Common Shares over any other series of Class M Common Shares set forth in such designation and the preference of any series of Class M Common Shares over another series of Class M Common Shares.

- (d) Notwithstanding anything to the contrary in this Bye-law 4.5, if, as a result of any applicable escrow, holdback or other similar contingency provision (collectively, “Escrow”) contained in any transaction document governing any Liquidation, the assets and funds to be distributed upon the occurrence of such Liquidation are insufficient to permit the payment of the full applicable Group M Preference Amount that, in each case, would be payable in the absence of the Escrow, the Company shall ensure that the transaction document relating to such Liquidation shall provide that the remainder of the assets or funds upon the release of such Escrow shall be reallocated among the Class A Common Shares, Class B Common Shares, and Class M Common Shares in a manner to reflect what each such Shareholder would have received if such assets or funds had been distributed by the Company to such Shareholders in a Liquidation for cash and the proceeds thereof had been distributed in accordance with the provisions of Bye-law 4.5.
 - (e) In the event of a Liquidation resulting from circumstances set forth in either clause (ii) or clause (iii) of the definition of Sale of the Company, the “remaining assets of the Company available for distribution” (as referred to in clause (b) above) shall be deemed to be the aggregate consideration to be paid to all holders of Class A Common Shares, Class B Common Shares, and Class M Common Shares participating in such Liquidation.
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In connection with such a Liquidation, the holders of the Class A Common Shares, Class B Common Shares and Class M Common Shares shall allocate the aggregate consideration to be paid to all such Shareholders participating in such Liquidation among such Shareholders, such that each such Shareholder shall receive the same portion of the aggregate consideration from such Liquidation that such Shareholder would have received if such aggregate consideration had been distributed by the Company in a Liquidation caused by circumstances other than those set forth in clause (ii) or clause (iii) of the definition of Sale of the Company.

- (f) If any or all of the proceeds payable to the Shareholders in connection with a Liquidation are in a form other than cash or marketable securities, the fair market value of such consideration shall be determined in good faith by the Board.
- (g) Any time a holder of Class M Common Shares (a “Subject Holder”) receives consideration pursuant to the sale or transfer of such Class M Common Shares and the applicable Group M Preference Amount has not been satisfied, such consideration shall be reallocated among the Class A Common Shares, Class B Common Shares and Class M Common Shares in a manner to reflect what each such Shareholder would have received if such aggregate consideration had been distributed by the Company to such Shareholders in a Liquidation for cash and the proceeds thereof had been distributed in accordance with the provisions of Bye-law 4.5 (a “Reallocation”). Any consideration reallocated to the Class A Common Shares and Class B Common Shares pursuant to this Bye-law 4.5(g) shall be included in determining whether, pursuant to Bye-law 4.5, dividends or distributions in an amount equal to the applicable Group M Preference Amount has been paid with respect to Class A Common Shares and Class B Common Shares. At any time after the Group 1 Preference Amount, Group 2 Preference Amount, Group 3 Preference Amount, Group 4 Preference Amount or any other Group M Preference Amount, as applicable, is satisfied following a Reallocation (on a pro forma basis without regard to any Reallocation), the Company shall pay or cause to be paid to each Subject Holder, out of amounts otherwise available for distribution to the Shareholders, an amount equal to the amount reallocated from such Subject Holder pursuant to this Bye-law 4.5(g).

4.6 The Class B Common Shares and Class M Common Shares shall be convertible into Class A Common Shares pursuant to the following terms and conditions:

- (a) The Class M Common Shares shall be convertible into Class A Common Shares in accordance with, and subject to the terms and conditions of, the award agreements governing the granting of such shares.
 - (b) The Class B Common Shares shall be converted or convertible as follows:
 - (i) Upon notice to the Company, a holder of Class B Common Shares may convert any or all of its Class B Common Shares into Class A Common Shares, and upon receipt of such notice by the Company such Class B Common Shares shall immediately and automatically convert into an equal number of Class A Common Shares on a one-for-one basis, by way of redemption and reissue (for the avoidance of doubt, no Class A Common Share acquired by conversion of Class B Common Shares pursuant to this provision shall be an Apollo Designated Voting Security).
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- (ii) Concurrently with or immediately prior to a sale, transfer, exchange or other disposition (including by dividend or other distribution) of any Class B Common Shares by a holder thereof, such holder shall notify the Company in writing of such transfer and such Class B Common Shares shall immediately and automatically convert into an equal number of Class A Common Shares on a one-for-one basis, by way of redemption and reissue; *provided, however*, that no conversion shall occur with respect to Class B Common Shares transferred (i) to a member of the Apollo Group or (ii) pursuant to Bye-law 4.2(b)(ii)(A). Neither the Company nor any of its Subsidiaries shall issue or sell Class B Common Shares to any Person, other than a member of the Apollo Group.
- (iii) Upon an Apollo Termination Event or the election of the holders of a majority of the outstanding Class B Common Shares (as evidenced in writing to the Board), all outstanding Class B Common Shares shall immediately and automatically convert into an equal number of Class A Common Shares on a one-for-one basis, by way of redemption and reissue.
- (iv) For the avoidance of doubt, any Class A Common Share acquired by conversion of Class B Common Shares shall be subject to the voting restrictions set forth in Bye-laws 4.2 and 4.4.

4.7

- (a) At any time prior to an Apollo Termination Event, and upon notice to the Company, any member of the Apollo Group may convert any or all of its Class A Common Shares into Class B Common Shares, and upon receipt of such notice by the Company such Class A Common Shares shall immediately and automatically convert into an equal number of Class B Common Shares on a one-for-one basis, by way of redemption and reissue. If such member of the Apollo Group holds both Class A Common Shares and Apollo Designated Voting Securities that consist of Class A Common Shares, then such member of the Apollo Group shall specify whether, and how many, of the shares being converted into Class B Common Shares constitute Apollo Designated Voting Securities.
 - (b) At any time prior to an Apollo Termination Event, in connection with its purchase of any Class A Common Shares or other voting securities (other than any Class B Common Shares) of the Company from the Company or any other Shareholder, a member of the Apollo Group may designate, in writing to the Board, prior to such purchase, its intention that any or all such purchased Class A Common Shares or such other voting securities constitute voting Class A Common Shares or such other class or series of voting securities and such securities, when purchased by such member shall constitute voting Class A Common Shares or such other class or series of voting securities for all purposes of these Bye-laws (such designated securities, when held by a member of the Apollo Group, "Apollo Designated Voting Securities"). At the election of the holders of a majority of the Class B Common Shares as evidenced in writing to the Board, the right of any member of the Apollo Group to acquire Apollo Designated Voting Securities may be terminated, *provided*, that such termination shall not affect the voting rights of any Apollo Designated Voting Securities outstanding at the time of such termination.
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- 4.8** Any Class A Common Shares or Class B Common Shares issued upon conversion of Class A Common Shares, Class B Common Shares or Class M Common Shares pursuant to Bye-laws 4.6 and 4.7 shall be subject to the terms and restrictions of these Bye-laws applicable to Class A Common Shares and Class B Common Shares, including those contained in Bye-laws 4.2, 4.3 and 4.4 (subject to any exceptions set forth in those sections, including exceptions applicable to the Apollo Group and the Apollo Designated Voting Securities).
- 4.9** All the rights attaching to a Treasury Share shall be suspended and shall not be exercised by the Company while it holds such Treasury Share and, except where required by the Act, all Treasury Shares shall be excluded from the calculation of any percentage or fraction of the share capital, or shares, of the Company.
- 4.10** All determinations to be made in connection with the application of the provisions set forth in this Bye-law 4 shall be made by the Company in its sole discretion, and any such determination shall be binding on all Shareholders and holders of securities of the Company.
- 4.11** By way of example, if a holder of Class A Common Shares, who does not hold Nonvoting Class A Common Shares, and who is entitled to 50% of the economic value of the Company but is only entitled to 9.9% of the Total Voting Power pursuant to Bye-law 4.4 transfers all of such holder's shares in equal amounts to two unaffiliated third parties (neither of whom (x) is a Disqualified Shareholder or (y) owns any Class B Common Shares), then each such third-party transferee shall be entitled to 25% of the economic value of the Company and up to 9.9% of the Total Voting Power (subject to Bye-law 4.4).

5. Tax Restrictions

The following restrictions apply to each Shareholder or holder of Equity Securities, other than the Apollo Group:

- 5.1** No Shareholder or holder of Equity Securities (or, to its actual knowledge, any direct or indirect beneficial owner thereof) who is a "United States shareholder" of the Company (within the meaning of Section 953(c) of the Code), nor any "related person" (within the meaning of Section 953(c) of the Code) to such Shareholder or holder of Equity Securities (or such owner), shall at any time knowingly permit itself to be a Related Insured Entity. No Shareholder or holder of Equity Securities who is a U.S. Person, shall knowingly permit itself (or, to its actual knowledge, any direct or indirect beneficial owner thereof) to own (directly, indirectly or constructively pursuant to Section 958 of the Code) outstanding capital stock of the Company or Equity Securities possessing 50% or more of (i) the total voting power of the Common Shares or Equity Securities (excluding any Apollo Designated Voting Securities), or (ii) the total value of the Common Shares or Equity Securities. No Shareholder or holder of Equity Securities (or, to its actual knowledge, any direct or indirect beneficial owner thereof) nor any "related person" (within the meaning of Section 953(c) of the Code) to such Shareholder or holder of Equity Securities (or such owner) (in all cases, excluding any member of the Apollo Group) shall (i) acquire any interests (for this purpose, including any instrument or arrangement that is treated as an equity interest for U.S. federal income tax purposes) in AP Alternative Assets, L.P. or Apollo Global Management, LLC or (ii) make any investment, or enter into a transaction, that, to the actual knowledge of such Shareholder at the time such Shareholder, holder of Equity Securities, owner or related person becomes bound to make the investment or enter into the transaction, would cause such Shareholder, holder of Equity Securities, owner or related person, or any other U.S. Person,
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to own (directly, indirectly or constructively pursuant to Section 958 of the Code) outstanding capital stock of the Company or Equity Securities possessing 50% or more of (a) the total voting power of the Common Shares or Equity Securities entitled to vote or (b) the total value of the Common Shares or Equity Securities.

- 5.2 Notwithstanding anything contained herein to the contrary, no Shareholder shall transfer any Equity Securities if, to the actual knowledge of such Shareholder at the time of such transfer, following such transfer, in the aggregate, 19.9% or more of the total voting power of either the outstanding capital stock of the Company or Equity Securities entitled to vote or 19.9% of the total value of either the outstanding capital stock of the Company or Equity Securities would be owned directly or indirectly (under the principles of Section 953(c)(3)(A) of the Code) by one or more Persons who are either (i) both “United States shareholders” of the Company (within the meaning of Section 953(c) of the Code) and Related Insured Entities or (ii) both related to “United States shareholders” of the Company (within the meaning of Section 953(c) of the Code) and Related Insured Entities.
- 5.3 All determinations to be made in connection with the application of the provisions set forth in Bye-laws 5.1 through 5.2 shall be made by the Board in its sole discretion, and any such determination shall be binding on all Shareholders, it being understood that a Shareholder will in no instance be liable for monetary damages with respect to a breach of this Bye-law 5. The Board may, at any time, and from time to time, request evidence and/or require representations that the restrictions set forth in this Bye-law 5 have not, or will not, be breached. Each Shareholder agrees to furnish such evidence to the Board promptly upon request therefor. The Board may waive any provision in this Bye-law 5 with respect to any Shareholder without granting similar waivers to any other Shareholder. The Board and any particular Shareholder may agree in writing to amend the application of the provisions of this Bye-law 5 with respect to such Shareholder, and the Board shall not be required to enter into similar agreements with other Shareholders.
- 5.4 In the event any Shareholder or holder of Equity Securities becomes aware that there is a material risk that it, any of its direct or indirect beneficial owners and/or any “related person” (within the meaning of Section 953(c) of the Code) to such Shareholder or holder of Equity Securities (or such owner) has violated any provision contained in this Bye-law 5 (without regard to any knowledge qualifier therein), such Shareholder or holder of Equity Securities will be obligated to notify the Board as promptly as possible. In the event any Shareholder or holder of Equity Securities violates Bye-law 5.1 (without regard to any knowledge qualifier therein), at the discretion of the Board, such Shareholder or holder of Equity Securities shall, and shall cause any direct or indirect beneficial owner of such Shareholder or holder of Equity Securities and any “related person” (within the meaning of Section 953(c) of the Code) to such Shareholder or holder of Equity Securities to (x) sell some or all of its Common Shares or Equity Securities at fair market value (as mutually agreed by the Company and such Shareholder in good faith) as directed by the Board and/or (y) allow the Company to repurchase some or all of its Common Shares or Equity Securities at fair market value (as determined by the Company and such Shareholder in good faith); *provided*, that if the Company and such Shareholder cannot mutually agree on the fair market value of the Common Shares or Equity Securities to be sold or repurchased in accordance with this Bye-law 5.4, then fair market value shall be determined by an investment banking firm of national recognition, which firm shall be reasonably acceptable to the Company and such Shareholder or holder of Equity Securities.
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The determination of fair market value by such investment banking firm shall be final and binding upon the parties. If the Company and such Shareholder or holder of Equity Securities are unable to agree upon an acceptable investment banking firm within ten (10) days after the date either party proposed that one be selected, the investment banking firm will be selected by an arbitrator located in the City of New York, New York selected by the American Arbitration Association (or if such organization ceases to exist, the arbitrator shall be chosen by a court of competent jurisdiction). The arbitrator shall select the investment banking firm (within ten (10) days of his appointment) from a list, jointly prepared by the Company and such Shareholder or holder of Equity Securities, of not more than six investment banking firms of national standing in the United States, of which no more than three may be named by the Company and no more than three may be named by such Shareholder or holder of Equity Securities. The arbitrator may consider, within the ten-day period allotted, arguments from the parties regarding which investment banking firm to choose, but the selection by the arbitrator shall be made in its sole discretion from the list of six. The selection by the arbitrator of such investment banking firm shall be final and binding upon the parties. The Company and such Shareholder or holder of Equity Securities shall each pay one-half of the fees and expenses of the investment banking firms and arbitrator (if any) used to determine the fair market value. If required by any such investment banking firm or arbitrator, the Company shall execute a retainer and engagement letter containing reasonable terms and conditions, including, without limitation, customary provisions concerning the rights of indemnification and contribution by the Company in favor of such investment banking firm or arbitrator and its officers, directors, partners, employees, agents and Affiliates. The parties shall provide to the investment banking firm, on a confidential basis, such information it reasonably requests to perform its duties.

- 5.5 Notwithstanding anything to the contrary herein, upon a breach of this Bye-law 5 (without regard to any knowledge qualifier therein), the breaching Shareholder or holder of Equity Securities shall be required to take any reasonable action the Board deems appropriate.

6. Calls on Shares

- 6.1 The Board may make such calls as it thinks fit upon the Shareholders in respect of any moneys (whether in respect of nominal value or premium) unpaid on the shares allotted to or held by such Shareholders and, if a call is not paid on or before the day appointed for payment thereof, the Shareholders may at the discretion of the Board be liable to pay the Company interest on the amount of such call at such rate as the Board may determine, from the date when such call was payable up to the actual date of payment. The Board may differentiate between the holders as to the amount of calls to be paid and the times of payment of such calls.
- 6.2 The joint holders of a share shall be jointly and severally liable to pay all calls and any interest, costs and expenses in respect thereof.
- 6.3 The Company may accept from any Shareholder the whole or a part of the amount remaining unpaid on any shares held by him, although no part of that amount has been called up.

7. [Reserved]

8. Share Certificates

- 8.1** Every Shareholder shall be entitled to a certificate under the common seal (or a facsimile thereof) of the Company or bearing the signature (or a facsimile thereof) of a Director or the Secretary or a person expressly authorised to sign specifying the number and, where appropriate, the class of shares held by such Shareholder and whether the same are fully paid up and, if not, specifying the amount paid on such shares. The Board may by resolution determine, either generally or in a particular case, that any or all signatures on certificates may be printed thereon or affixed by mechanical means.
- 8.2** The Company shall be under no obligation to complete and deliver a share certificate unless specifically called upon to do so by the person to whom the shares have been allotted.
- 8.3** The holder of any shares of the Company, promptly upon discovery, shall notify the Company of any loss, destruction or mutilation of the certificate therefor, and the Board may, in its discretion, cause to be issued to such holder a new certificate or certificates for such shares, upon the surrender of the mutilated certificates or, in the case of loss or destruction of the certificate, upon satisfactory proof of such loss or destruction, and the Board may, in its discretion, require the owner of the lost or destroyed certificate or its legal representative to give the Company a bond in such sum and with such surety or sureties as it may direct to indemnify the Company against any claim that may be made against it on account of the alleged loss or destruction of any such certificate.

9. Fractional Shares

The Company may issue its shares in fractional denominations and deal with such fractions to the same extent as its whole shares and shares in fractional denominations shall have in proportion to the respective fractions represented thereby all of the rights of whole shares including (but without limiting the generality of the foregoing) the right to vote, to receive dividends and distributions and to participate in a winding-up.

REGISTRATION OF SHARES

10. Register of Shareholders

- 10.1** The Board shall cause to be kept in one or more books a Register of Shareholders and shall enter therein the particulars required by the Act.
- 10.2** The Register of Shareholders shall be open to inspection without charge at the Registered Office of the Company on every Business Day, subject to such reasonable restrictions as the Board may impose, so that not less than two hours in each Business Day be allowed for inspection. The Register of Shareholders may, after notice has been given in accordance with the Act, be closed for any time or times not exceeding in the whole thirty days in each year.

11. Registered Holder Absolute Owner

The Company shall be entitled to treat the registered holder of any share as the absolute owner thereof and accordingly shall not be bound to recognise any equitable claim or other claim to, or interest in, such share on the part of any other person.

12. Transfer of Registered Shares

- 12.1 The following transfer restrictions are in addition to any transfer restrictions that may apply pursuant to the terms of any contract or other agreement between the Shareholders as among themselves or with any third parties or that the Company may enter into with any of its Shareholders.
- 12.2 An instrument of transfer shall be in writing in the form of the following, or as near thereto as circumstances admit, or in such other form as the Board may accept:

Transfer of a Share or Shares
Athene Holding Ltd. (the "Company")

FOR VALUE RECEIVED.....[amount], I, [name of transferor] hereby sell, assign and transfer unto [transferee] of [address], [number] shares of the Company.

DATED this [] day of [], 20[]

Signed by:

In the presence of:

Transferor

Witness

Transferee

Witness

- 12.3 Such instrument of transfer shall be signed by or on behalf of the transferor and transferee, *provided*, that in the case of a fully paid share, the Board may accept the instrument signed by or on behalf of the transferor alone. The transferor shall be deemed to remain the holder of such share until the same has been registered as having been transferred to the transferee in the Register of Shareholders.
- 12.4 The Board may refuse to recognise any instrument of transfer unless it is accompanied by the certificate in respect of the shares to which it relates and by such other evidence as the Board may reasonably require to show the right of the transferor to make the transfer.
- 12.5 The joint holders of any share may transfer such share to one or more of such joint holders, and the surviving holder or holders of any share previously held by them jointly with a deceased Shareholder may transfer any such share to the executors or administrators of such deceased Shareholder.
- 12.6 The Board may in its absolute discretion refuse to register the transfer of a share if, and only if, all applicable consents, authorisations and permissions of any governmental body or agency in Bermuda have not been obtained. If the Board refuses to register a transfer of any share, the Secretary shall, within three months after the date on which the transfer was lodged with the Company, send to the transferor and transferee notice of the refusal.



12.7 If a Shareholder who is a party to the Registration Rights Agreement transfers any shares which are subject to the provisions of the Registration Rights Agreement, the transferee of such shares and any subsequent transferee of those shares shall be subject to the provisions of such Registration Rights Agreement and the Board may refuse to register any such transfer that is in violation of the restrictions on transfer contained therein; provided, that no such transfer shall be prohibited by this provision or refused, and the shares subject to such transfer shall no longer be subject to the provisions of the Registration Rights Agreement or this Bye-law 12.7, to the extent that (x) such transfer was made pursuant to (i) an effective registration statement or (ii) a waiver by the Company or (y) at the time of such transfer, the shares subject to such transfer are not then currently subject to a restriction on trading or transfer pursuant to the lock-up or holdback provisions of the Registration Rights Agreement. If the Board refuses to register such a transfer, the Secretary shall, within three months after the date on which the transfer was lodged with the Company, send to the transferor and transferee notice of the refusal.

13. Transfer Agent; Registrar; Rules Respecting Certificates

13.1 The Company may maintain one or more transfer offices or agencies where shares of the Company shall be transferable. The Company may also maintain one or more registry offices where such shares shall be registered. The Board may make such rules and regulations as it may deem expedient concerning the issue, transfer and registration of share certificates in accordance with Applicable Laws and the rules of any stock exchange or quotation system on which shares of the Company may be then listed or quoted.

14. Transmission of Registered Shares

14.1 Subject to the terms of any contracts or other agreements by and between the Shareholders or by and between the Company and any of its Shareholders, in the case of the death of a Shareholder, the survivor or survivors where the deceased Shareholder was a joint holder, and the legal personal representatives of the deceased Shareholder where the deceased Shareholder was a sole holder, shall be the only persons recognised by the Company as having any title to the deceased Shareholder's interest in the shares. Nothing herein contained shall release the estate of a deceased joint holder from any liability in respect of any share which had been jointly held by such deceased Shareholder with other persons. Subject to the Act, for the purpose of this Bye-law, legal personal representative means the executor or administrator of a deceased Shareholder or such other person as the Board may, in its absolute discretion, decide as being properly authorised to deal with the shares of a deceased Shareholder.

14.2 Any person becoming entitled to a share in consequence of the death or bankruptcy of any Shareholder may be registered as a Shareholder upon such evidence as the Board may deem sufficient or may elect to nominate some person to be registered as a transferee of such share, and in such case the person becoming entitled shall execute in favour of such nominee an instrument of transfer in writing in the form, or as near thereto as circumstances admit, of the following:

Transfer by a Person Becoming Entitled on Death/Bankruptcy of a Shareholder

Athene Holding Ltd. (the "Company")

I/We, having become entitled in consequence of the [death/bankruptcy] of [name and address of deceased/bankrupt Shareholder] to [number] share(s) standing in the Register of Shareholders of the Company in the name of the said [name of deceased/bankrupt Shareholder] instead of being registered myself/ourselves, elect to have [name of transferee] (the "Transferee") registered as a transferee of such share(s) and I/we do hereby accordingly transfer the said share(s) to the Transferee to hold the same unto the Transferee, his or her executors, administrators and assigns, subject to the conditions on which the same were held at the time of the execution hereof; and the Transferee does hereby agree to take the said share(s) subject to the same conditions.

DATED this [] day of [], 20[]

Signed by:

In the presence of:

Transferor

Witness

Transferee

Witness

- 14.3 On the presentation of the foregoing materials to the Board, accompanied by such evidence as the Board may require to prove the title of the transferor, the transferee shall be registered as a Shareholder. Notwithstanding the foregoing, the Board shall, in any case, have the same right to decline or suspend registration as it would have had in the case of a transfer of the share by that Shareholder before such Shareholder's death or bankruptcy, as the case may be.
- 14.2 Where two or more persons are registered as joint holders of a share or shares, then in the event of the death of any joint holder or holders the remaining joint holder or holders shall be absolutely entitled to such share or shares and the Company shall recognise no claim in respect of the estate of any joint holder except in the case of the last survivor of such joint holders.

ALTERATION OF SHARE CAPITAL

15. Power to Alter Capital

- 15.1 The Company may if authorized by Resolution increase, divide, consolidate, subdivide, change the currency denomination of, diminish or otherwise alter or reduce its share capital in any manner permitted by the Act.
 - 15.2 Where, on any alteration or reduction of share capital, fractions of shares or some other difficulty would arise, the Board may deal with or resolve the same in such manner as it thinks fit.
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16. Variation of Rights Attaching to Shares

Subject to any contract or agreement by and between the Shareholders or by and between the Company and any of its Shareholders, which contains provisions affecting the rights attaching to shares of the Company, if, at any time, the share capital is divided into different classes of shares, the rights attached to any class (unless otherwise provided by the terms of issue of the shares of that class, as the case may be) may, whether or not the Company is being wound-up, be varied with the consent in writing of the holders of a majority of the issued shares of that class (as the case may be) or with the sanction of a resolution passed by a majority of the votes cast at a separate general meeting of the holders of the shares of the class at which meeting the necessary quorum shall be two persons at least holding or representing by proxy one-third of the issued shares of the class, as the case may be. The rights conferred upon the holders of the shares of any class issued with preferred or other rights shall not, unless otherwise expressly provided by the terms of issue of the shares of that class, be deemed to be varied by the creation or issue of further shares ranking *pari passu* therewith.

DIVIDENDS AND CAPITALISATION**17. Dividends**

- 17.1** The Board may, subject to these Bye-laws and in accordance with the Act, declare a dividend to be paid to all holders of Common Shares, subject to Bye-law 4.5 in proportion to the number of Common Shares held by them that are entitled to share in such dividend pursuant to Bye-law 4.5, and such dividend may be paid in cash or wholly or partly in specie in which case the Board may fix the value for distribution in specie of any assets. No unpaid dividend shall bear interest as against the Company.
- 17.2** In the event of a distribution in specie, the value of any distributed assets shall be the fair market value of such assets at the time of distribution as reasonably determined by the Board.
- 17.3** The Board may declare and pay dividends on one or more class of shares of the Company to the extent one or more classes of shares of the Company ranks senior to or has priority or a preference over another class of shares of the Company.
- 17.4** The Board may fix, in advance, a date as the record date for the purpose of determining the Shareholders entitled to receive payment of any dividend or other distribution or the allotment of any rights, or entitled to exercise any rights in respect of any change, conversion or exchange of shares, or in order to make a determination of the Shareholders for the purpose of any other lawful action, which record date shall not precede the date upon which the resolution fixing the record date is adopted by the Board, and which record date shall not be more than sixty (60) calendar days prior to such action. If no record date is fixed by the Board, the record date for any such purpose shall be at the close of business on the day on which the Board adopts the resolution relating thereto.
- 17.5** The Company may pay dividends in proportion to the amount paid up on each share where a larger amount is paid up on some shares than on others.
- 17.6** The Board may declare and make such other distributions (in cash or in specie) to the Shareholders as may be lawfully made out of the assets of the Company. No unpaid distribution shall bear interest as against the Company.
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18. Power to Set Aside Profits

The Board may, before declaring a dividend, set aside out of the surplus or profits of the Company, such amount as it thinks proper as a reserve to be used to meet contingencies or for equalising dividends or for any other purpose.

19. Method of Payment

19.1 Any dividend, interest, or other moneys payable in cash in respect of the shares may be paid by cheque or draft sent through the post directed to the Shareholder at such Shareholder's address in the Register of Shareholders, or to such person and to such address as the holder may in writing direct.

19.2 In the case of joint holders of shares, any dividend, interest or other moneys payable in cash in respect of shares may be paid by cheque or draft sent through the post directed to the address of the holder first named in the Register of Shareholders, or to such person and to such address as the joint holders may in writing direct. If two or more persons are registered as joint holders of any shares any one can give an effectual receipt for any dividend paid in respect of such shares.

19.3 The Board may deduct from the dividends or distributions payable to any Shareholder all moneys due from such Shareholder to the Company on account of calls or otherwise.

20. Capitalisation

20.1 The Board may capitalise any amount for the time being standing to the credit of any of the Company's share premium or other reserve accounts or to the credit of the profit and loss account or otherwise available for distribution by applying such amount in paying up unissued shares to be allotted as fully paid bonus shares pro rata to the Shareholders.

20.2 The Board may capitalise any amount for the time being standing to the credit of a reserve account or amounts otherwise available for dividend or distribution by applying such amounts in paying up in full, partly or nil paid shares of those Shareholders who would have been entitled to such amounts if they were distributed by way of dividend or distribution.

MEETINGS OF SHAREHOLDERS

21. Annual General Meetings

Subject to any provisions of the Act and the rules of any stock exchange or quotation system on which the Company's common equity securities may be then listed or quoted, an annual general meeting shall be held by December 31 of each year at such place, date and time as shall be determined by the Board.

22. Special General Meetings; Requisitioned General Meetings

- 22.1** A special general meeting may be called by the Secretary for any purpose at any time in accordance with these Bye-laws upon the request of any of (i) the Chairman, (ii) the Vice Chairman, (iii) the Chief Executive Officer of the Company or (iv) a majority of the Board.
- 22.2** The Board shall, on the requisition of Shareholders holding shares at the date of the deposit of the requisition not less than ten percent (10%) of the Total Voting Power, forthwith proceed to convene a special general meeting and the provisions of the Act shall apply. Subject to applicable law, Shareholders requisitioning such special general meeting shall be responsible for all costs incurred to convene such meeting.

23. Purposes of Annual General Meetings; Proposals of Other Business by Shareholders

- 23.1** At each annual general meeting, the Shareholders shall elect the members of the Board then subject to election in accordance with the procedures set forth in these Bye-laws and subject to Applicable Law and the rules of any stock exchange or quotation system on which shares of the Company may be then listed or quoted. At any such annual general meeting any other business properly brought before the meeting may be transacted.
- 23.2** To be properly brought before an annual general meeting, business (other than nominations of directors, which must be made in compliance with, and shall be exclusively governed by, Bye-law 40) must be (a) specified in the notice of the meeting (or any supplement thereto) given to Shareholders by or at the direction of the Board in accordance with Bye-laws 24 and 25 below, (b) otherwise properly brought before the meeting by or at the direction of the Board or (c) otherwise properly brought before the meeting by a Shareholder who (1) is a Minimum Shareholder at the time of giving of the notice provided for in this Bye-law 23 and at the time of the annual general meeting, (2) is entitled to vote at such meeting and (3) complies with the notice procedures set forth in this Bye-law 23.
- 23.3** For any such business to be properly brought before any annual general meeting pursuant to clause (c) of Bye-law 23.2, the Shareholder must have given timely notice thereof in writing, either by personal delivery or express or registered mail (postage prepaid), to the Secretary at the Registered Office not earlier than the close of business on the 120th day and not later than the close of business on the 90th day prior to the one-year anniversary of the date of the annual general meeting for the immediately preceding year. However, in the event that the date of the annual general meeting is more than 30 days before or after such anniversary date, in order to be timely, a Shareholder's notice must be received by the Secretary at the Registered Office not later than the later of (x) the close of business 90 days prior to the date of such annual general meeting and (y) if the first public announcement of the date of such advanced or delayed annual general meeting is less than 100 days prior to such date, 10 days following the date of the first public announcement of the annual general meeting date. In no event shall the public announcement of an adjournment or postponement of an annual general meeting, or such adjournment or postponement, commence a new time period or otherwise extend any time period for the giving of a Shareholder's notice as described herein.
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- 23.4 Any such notice of other business shall set forth as to each matter the Shareholder proposes to bring before the annual general meeting:
- (a) a brief description of the business desired to be brought before the annual general meeting, the reasons for conducting such business at the annual general meeting and the text of any proposal regarding such business (including the text of any resolutions proposed for consideration and, if such business includes a proposal to amend these Bye-laws, the text of the proposed amendment), which shall not exceed 1,000 words;
 - (b) as to the Shareholder giving notice and any beneficial owner on whose behalf the proposal is made, (1) the name and address of such Shareholder (as it appears in the Register of Shareholders) and such beneficial owner on whose behalf the proposal is made, (2) the class and number of Equity Securities which are, directly or indirectly, owned beneficially or of record by any such Shareholder and by such beneficial owner, respectively, or their respective Affiliates (naming such Affiliates), as of the date of such notice, (3) a description of any agreement, arrangement or understanding (including, without limitation, any swap or other derivative or short positions, profit interests, options, hedging transactions, and securities lending or borrowing arrangement) to which such Shareholder or any such beneficial owner or their respective Affiliates is, directly or indirectly, a party as of the date of such notice (x) with respect to any Equity Securities or (y) the effect or intent of which is to mitigate loss to, manage the potential risk or benefit of share price changes (increases or decreases) for, or increase or decrease the voting power of such Shareholder or beneficial owner or any of their Affiliates with respect to Equity Securities or which may have payments based in whole or in part, directly or indirectly, on the value (or change in value) of any Equity Securities (any agreement, arrangement or understanding of a type described in this clause (3), a “Covered Arrangement”) and (4) a representation that the Shareholder is a holder of record of shares of the Company entitled to vote at such meeting and intends to appear in person or by proxy at the meeting to propose such business;
 - (c) a description of any direct or indirect material interest by security holdings or otherwise of the Shareholder and of any beneficial owner on whose behalf the proposal is made, or their respective Affiliates, in such business (whether by holdings of securities, or by virtue of being a creditor or contractual counterparty of the Company or of a third party, or otherwise), and all agreements, arrangements and understandings between such Shareholder or any such beneficial owner or their respective Affiliates and any other person or persons (naming such person or persons) in connection with the proposal of such business by such Shareholder;
 - (d) a representation whether the Shareholder or the beneficial owner intends or is part of a Group which intends (i) to deliver a proxy statement and/or form of proxy to holders of at least the percentage of the Company’s Common Shares (or other Equity Securities) required to approve or adopt the proposal and/or (ii) otherwise to solicit proxies from Shareholders in support of such proposal;
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- (e) an undertaking by the Shareholder and any beneficial owner on whose behalf the proposal is made to (i) notify the Company in writing of the information set forth in clauses (b)(2), (b)(3) and (c) above as of the record date (set in accordance with Bye-law 24 below) for the meeting promptly (and, in any event, within five (5) Business Days) following the later of the record date or the date notice of the record date is first disclosed by public announcement and (ii) update such information thereafter within two (2) Business Days of any change in such information and, in any event, as of close of business on the day preceding the meeting date; and
- (f) any other information relating to such Shareholder, any such beneficial owner and their respective Affiliates that would be required to be disclosed in a proxy statement or other filings required to be made in connection with solicitations of proxies for, as applicable, such proposal pursuant to Section 14 of the Exchange Act, to the same extent as if the shares of the Company were registered under the Exchange Act.

23.5 Notwithstanding anything to the contrary, the notice requirements set forth herein with respect to the proposal of any business pursuant to this Bye-law 23, other than nominations for directors which must be made in compliance with, and shall be exclusively governed by, Bye-law 40, shall be deemed satisfied by a Shareholder if such Shareholder has submitted a proposal to the Company in compliance with Rule 14a-8 of the Exchange Act and such Shareholder's proposal has been included in a proxy statement that has been prepared by the Company to solicit proxies for the annual general meeting; *provided*, that such Shareholder shall have provided the information required by Bye-law 23.4; *provided, further*, that the information required by Bye-law 23.4(b) may be satisfied by providing the information to the Company required pursuant to Rule 14a-8(b) of the Exchange Act.

23.6 Notwithstanding anything in these Bye-laws to the contrary: (a) no other business brought by a Shareholder (other than the nominations of directors, which must be made in compliance with, and shall be exclusively governed by, Bye-law 40) shall be conducted at any annual general meeting except in accordance with the procedures set forth in this Bye-law 23; and (b) unless otherwise required by Applicable Law and the rules of any stock exchange or quotation system on which shares of the Company may be then listed or quoted, if a Shareholder intending to bring business before an annual general meeting in accordance with this Bye-law 23 does not (x) timely provide the notifications contemplated by clause (e) of Bye-law 23.4 above, or (y) timely appear in person or by proxy at the meeting to present the proposed business, such business shall not be transacted, notwithstanding that proxies in respect of such business may have been received by the Company or any other person or entity.

Except as otherwise provided by Applicable Law or these Bye-laws, the presiding officer of any annual general meeting shall have the power and duty to determine whether any business proposed to be brought before an annual general meeting was proposed in accordance with the foregoing procedures (including whether the Shareholder solicited or did not so solicit, as the case may be, proxies in support of such Shareholder's proposal in compliance with such Shareholder's representation as required by clause (d) of Bye-law 23.4) and if any business is not proposed in compliance with Bye-law 23, to declare that such defective proposal shall be disregarded. The requirements of this Bye-law 23 shall apply to any business to be brought before an annual general meeting by a Shareholder other than nominations of directors (which must be made in compliance with, and shall be exclusively governed by, Bye-law 40) and other than matters properly brought under Rule 14a-8 of the Exchange Act. For purposes of these Bye-laws, "public announcement" shall mean disclosure in a press release of the Company reported by the Dow Jones News Service, Associated Press or comparable news service or in a document publicly filed or furnished by the Company with or to the SEC pursuant to Section 13, 14 or 15(b) of the Exchange Act.

- 23.7** Nothing in this Bye-law 23 shall be deemed to affect any rights of (a) Shareholders to request inclusion of proposals in the Company's proxy statement pursuant to applicable rules and regulations under the Exchange Act or (b) the holders of any series of preferred shares, or any other series or class of shares authorized to be issued by the Company, to make proposals pursuant to any applicable provisions thereof.

Notwithstanding the foregoing provisions of this Bye-law 23, a Shareholder shall also comply with all applicable requirements of the Exchange Act and the rules and regulations thereunder with respect to the matters set forth in this Bye-law, if applicable.

24. Notice

- 24.1** Not less than 21 days' nor more than 60 days' notice of an annual general meeting shall be given to each Shareholder entitled to attend and vote thereat, stating the date, place and time at which the meeting is to be held, that the election of Directors up for election at that meeting will take place thereat, and as far as practicable, the other business to be conducted at the meeting.
- 24.2** Not less than 21 days' nor more than 60 days' notice of a special general meeting shall be given to each Shareholder entitled to attend and vote thereat, stating the date, time, place and the general nature of the business to be considered at the meeting.
- 24.3** The Board may fix any date as the record date for determining the Shareholders entitled to receive notice of and to vote at any general meeting.
- 24.4** A general meeting shall, notwithstanding that it is called on shorter notice than that specified in these Bye-laws, be deemed to have been properly called if it is so agreed by (i) all the Shareholders entitled to attend and vote thereat in the case of an annual general meeting; and (ii) by a majority in number of the Shareholders having the right to attend and vote at the meeting, being a majority together holding not less than 95% in nominal value of the shares giving a right to attend and vote thereat in the case of a special general meeting.
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24.5 The accidental omission to give notice of a general meeting to, or the non-receipt of a notice of a general meeting by, any person entitled to receive notice shall not invalidate the proceedings at that meeting.

25. Giving Notice and Access

25.1 A notice of a general meeting may be given by the Company to a Shareholder:

- (a) by delivering it to such Shareholder in person; or
- (b) by sending it by letter mail or courier to such Shareholder's address in the Register of Shareholders; or
- (c) by transmitting it by electronic means (including facsimile and electronic mail, but not telephone) in accordance with such directions as may be given and expressly consented to by such Shareholder to the Company for such purpose; or
- (d) in accordance with Bye-law 25.4.

25.2 Any notice required to be given to a Shareholder in connection with a general meeting shall, with respect to any shares held jointly by two or more persons, be given to whichever of such persons is named first in the Register of Shareholders and notice so given shall be sufficient notice to all the holders of such shares.

25.3 Any notice in connection with a general meeting (save for one delivered in accordance with Bye-law 25.4) shall be deemed to have been served at the time when the same would be delivered in the ordinary course of transmission and, in proving such service, it shall be sufficient to prove that the notice was properly addressed and prepaid, if posted, and the time when it was posted, delivered to the courier, or transmitted by electronic means.

25.4 Where a Shareholder indicates his consent (in a form and manner satisfactory to the Board), to receive information or documents by accessing them on a website rather than by other means, or receipt in this manner is otherwise permitted by the Act, the Company may deliver such information or documents by notifying the Shareholder of the availability of such and including therein the address of the website, the place on the website where the information or document may be found, and instructions as to how the information or document may be accessed on the website.

25.5 In the case of information or documents delivered in accordance with Bye-law 25.4, service shall be deemed to have occurred when (i) the Shareholder is notified in accordance with that Bye-law; and (ii) the information or document is published on the website.

26. Postponement of General Meeting

The Secretary, at the request of the Board, may postpone any general meeting called in accordance with these Bye-laws (other than a meeting requisitioned under these Bye-laws) provided that notice of postponement is given to the Shareholders before the time for such meeting. Fresh notice of the date, time and place for the postponed meeting shall be given to each Shareholder in accordance with these Bye-laws.

27. Electronic Participation in Meetings

Shareholders may participate in any general meeting by such telephonic, electronic or other communication facilities or means as permit all persons participating in the meeting to communicate with each other simultaneously and instantaneously, and participation in such a meeting shall constitute presence in person at such meeting.

28. Quorum at General Meetings

28.1 Unless otherwise expressly required by Applicable Law, at any general meeting, the presence in person or by proxy of Shareholders entitled to cast a majority of the Total Voting Power shall constitute a quorum for the entire meeting, notwithstanding the withdrawal of Shareholders entitled to cast a sufficient number of votes in person or by proxy to reduce the number of votes represented at the meeting below a quorum; *provided*, that shares of the Company belonging to the Company or any of its Subsidiaries shall neither be counted for the purpose of determining the presence of a quorum nor entitled to vote at any general meeting.

28.2 At any general meeting at which a quorum shall be present, a majority of those present in person or by proxy may adjourn the meeting from time to time without notice other than an announcement of such at the meeting. In the absence of a quorum, the officer presiding thereat pursuant to Bye-law 29 shall have power to adjourn the meeting from time to time until a quorum shall be present. Notice of any adjourned meeting other than an announcement of such at the meeting shall not be required to be given, except as provided in Bye-law 28.4 below and except where expressly required by Applicable Law.

28.3 At any adjourned meeting at which a quorum shall be present, any business may be transacted which might have been transacted at the meeting originally called, but only those Shareholders entitled to vote at the meeting as originally noticed shall be entitled to vote at any adjournment or adjournments thereof unless a new record date is fixed by the Board.

28.4 If an adjournment is for more than thirty days, or if after the adjournment a new record date is fixed for the adjourned meeting, a notice of the adjourned meeting shall be given in the manner specified in these Bye-laws to each Shareholder of record entitled to vote at the meeting.

29. Chairman to Preside at General Meetings

The Chairman of the Board shall preside at all general meetings for which the Chairman is present. If the Chairman is absent, the Vice Chairman shall preside. For any meeting where both the Chairman and Vice Chairman are absent, a presiding officer shall be appointed or elected by those present at the meeting and entitled to vote.

30. Voting on Resolutions

30.1 Other than as set forth in these Bye-laws, any question proposed for the consideration of the Shareholders at any general meeting shall be decided by the affirmative votes of a majority of the Total Voting Power cast in accordance with these Bye-laws (which for the avoidance of doubt will take into account the application of Bye-laws 4.2, 4.3 and 4.4) and in the case of an equality of votes the Resolution shall fail.

- 30.2** At any general meeting a Resolution put to the vote of the meeting shall, in the first instance, be voted upon by a show of hands and, subject to any rights or restrictions for the time being lawfully attached to any class of shares and subject to these Bye-laws, every Shareholder present in person and every person holding a valid proxy at such meeting shall be entitled to such number of votes attaching to the Common Shares held by such Shareholder (which for the avoidance of doubt will take into account the application of Bye-laws 4.2, 4.3 and 4.4) and shall cast such vote by raising his hand.
- 30.3** In the event that a Shareholder participates in a general meeting by telephone, electronic or other communication facilities or means, the chairman of the meeting shall direct the manner in which such Shareholder may cast his vote on a show of hands.
- 30.4** At any general meeting, if an amendment is proposed to any Resolution under consideration and the chairman of the meeting rules on whether or not the proposed amendment is out of order, the proceedings on the substantive resolution shall not be invalidated by any error in such ruling.
- 30.5** At any general meeting, a declaration by the chairman of the meeting that a question proposed for consideration has, on a show of hands, been carried, or carried unanimously, or by a particular majority, or lost, and an entry to that effect in a book containing the minutes of the proceedings of the Company shall, subject to these Bye-laws, be conclusive evidence of that fact.
- 31. [Reserved.]**
- 32. Power to Demand a Vote on a Poll**
- 32.1** Notwithstanding the foregoing, a poll may be demanded by any of the following persons:
- (a) the chairman of such meeting; or
 - (b) any Shareholder or Shareholders or Group present in person or represented by proxy and holding between them not less than 10% of the Total Voting Power; or
 - (c) any Shareholder or Shareholders present in person or represented by proxy holding shares in the Company conferring the right to vote at such meeting, being shares on which an aggregate sum has been paid up equal to not less than 10% of the total amount paid up on all such shares conferring such right.
- 32.2** Where a poll is demanded, subject to any rights or restrictions for the time being lawfully attached to any class of shares (which for the avoidance of doubt will take into account the application of Bye-laws 4.2, 4.3 and 4.4), every person present at such meeting shall have the number of votes corresponding to each such Common Share of which such person is the holder or for which such person holds a proxy, and such vote shall be counted by ballot as described herein, or in the case of a general meeting at which one or more Shareholders are present by telephone, electronic or other communication facilities or means, in such manner as the chairman of the meeting may direct and the result of such poll shall be deemed to be the resolution of the meeting at which the poll was demanded and shall replace any previous resolution upon the same matter which has been the subject of a show of hands. A person entitled to more than one vote need not use all his votes or cast all the votes he uses in the same way.
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- 32.3 A poll demanded for the purpose of electing a chairman of the meeting or on a question of adjournment shall be taken forthwith. A poll demanded on any other question shall be taken at such time and in such manner during such meeting as the chairman (or acting chairman) of the meeting may direct. Any business other than that upon which a poll has been demanded may be conducted pending the taking of the poll.
- 32.4 Where a vote is taken by poll, each person physically present and entitled to vote shall be furnished with a ballot paper on which such person shall record his vote in such manner as shall be determined at the meeting having regard to the nature of the question on which the vote is taken, and each ballot paper shall be signed or initialled or otherwise marked so as to identify the voter and the registered holder in the case of a proxy. Each person present by telephone, electronic or other communication facilities or means shall cast his vote in such manner as the chairman of the meeting shall direct. At the conclusion of the poll, the ballot papers and votes cast in accordance with such directions shall be examined and counted by a committee of not less than two Shareholders or proxy holders appointed by the chairman of the meeting for the purpose and the result of the poll shall be declared by the chairman of the meeting.

33. Voting by Joint Holders of Shares

In the case of joint holders, the vote of the senior who tenders a vote (whether in person or by proxy) shall be accepted to the exclusion of the votes of the other joint holders, and for this purpose seniority shall be determined by the order in which the names stand in the Register of Shareholders.

34. Instrument of Proxy

- 34.1 Any Shareholder entitled to vote at any general meeting may vote either in person or by his or her attorney-in-fact or proxy.
- 34.2 An instrument appointing a proxy shall be in writing in substantially the following form or such other form as the Board or the chairman of the meeting shall accept:

Proxy

Athene Holding Ltd. (the "Company")

I/We, [insert names here], being a Shareholder of the Company with [number] shares, HEREBY APPOINT [name] of [address] or failing him, [name] of [address] to be my/our proxy to vote for me/us at the meeting of the Shareholders to be held on the [] day of [], 20[] and at any adjournment thereof. (Any restrictions on voting to be inserted here.)

Signed this [] day of [], 20[]

Shareholder(s)

- 34.3 The instrument appointing a proxy must be received by the Company at the Registered Office or at such other place or in such manner as is specified in the notice convening the meeting or in any instrument of proxy sent out by the Company in relation to the meeting at which the person named in the instrument appointing a proxy proposes to vote, and an instrument appointing a proxy which is not received in the manner so prescribed shall be invalid.

34.4 A Shareholder who is the holder of two or more shares may appoint more than one proxy to represent him and vote on his behalf in respect of different shares.

34.5 The decision of the chairman of any general meeting as to the validity of any appointment of a proxy shall be final.

35. Representation of Corporate Shareholder

A corporation which is a Shareholder may, by written instrument, authorise such person or persons as it thinks fit to act as its representative at any meeting and any person so authorised shall be entitled to exercise the same powers on behalf of the corporation which such person represents as that corporation could exercise if it were an individual Shareholder, and that Shareholder shall be deemed to be present in person at any such meeting attended by its authorised representative or representatives.

36. Adjournment of General Meeting

The chairman of a general meeting may, with the consent of the Shareholders at any general meeting at which a quorum is present, and shall if so directed by the meeting, adjourn the meeting. Unless the meeting is adjourned to a specific date, place and time announced at the meeting being adjourned, fresh notice of the date, place and time for the resumption of the adjourned meeting shall be given to each Shareholder entitled to attend and vote thereat in accordance with these Bye-laws.

37. Written Resolutions of Shareholders

37.1 Subject to these Bye-laws, anything which may be done by resolution of the Company in a general meeting or by resolution of a meeting of any class of the Shareholders may, without a meeting, be done by written resolution in accordance with this Bye-law.

37.2 Notice of a written resolution shall be given, and a copy of the resolution shall be circulated to all Shareholders who would be entitled to attend a meeting and vote thereon. The accidental omission to give notice to, or the non-receipt of a notice by, any Shareholder does not invalidate the passing of a resolution.

37.3 A written resolution is passed when it is signed by, or in the case of a Shareholder that is a corporation, on behalf of, the Shareholders who at the date that the notice is given represent more than 55% of the Total Voting Power.

37.4 A resolution in writing may be signed in any number of counterparts.

37.5 A resolution in writing made in accordance with this Bye-law is as valid as if it had been passed by the Company in general meeting or by a meeting of the relevant class of Shareholders, as the case may be, and any reference in any Bye-law to a meeting at which a resolution is passed or to Shareholders voting in favour of a resolution shall be construed accordingly.

37.6 A resolution in writing made in accordance with this Bye-law shall constitute minutes for the purposes of the Act.

37.7 This Bye-law shall not apply to:

- (a) a resolution passed to remove an Auditor from office before the expiration of his term of office; or
- (b) a resolution passed for the purpose of removing a Director before the expiration of his term of office.

37.8 For the purposes of this Bye-law, the effective date of the resolution is the date when the resolution is signed by, or in the case of a Shareholder that is a corporation whether or not a company within the meaning of the Act, on behalf of, the last Shareholder whose signature results in the necessary Total Voting Power being achieved and any reference in any Bye-law to the date of passing of a resolution is, in relation to a resolution made in accordance with this Bye-law, a reference to such date.

38. **Directors Attendance at General Meetings**

The Directors shall be entitled to receive notice of, attend and be heard at any general meeting.

DIRECTORS AND OFFICERS

39. **Election of Directors**

39.1 Directors shall be elected or appointed in the first place at the statutory meeting of the Company and, except in the case of a casual vacancy or removal, shall hold office until the annual general meeting at which such Director's term is due to expire.

39.2 Any vote of Shareholders taken in respect of Director elections shall be in compliance with Section 14 of the Exchange Act and the rules and regulations promulgated thereunder, to the same extent as if the shares of the Company were registered under the Exchange Act.

39.3 For the avoidance of doubt, any Shareholder participating in the election of Directors shall be subject to the limitations on voting rights described in Bye-laws 4.2, 4.3 and 4.4.

40. **Nomination of Directors for Election**

40.1 Nominations of persons for election as Directors may be made at an annual general meeting only by (a) the Board or (b) by any Shareholder of the Company who (1) is a Minimum Shareholder at the time of giving of the notice provided for in this Bye-law 40 and at the time of the annual general meeting, (2) is entitled to vote for the election of Directors at such annual general meeting and (3) complies with the notice procedures set forth in this Bye-law 40. Notwithstanding anything to the contrary set forth in these Bye-laws, clause (b) of this Bye-law 40.1 shall be the exclusive means for a Shareholder to make nominations of persons for election to the Board at an annual general meeting.

- 40.2** Any Shareholder entitled to vote for the election of Directors may nominate a person or persons for election as Directors only if written notice of such Shareholder's intent to make such nomination is given in accordance with the procedures set forth in this Bye-law 40, either by personal delivery or express or registered mail (postage prepaid), to the Secretary at the Registered Office not earlier than the close of business on the 120th day and not later than the close of business on the 90th day prior to the one-year anniversary of the date of the annual general meeting for the immediately preceding year. However, in the event that the date of the annual general meeting is more than 30 days before or after such anniversary date, in order to be timely, a Shareholder's notice must be received by the Secretary at the Registered Office not later than the later of (x) the close of business 90 days prior to the date of such annual general meeting and (y) if the first public announcement of the date of such advanced or delayed annual general meeting is less than 100 days prior to such date, 10 days following the date of the first public announcement of the annual general meeting date. In no event shall the public announcement of an adjournment or postponement of an annual general meeting, or such adjournment or postponement, commence a new time period or otherwise extend any time period for the giving of a Shareholder's notice as described herein. Shareholders may nominate a person or persons (as the case may be) for election to the Board only as provided in this Bye-law and only for such class(es) or slate(s) as are specified in the Company's notice of meeting as being up for election at such annual general meeting.
- 40.3** Each such notice of a Shareholder's intent to make a nomination of a Director shall set forth:
- (a) as to the Shareholder giving notice and any beneficial owner on whose behalf the nomination is made, (1) the name and address of such Shareholder (as it appears in the Register of Shareholders) and any such beneficial owner on whose behalf the nomination is made, (2) the class and number of Equity Securities which are, directly or indirectly, owned beneficially and of record by such Shareholder and any such beneficial owner, respectively, or their respective Affiliates (naming such Affiliates), as of the date of such notice, (3) a description of any Covered Arrangement to which such Shareholder or beneficial owner, or their respective Affiliates, directly or indirectly, is a party as of the date of such notice, (4) any other information relating to such Shareholder and any such beneficial owner that would be required to be disclosed in a proxy statement in connection with a solicitation of proxies for the election of directors in a contested election pursuant to Section 14 of the Exchange Act and the rules and regulations promulgated thereunder and (5) a representation that the Shareholder is a holder of record of shares of the Company entitled to vote at such meeting and intends to appear in person or by proxy at the meeting to nominate the person or persons specified in such Shareholder's notice;
 - (b) a description of all arrangements or understandings between the Shareholder or any beneficial owner, or their respective Affiliates, and each nominee or any other person or persons (naming such person or persons) pursuant to which the nomination or nominations are to be made by the Shareholder;
 - (c) a representation whether the Shareholder or the beneficial owner is or intends to be part of a Group which intends (i) to deliver a proxy statement and/or form of proxy to holders of at least the percentage of the Company's Common Shares (or other Equity Securities) required to elect the Director or Directors nominated and/or (ii) otherwise to solicit proxies from Shareholders in support of such nomination or nominations;
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- (d) as to each person whom the Shareholder proposes to nominate for election or reelection as a Director, (1) all information relating to such person as would have been required to be included in a proxy statement filed in connection with a solicitation of proxies for the election of directors in a contested election pursuant to Section 14 of the Exchange Act and the rules and regulations promulgated thereunder, (2) a description of any Covered Arrangement to which such nominee or any of his or her Affiliates is a party as of the date of such notice, (3) the written consent of each nominee to being named in the proxy statement as a nominee and to serving as a Director if so elected and (4) whether, if elected, the nominee intends to tender any advance resignation notice(s) requested by the Board in connection with subsequent elections, such advance resignation to be contingent upon the nominee's failure to receive a majority vote and acceptance of such resignation by the Board; and
- (e) an undertaking by the Shareholder of record and each beneficial owner, if any, to (i) notify the Company in writing of the information set forth in clauses (a)(2), (a)(3), (b) and (d) above as of the record date for the meeting promptly (and, in any event, within five (5) Business Days) following the later of the record date or the date notice of the record date is first disclosed by public announcement and (ii) update such information thereafter within two (2) Business Days of any change in such information and, in any event, as of close of business on the day preceding the meeting date.

40.4 No person shall be eligible for election as a Director unless nominated in accordance with the procedures set forth in these Bye-laws. Except as otherwise provided by Applicable Law or these Bye-laws, the presiding officer of any meeting of Shareholders to elect Directors or the Board may, if the facts warrant, determine that a nomination was not made in compliance with the foregoing procedure or if the Shareholder solicits proxies in support of such Shareholder's nominee(s) without such Shareholder having made the representation required by clause (c) of Bye-law 40.3; and if the presiding officer or the Board should so determine, it shall be so declared to the meeting, and the defective nomination shall be disregarded. Notwithstanding anything in these Bye-laws to the contrary, unless otherwise required by Applicable Law or the rules of any stock exchange or quotation system on which shares of the Company may be then listed or quoted, if a Shareholder intending to make a nomination at a general meeting in accordance with this Bye-law 40 does not (i) timely provide the notifications contemplated by clause (e) of Bye-law 40.3, or (ii) timely appear in person or by proxy at the annual general meeting to present the nomination, such nomination shall be disregarded, notwithstanding that proxies in respect of such nomination may have been received by the Company or any other person or entity.

40.5 Notwithstanding the foregoing provisions of this Bye-law 40, any Shareholder intending to make a nomination at an annual general meeting in accordance with this Bye-law 40, and each related beneficial owner, if any, shall also comply with all requirements of the Exchange Act and the rules and regulations thereunder applicable to the same extent as if the shares of the Company were registered under the Exchange Act with respect to the matters set forth in these Bye-laws; *provided, however*, that any references in these Bye-laws to the Exchange Act or the rules promulgated thereunder are not intended to and shall not limit the requirements applicable to nominations made or intended to be made in accordance with clause (b) of Bye-law 40.1.

- 40.6** Nothing in this Bye-law 40 shall be deemed to affect any rights of the holders of any series of preferred shares, or any other series or class of shares authorised to be issued by the Company, to elect directors pursuant to the terms thereof.
- 40.7** To be eligible to be a nominee for election or reelection as a Director pursuant to Bye-law 40.1(b), a person must deliver (not later than the deadline prescribed for delivery of notice) to the Secretary at the Registered Office a written questionnaire prepared by the Company with respect to the background and qualification of such person and the background of any other person or entity on whose behalf the nomination is being made (which questionnaire shall be provided by the Secretary upon written request) and a written representation and agreement (in the form provided by the Secretary upon written request) that such person: (i) is not and will not become a party to (A) any agreement, arrangement or understanding with, and has not given any commitment or assurance to, any person or entity as to how such person, if elected as a Director, will act or vote on any issue or question (a “Voting Commitment”) that has not been disclosed to the Company or (B) any Voting Commitment that could limit or interfere with such person’s ability to comply, if elected as a Director, with such person’s duties under Applicable Law; (ii) is not and will not become a party to any agreement, arrangement or understanding with any person or entity other than the Company with respect to any direct or indirect compensation, reimbursement or indemnification in connection with service or action as a Director that has not been disclosed therein; (iii) in such person’s individual capacity and on behalf of any person or entity on whose behalf the nomination is being made, would be in compliance, if elected as a Director, and will comply with, Applicable Law and corporate governance, conflict of interest, corporate opportunity, confidentiality and stock ownership and trading policies and guidelines of the Company that are applicable to Directors generally and (iv) if elected as a Director, will act in the best interests of the Company and its Shareholders and not in the interest of any individual constituency. The Nominating and Governance Committee shall review all such information submitted by the Shareholder with respect to the proposed nominee and determine whether such nominee is eligible to act as a Director. The Company and the Nominating and Governance Committee may require any proposed nominee to furnish such other information as may reasonably be required by the Company to determine the eligibility of such proposed nominee to serve as an Independent Director or that could be material to a reasonable Shareholder’s understanding of the independence, or lack thereof, of such nominee.
- 40.8** At each annual general meeting of the Shareholders for the election of Directors at which a quorum is present, each Director or slate of Directors shall be elected by the vote of the majority of the votes cast with respect to the Director or slate, excluding abstentions. For purposes of this Bye-law 40.8, a majority of the votes cast shall mean that the number of shares voted “for” a Director or slate of Directors must exceed the number of votes “against” that Director or slate of Directors.
- 40.9** At the request of the Board, any person nominated for election as a director of the Company shall furnish to the Secretary the information that is required to be set forth in a Shareholders’ notice of nomination pursuant to Bye-law 40.
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40.10 Any Shareholder proposing to nominate a person or persons for election shall be responsible for, and bear the costs associated with, soliciting votes from any other voting Shareholder and distributing materials to such Shareholders prior to the annual general meeting in accordance with these Bye-laws and applicable SEC rules. A Shareholder shall include any person or persons such Shareholder intends to nominate for election in its own proxy statement and proxy card.

40.11 Unless prohibited by Applicable Law, the Company shall promptly (but in any event within five (5) Business Days of receipt of written request from any Shareholder proposing to nominate a person or persons for election) provide to such proposing Shareholder the names and addresses of all persons and entities who are record holders of the Company's shares, other than Class M Common Shares (the "Other Holders"), *provided*, that if any Other Holder has requested that its identity or address be kept confidential, then the Company shall (at the expense of such Shareholder) promptly (but in any event within five (5) Business Days of receipt of a written request) forward to such Other Holder any materials provided by such Shareholder in relation to the person or persons such Shareholder intends to nominate for election and a notice requesting that such Other Holder contact such Shareholder.

41. [Reserved]

42. Number of Directors

The number of Directors which shall constitute the entire Board shall be such as from time to time shall be determined by Resolution adopted by a majority of the entire Board, but the number shall not be less than two or more than seventeen; *provided*, that the tenure of a Director shall not be affected by a decrease in the number of Directors so made by the Board.

43. Term of Office of Directors

The Directors shall be divided into three classes, designated Class I, Class II and Class III. Each class shall consist, as nearly as may be possible, of one-third of the number of Directors constituting the Board, Class I to hold office initially for a term expiring at the annual general meeting to be held in 2016, Class II to hold office initially for a term expiring at the annual general meeting to be held in 2017, and Class III to hold office initially for a term expiring at the annual general meeting to be held in 2018. At each succeeding annual general meeting beginning in 2016, successors to the class of Directors whose term expires at that annual general meeting shall be elected for a three (3) year term with each Director to hold office in such class until his or her successor shall have been duly elected and qualified, or until such Director's earlier death, resignation or removal. If the number of Directors is changed, any increase or decrease shall be apportioned among the classes so as to maintain the number of Directors in each class as nearly equal as possible, and any additional Director of any class elected to fill a vacancy resulting from an increase in such class or from the removal from office, death, disability, resignation or disqualification of a Director or other cause shall hold office for a term that shall coincide with the remaining term of that class, but in no event will a decrease in the authorized number of Directors shorten the term of any incumbent Director.

44. Removal of Directors

- 44.1** Subject to any provision to the contrary in these Bye-laws, a director may only be removed for cause and not otherwise. The removal of a director for cause shall be effected either (i) by the Board by affirmative vote of a majority of the Directors at any duly called meeting of the Board or (ii) by the Shareholders holding a majority of the Total Voting Power at any general meeting called and held in accordance with these Bye-laws. For purposes of this Bye-law 44.1, “cause” shall mean a conviction for a criminal offence involving dishonesty or engaging in conduct which brings the Director or the Company into disrepute or which results in a material financial detriment to the Company.
- 44.2** If a Director is removed from the Board under this Bye-law 44, the Board may fill the vacancy. Persons appointed by the Board to fill a vacancy shall be approved by an affirmative vote of a majority of the Board and shall be subject to election at the immediately succeeding annual general meeting.

45. Vacancy in the Office of Director

- 45.1** The office of Director shall be vacated immediately if the Director:
- (a) is prohibited from being a Director by law;
 - (b) is or becomes bankrupt or insolvent;
 - (c) is or becomes of unsound mind or a patient for any purpose of any statute or Applicable Law relating to mental health and the Board resolves that his office is vacated, or dies;
 - (d) by virtue of holding the office of Director causes the Company to be taxed in an adverse manner; or
 - (e) resigns his office by notice to the Secretary.
- 45.2** If there is a vacancy on the Board occurring as a result of the death, disability, disqualification or resignation of any Director, or on account of an increase in the number of members of the Board or a failure to elect a Director at an annual general meeting, the Board may appoint any person as a Director on an interim basis until the next annual general meeting, *provided*, that such person has been approved to serve as a Director by the Nominating and Governance Committee. The Board vacancy shall be submitted to a vote at the next succeeding annual general meeting irrespective of class.

46. Remuneration of Directors

The remuneration (if any) of the Directors shall be determined by the Board or an appropriate committee thereof delegated by the Board. The Directors shall also be paid all reasonable travel, hotel and related expenses incurred by them in attending and returning from the meetings of the Board, any committee appointed by the Board, general meetings, or in connection with the business of the Company or their duties as Directors generally. The Company shall also bear reasonable travel, hotel and related expenses incurred by any advisors to the Board related to such matters.

47. Defect in Appointment

All acts done in good faith by the Board, any Director, a member of a committee appointed by the Board, any person to whom the Board may have delegated any of its powers, or any person acting as a Director shall, notwithstanding that it be afterwards discovered that there was some defect in the appointment of any Director or person acting as aforesaid, or that he was, or any of them were, disqualified, be as valid as if every such person had been duly appointed and was qualified to be a Director or act in the relevant capacity.

48. Directors to Manage Business

The business of the Company shall be managed and conducted by the Board. In managing the business of the Company, the Board may exercise all such powers of the Company as are not, by the Act or by these Bye-laws, required to be exercised by the Company in general meeting.

49. Powers of the Board of Directors

The Board may:

- (a) appoint, suspend, or remove any manager, secretary, clerk, agent or employee of the Company and may fix their remuneration and determine their duties;
 - (b) exercise all the powers of the Company to borrow money and to mortgage or charge or otherwise grant a security interest in its undertaking, property and uncalled capital, or any part thereof, and may issue debentures, debenture stock and other securities whether outright or as security for any debt, liability or obligation of the Company or any third party;
 - (c) designate a Chairman of the Board (the "Chairman") and a Vice Chairman of the Board (the "Vice Chairman");
 - (d) appoint one or more Directors to the office of managing director or chief executive officer of the Company, who shall, subject to the control of the Board, supervise and administer all of the general business and affairs of the Company;
 - (e) appoint a person to act as manager of the Company's day-to-day business and may entrust to and confer upon such manager such powers and duties as it deems appropriate for the transaction or conduct of such business;
 - (f) by power of attorney, appoint any company, firm, person or body of persons, whether nominated directly or indirectly by the Board, to be an attorney of the Company for such purposes and with such powers, authorities and discretions (not exceeding those vested in or exercisable by the Board) and for such period and subject to such conditions as it may think fit and any such power of attorney may contain such provisions for the protection and convenience of persons dealing with any such attorney as the Board may think fit and may also authorise any such attorney to sub-delegate all or any of the powers, authorities and discretions so vested in the attorney;
 - (g) procure that the Company pays all expenses incurred in promoting and incorporating the Company;
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- (h) delegate any of its powers (including the power to sub-delegate) to a committee of one or more persons appointed by the Board which may consist partly or entirely of non-Directors, *provided*, that every such committee shall conform to such directions as the Board shall impose on them; and *provided, further*, that the meetings and proceedings of any such committee shall be governed by the provisions of these Bye-laws regulating the meetings and proceedings of the Board, so far as the same are applicable and are not superseded by directions imposed by the Board;
- (i) delegate any of its powers (including the power to sub-delegate) to any person on such terms and in such manner as the Board may see fit;
- (j) present any petition and make any application in connection with the liquidation or reorganisation of the Company;
- (k) in connection with the issue of any share, pay such commission and brokerage as may be permitted by law; and
- (l) authorise any company, firm, person or body of persons to act on behalf of the Company for any specific purpose and in connection therewith to execute any deed, agreement, document or instrument on behalf of the Company.

50. Register of Directors and Officers

The Board shall cause to be kept in one or more books at the Registered Office of the Company a Register of the Directors and Officers of the Company and shall enter therein the particulars required by the Act.

51. Appointment of Officers

The Board may appoint such officers (who may or may not be Directors) as the Board may determine.

52. Appointment of Secretary

The Secretary shall be appointed by the Board from time to time.

53. Duties of Officers

The Officers shall have such powers and perform such duties in the management, business and affairs of the Company as may be delegated to them by the Board from time to time.

54. Remuneration of Officers

The Officers shall receive such remuneration as the Board may determine.

55. Conflicts of Interest

55.1 Any Director, or any Director's firm, partner or any company with whom any Director is associated, may act in any capacity for, be employed by or render services to the Company and such Director or such Director's firm, partner or company shall be entitled to remuneration as if such Director were not a Director. Nothing herein contained shall authorise a Director or Director's firm, partner or company to act as Auditor to the Company.

- 55.2** A Director who is directly or indirectly interested in a contract or proposed contract or arrangement with the Company shall declare the nature of such interest as required by the Act.
- 55.3** Following a declaration being made pursuant to this Bye-law, a Director may vote in respect of any contract or proposed contract or arrangement in which such Director is interested and may be counted in the quorum for such meeting and, to the fullest extent permitted by Applicable Law, the interested Director shall not be liable to account to the Company for any profit realized thereby. To the fullest extent permitted by Applicable Law, in the event that one or more interested Directors are disqualified or elect to be recused from voting on a matter, or one or more Directors are later found to have an interest or conflict that should have been declared, the matter shall be approved or stand approved if it is or was approved by a majority of the votes cast by the Directors that do not have any interest or conflict in the matter, even if less than a quorum.
- 55.4** Subject to the Act and any further disclosure required thereby, a general notice to the Directors by a Director or officer declaring that he is a director or officer or has an interest in any business entity and is to be regarded as interested in any transaction or arrangement made with that business entity shall be sufficient declaration of interest in relation to any transaction or arrangement so made.
- 55.5** This Bye-law 55 shall be subject to any U.S. securities laws and the rules of any exchange or quotation system on which the Company's shares are then listed.
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56. Indemnification and Exculpation

56.1 To the fullest extent permitted by Applicable Law, but subject to the limitations expressly provided in this Bye-law 56, (i) the past, present and future (x) Directors, Resident Representative, Secretary and other Officers (such term to include any person appointed to any committee by the Board), (y) any consultants participating in any Company equity incentive plan, and (z) liquidators or trustees (if any) for the time being acting in relation to any of the affairs of the Company or any Subsidiary thereof, (ii) any Person who is or was an employee or agent of the Company or a director, officer, employee or agent of any of the Company's Subsidiaries and who, while an employee or agent of the Company or a director, officer, employee or agent of any of the Company's Subsidiaries, is or was also an officer, director, employee, managing director, general or limited partner, manager, member, shareholder, agent or other Affiliate of any member of the Apollo Group or of any Affiliate of any member of the Apollo Group (other than the Company and its Subsidiaries) and (iii) any other Person who, while a Director or Officer, is or was serving at the request of the Company as a director, officer, employee or agent of another corporation or of a partnership, limited liability company, joint venture, trust, enterprise, nonprofit entity or other entity, including service with respect to employee benefit plans (each, a "Covered Person") shall be indemnified and secured harmless by the Company from and against all Liabilities and Expenses arising from any and all threatened, pending or completed Proceedings, in which any Covered Person may be involved, or is threatened to be involved, as a party or otherwise, by reason of (A) in the case of any Covered Person described in the preceding clauses (i) and (iii), its status as a Covered Person or (B) in the case of any Covered Person described in the preceding clause (ii), the fact that such Covered Person is or was an employee or agent of the Company, or is or was a director, officer, employee or agent of any of the Company's Subsidiaries, acting in relation to the affairs of the Company or any such Subsidiary, whether arising from acts or omissions to act occurring before or after the date of the adoption of these Bye-laws; *provided, however*, that a Covered Person shall not be indemnified and held harmless if there has been a final and non-appealable judgment entered by a court of competent jurisdiction determining that, in respect of the matter for which the Covered Person is seeking indemnification pursuant to this Bye-law 56, the Covered Person acted fraudulently and/or dishonestly in relation to the Company; *provided further*, subject in all respects to Bye-law 56.12, no Covered Person shall be entitled to indemnification from the Company (nor any amounts provided for under Bye-law 56.2) for any acts or omissions of such Covered Person in such Covered Person's role as a director, officer, consultant, representative or agent of AAM. Notwithstanding the preceding sentence, except as otherwise described in Bye-law 56.10, the Company shall be required to indemnify a Person described in such sentence in connection with any Proceeding (or part thereof) commenced by such Person only if the commencement of such Proceeding (or part thereof) by such Person was authorised by the Board. To the fullest extent permitted by Applicable Law, each Shareholder agrees to waive any claim or right of action such Shareholder might have, whether individually or by or in right of the Company, against any Covered Person on account of any action taken by such Covered Person, or the failure of such Covered Person to take any action in the performance of such Covered Person's duties with or for the Company or any subsidiary thereof; *provided, that* such waiver shall not extend to any matter in respect of any fraud or dishonesty in relation to the Company or its Subsidiaries which may attach to such Covered Person.

- 56.2** To the fullest extent permitted by Applicable Law, Expenses incurred by a Covered Person in appearing at, participating in or defending any indemnifiable Proceeding pursuant to this Bye-law 56 shall, from time to time, be advanced by the Company prior to a final and non-appealable disposition of the Proceeding in which it is determined that the Covered Person is not entitled to be indemnified upon receipt by the Company of an undertaking by or on behalf of the Covered Person to repay such amount if it ultimately shall be determined that the Covered Person is not entitled to be indemnified pursuant to this Bye-law 56. Notwithstanding the immediately preceding sentence, except as otherwise provided in Bye-law 56.10, the Company shall be required to indemnify a Covered Person pursuant to the immediately preceding sentence in connection with any Proceeding (or part thereof) commenced by such Person only if the commencement of such Proceeding (or part thereof) by such Person was authorised by the Board.
- 56.3** The indemnification and advancement of Expenses provided by this Bye-law 56 shall be in addition to any other rights to which a Covered Person may be entitled under these Bye-laws or any agreement between the Company and such Covered Person, pursuant to a vote of a majority of disinterested Directors with respect to such matter, as a matter of law, in equity or otherwise, both as to actions in the Covered Person's capacity as a Covered Person and as to actions in any other capacity, and shall continue as to a Covered Person who has ceased to serve in such capacity.
- 56.4** The Company may purchase and maintain insurance on behalf of a Covered Person, and such other Persons as the Board shall determine, against any Liability that may be asserted against, or Expense that may be incurred by, such Person in connection with the Company's activities or any such Person's activities on behalf of the Company, regardless of whether the Company would have the power to indemnify such Person against such Liability or Expense under the provisions of these Bye-laws or Applicable Law.
- 56.5** For purposes of this Bye-law 56 (i) the Company shall be deemed to have requested a Covered Person to serve as fiduciary of an employee benefit plan whenever the performance by it of its duties to the Company also imposes duties on, or otherwise involves services by, such Covered Person to the plan or participants or beneficiaries of the plan and (ii) excise taxes assessed on a Covered Person with respect to an employee benefit plan pursuant to Applicable Law shall constitute "fines" within the meaning of "Liabilities".
- 56.6** A Covered Person shall not be denied indemnification in whole or in part under this Bye-law 56 because the Covered Person had an interest in the transaction with respect to which the indemnification applies if the transaction was otherwise permitted by these Bye-laws.
- 56.7** Except with respect to any Shareholder Affiliate, which shall be a third party beneficiary of the rights set forth in Bye-law 56.12, the provisions of this Bye-law 56 are for the benefit of the Covered Persons and their heirs, successors, assigns, executors and administrators and shall not be deemed to create any rights for the benefit of any other Persons.
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- 56.8** Each Covered Person shall, in the performance of his, her or its duties, be fully protected in relying in good faith upon the records of the Company and on such information, opinions, reports or statements presented to the Company by any of the Officers, Directors or employees of the Company, or any of the officers, directors or employees of the Company's Subsidiaries, or committees of the Board, or by any other Person (including legal counsel, accountants, appraisers, management consultants, investment bankers and other consultants and advisers selected by or on behalf of it) as to matters such Covered Person reasonably believes are within such other Person's professional or expert competence.
- 56.9** No amendment, modification or repeal of this Bye-law 56 or any provision hereof or, to the fullest extent permitted by Applicable Law, any modification of Applicable Law, shall in any manner terminate, reduce or impair the right of any past, present or future Covered Person to be indemnified or to have such Covered Person's Expenses advanced by the Company, nor the obligations of the Company to indemnify or advance Expenses to any such Covered Person under and in accordance with the provisions of this Bye-law 56 as in effect immediately prior to such amendment, modification or repeal with respect to claims arising from or relating to matters occurring, in whole or-in part, prior to such amendment, modification or repeal, regardless of when such claims may arise or be asserted.
- 56.10** If a claim for indemnification (following the final disposition of the Proceeding for which indemnification is being sought) or advancement of Expenses under this Bye-law 56 is not paid in full within thirty (30) days after a written claim therefor by any Covered Person has been received by the Company, such Covered Person may file suit to recover the unpaid amount of such claim and, if successful in whole or in part, shall be entitled to be paid the Expenses of prosecuting such claim, including reasonable attorneys' fees.
- 56.11** This Bye-law 56 shall not limit the right of the Company, to the extent and in the manner permitted by Applicable Law, to indemnify and to advance Expenses to, and purchase and maintain insurance on behalf of Persons other than Covered Persons.
- 56.12** The Company hereby acknowledges that the indemnitees under this Bye-law 56 (the "Indemnified Persons") may have certain rights to indemnification, advancement of Expenses and/or insurance provided by shareholders, members of the Apollo Group, or other Affiliates of the Company or Affiliates of members of the Apollo Group ("Shareholder Affiliates") separate from the indemnification and advancement of Expenses provided by the Company under these Bye-laws. The Company hereby agrees (i) that it is the indemnitor of first resort (i.e., its obligations to the Indemnified Persons under these Bye-laws are primary and any obligation of any Shareholder Affiliate to advance Expenses or to provide indemnification for the same Expenses or Liabilities incurred by the Indemnified Persons are secondary), (ii) that the Company shall be required to advance the full amount of Expenses incurred by the Indemnified Persons and shall be liable for the full amount of all Expenses and Liabilities paid in settlement to the extent legally permitted and as required by Bye-law 56, without regard to any rights the Indemnified Persons may have against any Shareholder Affiliate, and (iii) that the Company irrevocably waives, relinquishes and releases the Shareholder Affiliates from any and all claims against the Shareholder Affiliates for contribution, subrogation or any other recovery of any kind in respect thereof.
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The Company further agrees that no advancement or payment by any Shareholder Affiliate on behalf of a Indemnified Person with respect to any claim for which such Indemnified Person has sought indemnification from the Company pursuant to Bye-law 56 shall affect the foregoing and the Shareholder Affiliates shall have a right of contribution and/or be subrogated to the extent of such advancement or payment to all of the rights of recovery of the Indemnified Person against the Company. For the avoidance of doubt, no Person providing directors' or officers' or similar insurance obtained or maintained by or on behalf of the Company, and of its Affiliates or any of the foregoing's respective Subsidiaries, including any Person providing such insurance obtained or maintained pursuant to Bye-law 56.4, shall be, or be deemed to be, a Shareholder Affiliate.

- 56.13** No Covered Person shall be personally liable either to the Company or to any of its Shareholders for monetary damages for breach of fiduciary duty as a Covered Person, except to the extent such exemption from liability or limitation thereof is not permitted under Applicable Law as the same exists or may hereafter be amended. Any amendment, modification or repeal of this Bye-law inconsistent with the foregoing sentence shall not adversely affect any right or protection of a Covered Person in respect of any act or omission occurring prior to the time of such amendment, modification or repeal.
- 56.14** Any Person purchasing or otherwise acquiring any interest in any shares of the Company shall be deemed to have notice of and to have consented to the provisions of this Bye-law 56.
- 56.15** This Bye-law 56 may not be rescinded, altered or amended (a) unless in accordance with the Act and (b) until the same has been approved by the Board and at least 50% of the Total Voting Power (which for the avoidance of doubt will take into account the application of Bye-laws 4.2, 4.3 and 4.4).
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BUSINESS OPPORTUNITIES

57. Business Opportunities

57.1 To the fullest extent permitted by Applicable Law, the Company, on behalf of itself and its Subsidiaries, other than its Subsidiaries that are insurance companies which are regulated by a governmental entity (“Insurance Subsidiaries”), waives and renounces any right, interest or expectancy of the Company and/or its Subsidiaries, other than its Insurance Subsidiaries, in, or in being offered an opportunity to participate in, business opportunities of any kind, nature or description that are from time to time presented to (x) any member of the Apollo Group or an Affiliate of any member of the Apollo Group (other than the Company and its Subsidiaries), (y) any of the Directors or any of their respective Affiliates (other than the Company and its Subsidiaries), or (z) any Officer, employee or agent of the Company, or any director, officer, employee or agent of any of the Company’s Subsidiaries, who is also, and is presented such business opportunity in his or her capacity as, an officer, director, employee, managing director, general or limited partner, manager, member, shareholder, agent or other Affiliate of any member of the Apollo Group or of any Affiliate of any member of the Apollo Group (other than the Company and its Subsidiaries), in the case of each of clauses (x), (y) and (z), excluding the Chief Executive Officer of the Company (the Persons described in clauses (x), (y) and (z), “Specified Parties” and each, a “Specified Party”), or of which any Specified Parties have or gain knowledge, whether or not the opportunity is competitive with the business of the Company or its Subsidiaries or in the same or similar lines of business as the Company or its Subsidiaries or one that the Company or its Subsidiaries might reasonably be deemed to have pursued or had the ability or desire to pursue if granted the opportunity to do so, and each Specified Party shall have no duty (statutory, fiduciary, contractual or otherwise) to communicate or offer such business opportunity to the Company and, to the fullest extent permitted by Applicable Law, shall not be liable to the Company or any of its Subsidiaries, other than its Insurance Subsidiaries, for breach of any statutory, fiduciary, contractual or other duty, as a Director, Officer, employee or agent of the Company, or a director, officer, employee or agent of any of the Company’s Subsidiaries, as the case may be, or otherwise, by reason of the fact that such Specified Party pursues or acquires such business opportunity, directs such business opportunity to another Person or fails to present or communicate such business opportunity, or information regarding such business opportunity, to the Company or its Subsidiaries. Notwithstanding the foregoing, the Company and its Subsidiaries do not renounce any right, interest or expectancy in any business opportunity offered to a Specified Party who is a Director or Officer if such business opportunity is expressly offered for the Company or its Subsidiaries to such person solely in his or her capacity as a Director or Officer (a “Company Opportunity”); *provided, however*, that all of the protections of this Bye-law 57 shall otherwise apply to the Specified Parties with respect to such Company Opportunity, including the ability of the Specified Parties to pursue or acquire such Company Opportunity, directly or indirectly, or to direct such Company Opportunity to another person, if and to the extent that the Company or the applicable Subsidiary of the Company, as applicable, determines not to pursue such Company Opportunity or if it is subsequently determined by the Board or any committee thereof (or board of directors or other governing body of such Subsidiary or any committee thereof), or by any court of competent jurisdiction, that the business opportunity was not in the line of business of the Company or such Subsidiary, as applicable, was not of material or practical advantage to the Company or such Subsidiary, as applicable, or was one that the Company or such Subsidiary, as applicable, was not financially capable of undertaking.

For the avoidance of doubt, notwithstanding anything to the contrary set forth herein or otherwise, to the fullest extent permitted by Applicable Law, the Company, on behalf of itself and its Subsidiaries, other than its Insurance Subsidiaries, hereby waives and renounces any right, interest or expectancy of the Company or its Subsidiaries to participate in or be offered an opportunity to participate in any business or business opportunity of any member of the Apollo Group or its Affiliates (other than the Company and its Subsidiaries), except to the extent such right, interest or expectancy is expressly granted to the Company or any of its Subsidiaries under a binding agreement between or among the Company and/or its Subsidiaries, on the one hand, and any member of the Apollo Group or its Affiliates (other than the Company and its Subsidiaries), on the other hand.

- 57.2** No amendment, modification or repeal of this Bye-law 57 or any provision hereof or, to the fullest extent permitted by Applicable Law, any modification of Applicable Law, shall in any manner terminate, reduce or impair the right of any Person under and in accordance with the provisions of this Bye-law 57 as in effect immediately prior to such amendment, modification or repeal with respect to claims arising from or relating to matters occurring, in whole or in part, prior to such amendment, modification or repeal, regardless of when such claims may arise or be asserted.
- 57.3** This Bye-law 57 shall not limit any protections or defenses available to, or indemnification or advancement rights of, any Specified Party under any agreement, these Bye-laws, vote of the Board, Applicable Law or otherwise.
- 57.4** Any Person purchasing or otherwise acquiring any interest in any shares of the Company shall be deemed to have notice of and to have consented to the provisions of this Bye-law 57.
- 57.5** Notwithstanding anything to the contrary herein, under no circumstances shall the provisions of this Bye-law 57 (other than this Bye-law 57.5) apply to (or result in or be deemed to result in a limitation or elimination of) any duty (contractual, fiduciary or otherwise, whether at law or in equity) owed by any Specified Party who is also an Officer, employee or agent of the Company, or any director, officer, employee or agent of any of its Subsidiaries (other than any such Specified Party who is also an officer, director, employee, managing director, general or limited partner, manager, member, shareholder, agent or other Affiliate of any member of the Apollo Group or of any Affiliate of any member of the Apollo Group (other than the Company and its Subsidiaries)), and any business opportunity waived or renounced by any Person pursuant to such other provisions of this Bye-law 57 shall be expressly reserved and maintained (and shall not be waived or renounced) by such Person as to any such Specified Party.
- 57.6** This Bye-law 57 may not be rescinded, altered or amended (a) unless in accordance with the Act and (b) until the same has been approved by the Board and at least 50% of the Total Voting Power (which for the avoidance of doubt will take into account the application of Bye-laws 4.2, 4.3 and 4.4).
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MEETINGS OF THE BOARD OF DIRECTORS

58. Board Meetings

The Board may meet for the transaction of business, adjourn and otherwise regulate its meetings as it sees fit. A resolution put to the vote at a meeting of the Board shall be carried by the affirmative votes of a majority of the votes cast and in the case of an equality of votes cast the resolution shall fail.

59. Notice of Board Meetings

Upon the requisition of (i) the Chairman or Vice Chairman of the Board, (ii) a majority of the Directors, (iii) the Chief Executive Officer of the Company or (iv) a majority of the Independent Directors, the Secretary shall summon a meeting of the Board. Notice of a meeting of the Board shall be deemed to be duly given to a Director if it is given to such Director verbally (including in person or by telephone) or otherwise communicated or sent to such Director by post, electronic means or other mode of representing words in a visible form at such Director's last known address or in accordance with any other instructions given by such Director to the Company for this purpose.

60. Electronic Participation in Meetings

Subject to Applicable Law, Directors may participate in any meeting by such telephonic, electronic or other communication facilities or means as permit all persons participating in the meeting to communicate with each other simultaneously and instantaneously, and participation in such a meeting shall constitute presence in person at such meeting.

61. Quorum at Board Meetings

The quorum necessary for the transaction of business at a meeting of the Board shall be two (2) Directors; *provided, that* at any meeting where only two (2) Directors are in attendance any Board action taken at such meeting must be approved unanimously.

62. Board to Continue in the Event of Vacancy

The Board may act notwithstanding any vacancy in its number but, if and so long as its number is reduced below the number fixed by these Bye-laws as the quorum necessary for the transaction of business at meetings of the Board, the continuing Directors or Director may act for the purpose of (i) summoning a general meeting; or (ii) preserving the assets of the Company.

63. Chairman to Preside

The Chairman shall preside at all board meetings. For meetings where the Chairman is not present, the Vice Chairman shall preside. For any Board meeting where both the Chairman and Vice Chairman are not present, the Board may designate a Director to preside over such meeting.

64. Written Consent

A written consent signed by all the Directors, which may be in counterparts, shall be as valid as if a resolution in respect thereof had been passed at a meeting of the Board duly called and constituted, such written consent to be effective on the date on which the last Director signs such written consent.

65. Validity of Prior Acts of the Board

No regulation or alteration to these Bye-laws made by the Company in a general meeting shall invalidate any prior act of the Board which would have been valid if that regulation or alteration had not been made.

CONFLICTS**66. Resolution of Conflicts**

For so long as any Class B Common Shares remain outstanding, none of the Company or any of its Subsidiaries shall enter into or amend any contract or agreement with a member of the Apollo Group, unless such contract or agreement or amendment is:

- (a) fair and reasonable to the Company and its Subsidiaries, taking into account the totality of the relationships between the parties involved (including other transactions that may be or have been particularly favorable or advantageous to the Company and its Subsidiaries); or
- (b) entered into on an arm's-length basis; or
- (c) approved by a majority of the disinterested Directors; or
- (d) approved by the holders of a majority of the issued and outstanding Class A Common Shares; or
- (e) approved by the Conflicts Committee in accordance with its charter and guidelines as they may be amended from time to time.

Notwithstanding the above, all Apollo Conflicts, as defined in the charter of the Conflicts Committee, shall be approved by the Conflicts Committee unless such conflict is specifically exempted from approval in accordance with the Conflicts Committee charter and guidelines as they may be amended from time to time.

67. Conflicts Committee

- 67.1** The Board shall constitute a committee comprised solely of Directors who are not general partners, directors, managers, officers or employees of the Apollo Group (the "Conflicts Committee").
 - 67.2** The Conflicts Committee shall consist of up to five (5) individuals designated by the Board. The Conflicts Committee shall have a chairman, who shall be designated by the Board or, if the Board so delegates, by the Conflicts Committee. The vote necessary to approve any action at a meeting of the Conflicts Committee shall be a majority of the entire Conflicts Committee.
 - 67.3** The Conflicts Committee may meet in person, by telephone or video conference call or in any other manner in which the Board is permitted to meet under Applicable Law and may also take action by written consent of the number and identity of Conflicts Committee members who have not less than the minimum number of votes that would be necessary to take such action at a meeting at which all Conflicts Committee members entitled to vote were present and voted.
-

67.4 The Conflicts Committee, upon the affirmative vote of a majority of the entire Committee, shall have the authority to engage consultants to assist in the evaluation of conflicts matters. It shall have the sole authority to retain and terminate any such consultants, including sole authority to approve the consultants' fees and other retention terms; *provided*, that fees and expenses incurred in connection with the engagement of any such consultant are reasonable.

CORPORATE RECORDS

68. Minutes

The Board shall cause minutes to be duly entered in books provided for the purpose:

- (a) of all elections and appointments of Officers;
- (b) of the names of the Directors present at each meeting of the Board and of any committee appointed by the Board; and
- (c) of all resolutions and proceedings of general meetings of the Shareholders, meetings of the Board, meetings of managers and meetings of committees appointed by the Board.

69. Place Where Corporate Records Kept

Minutes prepared in accordance with the Act and these Bye-laws shall be kept by the Secretary at the Registered Office of the Company.

70. Form and Use of Seal

70.1 The Company may adopt a seal in such form as the Board may determine. The Board may adopt one or more duplicate seals for use in or outside Bermuda.

70.2 A seal may, but need not, be affixed to any deed, instrument, share certificate or document, and if the seal is to be affixed thereto, it shall be attested by the signature of (i) any Director, or (ii) any Officer, or (iii) the Secretary, or (iv) any person authorised by the Board for that purpose.

70.3 A Resident Representative may, but need not, affix the seal of the Company to certify the authenticity of any copies of documents.

ACCOUNTS

71. Books of Account

- 71.1** The Board shall cause to be kept proper records of account with respect to all transactions of the Company and in particular with respect to:
- (a) all amounts of money received and expended by the Company and the matters in respect of which the receipt and expenditure relates;
 - (b) all sales and purchases of goods by the Company; and
 - (c) all assets and liabilities of the Company.
- 71.2** Such records of account shall be kept at the principal place of business of the Company, or subject to the Act, at such other place as the Board thinks fit and shall be available for inspection by the Directors during normal business hours.

72. Financial Year End

The financial year end of the Company may be determined by resolution of the Board and failing such resolution shall be 31st December in each year.

AUDITS

73. Annual Audit

Subject to any rights to waive laying of accounts or appointment of an Auditor pursuant to the Act, the accounts of the Company shall be audited at least once in every year.

74. Appointment of Auditor

- 74.1** Subject to the Act, at the annual general meeting or at a subsequent special general meeting in each year, an independent representative of the Shareholders shall be appointed by them as Auditor of the accounts of the Company.
- 74.2** The Auditor may be a Shareholder but no Director, Officer or employee of the Company shall, during his continuance in office, be eligible to act as an Auditor of the Company.

75. Remuneration of Auditor

Save in the case of an Auditor appointed pursuant to Bye-law 80, the remuneration of the Auditor shall be fixed by the Company in a general meeting or in such manner as the Shareholders may determine. In the case of an Auditor appointed pursuant to Bye-law 80, the remuneration of the Auditor shall be fixed by the Board.

76. Duties of Auditor

- 76.1** The financial statements provided for by these Bye-laws shall be audited by the Auditor in accordance with generally accepted auditing standards. The Auditor shall make a written report thereon in accordance with generally accepted auditing standards.
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76.2 The generally accepted auditing standards referred to in this Bye-law may be those of a country or jurisdiction other than Bermuda or such other generally accepted auditing standards as may be provided for in the Act. If so, the financial statements and the report of the Auditor shall identify the generally accepted auditing standards used.

77. Access to Records

The Auditor shall at all reasonable times have access to all books kept by the Company and to all accounts and vouchers relating thereto, and the Auditor may call on the Directors or Officers for any information in their possession relating to the books or affairs of the Company.

78. Financial Statements

Subject to any rights to waive laying of accounts pursuant to the Act, financial statements as required by the Act shall be laid before the Shareholders in a general meeting.

79. Distribution of Auditor's Report

The report of the Auditor shall be submitted to the Shareholders in a general meeting.

80. Vacancy in the Office of Auditor

The Board may fill any casual vacancy in the office of the Auditor.

VOLUNTARY WINDING-UP AND DISSOLUTION

81. Winding-Up

Subject to Bye-law 4 and any agreement contemplated by Bye-law 1.5 to the contrary, if the Company shall be wound up the liquidator may, with the sanction of a Resolution, divide amongst the Shareholders in specie or in kind the whole or any part of the assets of the Company (whether they shall consist of property of the same kind or not) and may, for such purpose, set such value as he deems fair upon any property to be divided as aforesaid and may determine how such division shall be carried out as between the Shareholders or different classes of Shareholders. Subject to Bye-law 4 and any agreement contemplated by Bye-law 1.5 to the contrary, the liquidator may, with the like sanction, vest the whole or any part of such assets in the trustees upon such trusts for the benefit of the Shareholders as the liquidator shall think fit, but so that no Shareholder shall be compelled to accept any shares or other securities or assets whereon there is any liability.

CHANGES TO CONSTITUTION; EXCLUSIVE JURISDICTION

82. Changes to Bye-laws

No Bye-law may be rescinded, altered or amended and no new Bye-law may be made save in accordance with the Act and until the same has been approved by a resolution of the Board and by a Resolution; *provided*, that any such action that would materially, adversely and disproportionately affect the rights, obligations, powers or preferences of any class of shares without similarly affecting the rights, obligations, powers or preferences of all classes of shares shall require a vote of the majority of the issued and outstanding shares constituting such class so affected.

83. Changes to the Memorandum of Association

No alteration or amendment to the Memorandum of Association may be made save in accordance with the Act and until same has been approved by a resolution of the Board and by a Resolution.

84. Exclusive Jurisdiction

In the event that any dispute arises concerning the Act or out of or in connection with these Bye-laws, including any question regarding the existence and scope of any Bye-law and/or whether there has been any breach of the Act or these Bye-laws by an Officer or Director (whether or not such a claim is brought in the name of a Shareholder or in the name of the Company), any such dispute shall be subject to the exclusive jurisdiction of the Supreme Court of Bermuda.

85. Discontinuance

The Board may exercise all the powers of the Company to discontinue the Company to a jurisdiction outside Bermuda pursuant to the Act.

CERTAIN MATTERS RELATING TO SUBSIDIARIES

86. Voting of Subsidiary Shares

86.1 Notwithstanding any other provision of these Bye-laws to the contrary (but subject to Bye-law 86.2), if the Company, in its capacity as a shareholder of any Subsidiary of the Company, has the right to vote at a general meeting or special meeting of such Subsidiary (whether in person or by its attorney-in-fact or proxy) (or by written resolution in lieu of a general meeting or special meeting), and the subject matter of the vote is (a) the appointment, removal or remuneration of directors of a non-U.S. Subsidiary of the Company or (b) any other subject matter with respect to a non-U.S. Subsidiary that legally requires the approval of the shareholders of such non-U.S. Subsidiary, the Board shall refer the subject matter of the vote to the Shareholders and seek authority from the Shareholders entitled to vote for the Board for the Company's corporate representative or proxy to vote with respect to the resolution proposed by such Subsidiary. The Board shall cause the Company's corporate representative or proxy to vote the Company's shares in such Subsidiary pro rata to the votes received at the general meeting of the Company, with votes for or against the directing resolution being taken, respectively, as an instruction for the Company's corporate representative or proxy to vote the appropriate proportion of its share for and the appropriate proportion of its shares against the resolution proposed by such Subsidiary. The Board shall have authority to resolve any ambiguity. All votes referred to the Company's Shareholders pursuant to this Bye-law 86.1 shall give effect to and otherwise be subject to the voting power restrictions of Bye-laws 4.2, 4.3 and 4.4.

86.2 If the Board in its discretion, determines that the application of Bye-law 86.1(b) with respect to a particular vote is not necessary to achieve the purposes of this Bye-law 86, it may waive the application of Bye-law 86.1(b) with respect to such vote.

87. Bye-laws or Articles of Association of Certain Subsidiaries

The Board shall require that the Bye-laws or Articles of Association or similar organizational documents of each non-U.S. Subsidiary of the Company shall contain provisions substantially similar to Bye-law 86.1 and Bye-law 87. The Company shall enter into agreements, as and when determined by the Board, with each such non-U.S. Subsidiary, only if and to the extent reasonably necessary and permitted under Applicable Law, to effectuate or implement this Bye-law.

88. Termination of IMAs

88.1 Except as set forth in Bye-law 88.2, the Company shall not, and shall cause each Subsidiary of the Company not to, elect to terminate the IMA or any other investment advisory or investment management agreement by and between the Company or any of its Subsidiaries and a member of the Apollo Group (a “New IMA”) (a) on any date other than October 31, 2018 or any annual anniversary of such date (each, an “IMA Termination Election Date”) and (b) unless it has provided written notice to AAM or the member of the Apollo Group that is a party to such New IMA, as applicable, of such termination at least thirty 30 days prior to the applicable IMA Termination Election Date (an “IMA Termination Notice”); *provided*, that (i) the IMA or any New IMA may only be terminated by the Company or a Subsidiary of the Company with the approval of at least two-thirds (2/3) of the Independent Directors in accordance with the immediately following sentence (an IMA Termination Notice delivered with such approval and in accordance with Bye-law 88.1(a) and (b), a “Valid IMA Termination Notice”) and (ii) notwithstanding any such election to terminate or delivery of a Valid IMA Termination Notice, no such termination shall be effective on any date earlier than the second annual anniversary of the applicable IMA Termination Election Date (the “IMA Termination Effective Date”). Notwithstanding anything to the contrary contained in this Bye-law 88.1, the Board shall not approve any election to terminate the IMA or any New IMA on any IMA Termination Election Date pursuant to this Bye-law 88.1 unless at least two-thirds (2/3) of the Independent Directors agree that an event described in clause (iii) or (iv) of the definition of AHL Cause occurred with respect to the IMA or such New IMA, as applicable. If the Company and/or applicable Subsidiary of the Company does not provide a Valid IMA Termination Notice with respect to an IMA Termination Election Date, then the Company or such Subsidiary may only elect to terminate such IMA or New IMA under this Bye-law 88.1 on the next IMA Termination Election Date, and neither the Company nor any Subsidiary of the Company shall terminate any such IMA or New IMA in accordance with this Bye-law 88.1 without providing a Valid IMA Termination Notice. Furthermore, beginning on October 31, 2017, the IMA and any New IMA shall be subject to an initial term of three (3) years from such date; *provided* that, on each IMA Termination Election Date after October 31, 2017, beginning with the IMA Termination Election Date on October 31, 2018, to the extent no Valid IMA Termination Notice has been delivered in accordance with this Bye-law 88.1 with respect to the IMA or any New IMA, the term of the IMA and each such New IMA shall be extended automatically without any further action or obligation by any persons (including, without limitation, the parties thereto or hereto) for one (1) additional year; *provided, further* that, if a Valid IMA Termination Notice has been previously delivered in accordance with this Bye-law 88.1, this sentence shall no longer be of any force or effect with respect to the IMA or such New IMA that is the subject of such delivered Valid IMA Termination Notice.

- 88.2** Notwithstanding anything to the contrary in Bye-law 88.1, the Company and/or the applicable Subsidiary of the Company may terminate the IMA or any New IMA upon the occurrence of an event described in clause (i) or (ii) of the definition of AHL Cause with respect to the IMA or such New IMA, as applicable; *provided*, that any termination of the IMA or any New IMA by the Company or Subsidiary of the Company, as applicable, for such AHL Cause shall require the approval of at least two-thirds (2/3) of the Independent Directors and the delivery of written notice to AAM or such member of the Apollo Group that is a party to such New IMA, as applicable, of such termination for such AHL Cause at least thirty (30) days prior to the effective date of such termination.
- 88.3** For the avoidance of doubt, subject in all respects to the other provisions of this Bye-law 88 and the definition of AHL Cause, any termination of the IMA or any New IMA by the Company and/or any Subsidiary of the Company shall require the approval of at least two-thirds (2/3) of the Independent Directors. Notwithstanding anything to the contrary herein, for purposes of this Bye-law 88 and the definition of AHL Cause, (x) no officer or employee of the Company or any of its Subsidiaries shall constitute an Independent Director and (y) no officer or employee of (1) any member of the Apollo Group described in clauses (i) through (iv) of the definition of Apollo Group or (2) Apollo Global Management, LLC or any of its Subsidiaries (excluding any Subsidiary that constitutes any portfolio company (or investment) of (A) an investment fund or other investment vehicle whose general partner, managing member or similar governing person is owned, directly or indirectly, by Apollo Global Management, LLC or by one or more of its Subsidiaries or (B) a managed account agreement (or similar arrangement) whereby Apollo Global Management, LLC or one or more of its Subsidiaries serves as general partner, managing member or in a similar governing position) shall constitute an Independent Director.
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88.4 This Bye-law 88 may not be rescinded, altered or amended (a) unless in accordance with the Act and (b) until the same has been approved by at least two-thirds (2/3) of the Independent Directors and at least 50% of the Total Voting Power (which for the avoidance of doubt will take into account the application of Bye-laws 4.2, 4.3 and 4.4).

AHL Cause means, (i) with respect to the IMA, a material violation of Applicable Law relating to AAM's advisory business, and with respect to a New IMA, a material violation of Applicable Law relating to the advisory business of the member of the Apollo Group that is a party to such New IMA, (ii) the gross negligence, willful misconduct or reckless disregard of any of the obligations of AAM under the IMA or the member of the Apollo Group that is a party to the applicable New IMA under such New IMA, as applicable, (iii) the unsatisfactory long term performance of AAM under the IMA, or the member of the Apollo Group that is a party to the applicable New IMA under such a New IMA, as applicable, that is materially detrimental to the Company, as determined in the sole discretion of at least two-thirds (2/3) of the Independent Directors, acting in good faith or (iv) a determination in the sole discretion of at least two-thirds (2/3) of the Independent Directors, acting in good faith, that the fees charged by AAM under the IMA, or by the member of the Apollo Group that is a party to the applicable New IMA under such New IMA, as applicable, are unfair and excessive compared to a Comparable Asset Manager, *provided, however*, in the case of clauses (iii) and (iv), the Independent Directors shall deliver written notice of such finding to AAM or such other member of the Apollo Group, as applicable, and AAM or such other member of the Apollo Group, as applicable, shall have until the applicable IMA Termination Effective Date to address the Independent Directors' concerns and; *provided further*, that in the case of clause (iv), AAM or such other member of the Apollo Group, as applicable, shall have a right to lower its fees to match a Comparable Asset Manager. If AAM or such member of the Apollo Group has addressed the Independent Directors' concerns (with the assessment of whether the Independent Directors' concerns have been addressed being rendered thereby in good faith with the approval of at least two-thirds (2/3) of the Independent Directors) or, if applicable, lowered its fees to match a Comparable Asset Manager, then the applicable IMA Termination Notice shall be deemed rescinded and of no further force or effect. For the avoidance of doubt, the occurrence of an event constituting AHL Cause under the IMA shall not constitute an event of AHL Cause under any New IMA and vice versa, unless such event of AHL Cause shall be separately established thereunder.

Schedule 1**Related Party Insurance****Athene Holding Ltd. Subsidiaries:**

1. Athene Life Re Ltd.
2. Athene Life Insurance Company
3. Athene Annuity & Life Assurance Company (f/k/a Liberty Life Insurance Company)
4. Athene Life Insurance Company of New York (f/k/a Aviva Life and Annuity Company of New York)
5. Athene Annuity & Life Assurance Company of New York (f/k/a Presidential Life Insurance Company)
6. Structured Annuity Reinsurance Company
7. Athene Annuity and Life Company (f/k/a Aviva Annuity and Life Company)
8. Athene Re USA IV, Inc. (f/k/a Aviva Re USA IV, Inc.)
9. Athene Annuity Re Ltd.

Current Ceding Companies:

1. Western United Life Assurance Company
 2. American Equity Investment Life Insurance Company
 3. American Pioneer Life Insurance Company
 4. American Progressive Life and Health Insurance Company of New York
 5. Constitution Life Insurance Company
 6. Union Bankers Life Insurance Company
 7. Pennsylvania Life Insurance Company
 8. The Pyramid Life Insurance Company
 9. Jefferson National Life Insurance Company
 10. Athene Annuity & Life Assurance Company (f/k/a Liberty Life Insurance Company)
-

11. Continental Assurance Company
12. Reassure America Life Insurance Company
13. Eagle Life Insurance Company
14. Athene Life Insurance Company
15. Liberty Bankers Life Insurance Company
16. Athene Annuity & Life Assurance Company of New York (f/k/a Presidential Life Insurance Company)
17. Athene Annuity and Life Company (f/k/a Aviva Annuity and Life Company)
18. Structured Annuity Reinsurance Company
19. Transamerica Life Insurance Company
20. Midland National Life Insurance Company
21. North American Company for Life and Health Insurance
22. Athene Re USA IV, Inc. (f/k/a Aviva Re USA IV, Inc.)
23. Sentinel Security Life Insurance Company
24. Athene Life Insurance Company of New York (f/k/a Aviva Life and Annuity Company of New York)
25. Royal Neighbors of America
26. Fidelity Security Life Insurance Company
27. The Lincoln National Life Insurance Company

REINSURANCE AGREEMENT (FA BUSINESS)

between

ATHENE ANNUITY & LIFE ASSURANCE COMPANY

and

VOYA INSURANCE AND ANNUITY COMPANY

effective as of June 1, 2018

Treaty Number DEVFACO - 060118

TABLE OF CONTENTS

Page

ARTICLE I GENERAL PROVISIONS	1
Section 1.01	Defined Terms 1
Section 1.02	Other Definitional Provisions 8
ARTICLE II COVERAGE	8
Section 2.01	Scope and Basis of Reinsurance 8
Section 2.02	Policy Changes 9
Section 2.03	Reinstatement of Surrendered Policies 9
Section 2.04	Misstatement of Fact 9
Section 2.05	Credited Rates and Non-Guaranteed Elements 9
Section 2.06	Programs of Internal Replacement 10
Section 2.07	Conservation Program 10
Section 2.08	Retrocession 10
Section 2.09	Interest Maintenance Reserve 10
Section 2.10	Valuation of Liabilities 10
ARTICLE III REINSURANCE PREMIUMS	10
Section 3.01	Reinsurance Premiums 10
Section 3.02	Initial Premium; True-Up 10
ARTICLE IV CEDING COMMISSION	11
Section 4.01	Ceding Commission 11
ARTICLE V ADMINISTRATION FEE	12
Section 5.01	Policy Expenses 12
ARTICLE VI REINSURED LIABILITIES	12
Section 6.01	Reinsured Liabilities 12
Section 6.02	Claims Settlement 12
Section 6.03	Recoveries 12
ARTICLE VII REPORTING AND SETTLEMENTS	13
Section 7.01	Ceding Company Reporting 13
Section 7.02	Reinsurer Reporting 14
Section 7.03	Settlements 15

ARTICLE VIII HEDGING; FUNDS WITHHELD ACCOUNT	16
Section 8.01 Existing Hedges	16
Section 8.02 Funds Withheld Account	17
ARTICLE IX CREDIT FOR REINSURANCE; CUSTODY ACCOUNT	17
Section 9.01 Credit for Reinsurance	17
Section 9.02 Custody Account	18
Section 9.03 Ceding Company Withdrawals	18
Section 9.04 Custody Account Settlements	18
Section 9.05 Additional Reinsurer Withdrawals	19
Section 9.06 Substitutions	19
Section 9.07 Termination of Ceding Company's Withdrawal Rights	20
ARTICLE X ADMINISTRATION	20
Section 10.01 Policy Administration	20
Section 10.02 Record-Keeping	20
ARTICLE XI TERM AND TERMINATION	21
Section 11.01 Duration of Agreement	21
Section 11.02 Recapture	21
Section 11.03 Recapture Payment	21
Section 11.04 Survival	22
ARTICLE XII ERRORS AND OMISSIONS	22
Section 12.01 Errors and Omissions	22
ARTICLE XIII DISPUTE RESOLUTION	23
Section 13.01 Negotiation	23
Section 13.02 Arbitration; Waiver of Trial by Jury	23
ARTICLE XIV INSOLVENCY	25
Section 14.01 Insolvency	25
ARTICLE XV TAXES	26
Section 15.01 Taxes	26
Section 15.02 DAC Tax Election	26
Section 15.03 Tax Treatment	27
ARTICLE XVI REPRESENTATIONS, WARRANTIES AND COVENANTS	27
Section 16.01 Representations and Warranties of the Ceding Company	27

Section 16.02	Covenants of the Ceding Company	28
Section 16.03	Representations and Warranties of the Reinsurer	29
Section 16.04	Covenants of the Reinsurer	30
ARTICLE XVII MISCELLANEOUS 31		
Section 17.01	Currency	31
Section 17.02	Interest	31
Section 17.03	Right of Setoff and Recoupment	31
Section 17.04	No Third-Party Beneficiaries	31
Section 17.05	Amendment	32
Section 17.06	Notices	32
Section 17.07	Consent to Jurisdiction	33
Section 17.08	Service of Process	33
Section 17.09	Inspection of Records	33
Section 17.10	Confidentiality	34
Section 17.11	Successors	34
Section 17.12	Entire Agreement	35
Section 17.13	Severability	35
Section 17.14	Construction	35
Section 17.15	Non-Waiver	35
Section 17.16	Further Assurances	35
Section 17.17	Governing Law	35
Section 17.18	Counterparts	36

Schedules

- I. Policy Forms and Riders
- II. Policy Expenses
- III. Initial Premium Assets
- IV. Asset Valuation Methodology
- V. Existing Index Hedges
- VI. Existing Other Hedges
- VII. Reinsurer Reports

Exhibits

- A. Form of Weekly Accounting Report
- B. Form of Monthly Accounting Report
- C. Form of Quarterly Accounting Report
- D. Account Value Roll-Forward Information Fields
- E. Seriatim Information Fields

REINSURANCE AGREEMENT

This REINSURANCE AGREEMENT (this "Agreement"), effective as of June 1, 2018 (the "Effective Date"), is made by and between Voya Insurance and Annuity Company, an insurance company organized under the Laws of the State of Iowa (the "Ceding Company"), and Athene Annuity & Life Assurance Company, a reinsurance company organized under the Laws of the State of Delaware (the "Reinsurer").

WITNESSETH:

WHEREAS, Athene Holding Ltd ("AHL"), VA Capital Company LLC (the "Buyer Parent"), and Voya Financial, Inc. (the "Seller") have entered into a Master Transaction Agreement, dated as of December 20, 2017 (the "Master Agreement"), pursuant to which, among other things, the Seller will sell, and Venerable Holdings, Inc., a wholly owned subsidiary of the Buyer Parent (the "Buyer"), will purchase, all of the issued and outstanding shares of common stock of the Ceding Company;

WHEREAS, in connection with the closing of the sale of the Ceding Company to the Buyer, the Ceding Company and Athene Life Re Ltd., a wholly owned subsidiary of AHL ("ALRe"), have entered into a reinsurance transaction pursuant to which the Ceding Company cedes, and ALRe accepts, on a modified coinsurance basis, an eighty percent (80%) quota share of certain liabilities with respect to certain fixed annuity business of the Ceding Company; and

WHEREAS, in connection with the closing of the sale of the Ceding Company to the Buyer, the Ceding Company and the Reinsurer, an indirect wholly owned subsidiary of AHL, wish to enter into a coinsurance transaction with respect to certain fixed annuity business of the Ceding Company; and

WHEREAS, subject to the terms, conditions and limitations contained herein, the Ceding Company desires to cede, on a coinsurance basis, and the Reinsurer desires to accept, the Reinsured Liabilities (as defined below).

NOW, THEREFORE, in consideration of the mutual promises and agreements contained herein, the Ceding Company and the Reinsurer hereby agree as follows:

ARTICLE I GENERAL PROVISIONS

Section 1.01 Defined Terms. As used in this Agreement, the following terms shall have the following meanings:

"Action" shall mean (a) any civil, criminal or administrative action, suit, claim, litigation, arbitration or similar proceeding, in each case, before a Governmental Entity, or (b) any investigation or written inquiry by a Governmental Entity other than any examination by a taxing authority, including a tax audit.

“Affiliate” shall mean, with respect to any Person, another Person that directly or indirectly, through one or more intermediaries, controls, is controlled by or is under common control with, such first Person, and the term “Affiliated” shall have a correlative meaning. For the purposes of this definition, “control”, when used with respect to any Person, means the power to direct the management and policies of such Person, directly or indirectly through the ownership of voting securities, by contract, or otherwise, and the terms “controlling” and “controlled” have the meanings correlative to the foregoing. For the avoidance of doubt, the Ceding Company and the Reinsurer shall not be deemed “Affiliates” for purposes of this Agreement.

“Agreement” shall have the meaning specified in the Preamble hereto.

“AHL” shall have the meaning specified in the Recitals hereto.

“ALRe” shall have the meaning specified in the Recitals hereto.

“Applicable Tax Gross-Up Percentage” shall mean, (a) with respect to the Pre-Tax Reform Existing IMR, 65%, (b) with respect to the Post-Tax Reform Existing IMR, one minus the highest federal tax rate applicable to United States corporations at the time such interest maintenance reserves were established, and (c) with respect to the New Effective Date IMR, one minus the highest federal tax rate applicable to United States corporations as of the Effective Date.

“Authorized Representative” shall have the meaning specified in Section 14.01(a)(i).

“Business Day” shall mean any day other than a Saturday, Sunday or any other day on which banking institutions are authorized or required by Law to close in New York, New York or Des Moines, Iowa.

“Buyer” shall have the meaning specified in the Recitals hereto.

“Buyer Parent” shall have the meaning specified in the Recitals hereto.

“Ceded IMR” shall mean, collectively, as of any date of determination, the amount of the Existing IMR that remains unamortized as of such date and the amount of the New Effective Date IMR that remains unamortized as of such date, in each case, determined in accordance with Delaware SAP.

“Ceded Reserves” shall mean an amount equal to the Quota Share of the Net Statutory Reserves.

“Ceding Company” shall have the meaning specified in the Preamble hereto.

“Code” shall mean the Internal Revenue Code of 1986, as amended.

“Company Required Initial Premium” shall have the meaning specified in Section 3.02(b).

“Custodian” shall have the meaning specified in Section 9.02(a).

“Custody Account” shall have the meaning specified in Section 9.02(a).

“Custody Account Required Balance” shall have the meaning specified in Section 9.02(a).

“Custody Account Valuation Report” shall have the meaning specified in Section 9.04(a).

“Custody Agreement” shall have the meaning specified in Section 9.02(a).

“Delaware SAP” shall mean the statutory accounting principles and practices prescribed or permitted for Delaware life insurance companies by the Delaware Department of Insurance, consistently applied by the Reinsurer.

“Effective Date” shall have the meaning specified in the Preamble hereto.

“Estimated Company Ceding Commission” shall have the meaning specified in the Master Agreement.

“Estimated Company Required Initial Premium” shall have the meaning specified in Section 3.02(c).

“Excluded Liabilities” shall mean without duplication (a) all Extra-Contractual Obligations other than Reinsurer Extra-Contractual Obligations, (b) any liabilities resulting from any change to the terms of any Reinsured Policy after the Effective Date, unless such change is required by applicable Law or by the express terms of the Reinsured Policies, or has been approved in writing in advance by the Reinsurer, (c) any liabilities other than Reinsured Liabilities and (d) any ex gratia payments made by the Ceding Company (*i.e.*, payments the Ceding Company is not required to make under the terms of the Reinsured Policies) unless such payment has been approved in writing in advance by the Reinsurer.

“Existing Hedge Proceeds” shall have the meaning specified in Section 8.01(a).

“Existing Hedges” shall mean all Existing Index Hedges and Existing Other Hedges.

“Existing IMR” shall mean the Quota Share of the Ceding Company’s interest maintenance reserves relating to the Reinsured Policies as of the Effective Date, determined in accordance with Iowa SAP.

“Existing Index Hedges” shall mean all derivatives and other hedges purchased by the Ceding Company prior to the Effective Date to hedge the index risk associated with the Reinsured Policies that remain in full force and effect as of the Effective Date and are listed on Schedule V. For the avoidance of doubt, following the expiration or exercise of any Existing Index Hedge, such expired or exercised hedge shall no longer be considered an Existing Index Hedge.

“Existing Other Hedges” shall mean all derivatives and other hedges purchased by the Ceding Company prior to the Effective Date to hedge risk other than the index risk associated with the Reinsured Policies that remain in full force and effect as of the Effective Date and are listed on

Schedule VI. For the avoidance of doubt, following the expiration or exercise of any Existing Other Hedge, such expired or exercised hedge shall no longer be considered an Existing Other Hedge.

“Extra-Contractual Obligations” shall mean any liabilities or obligations not arising under the express terms and conditions of, or in excess of the applicable policy limits of, the Reinsured Policies, including liabilities or obligations for fines, penalties, taxes, fees, forfeitures, compensatory damages, and punitive, special, treble, bad faith, tort, exemplary or other forms of extra-contractual damages awarded against or paid by the Ceding Company, which liabilities or obligations arise from any act, error or omission committed by the Ceding Company or any of its Affiliates or any of the directors, officers, employees, agents, representatives, annuity producers, administrators, service providers, successors or assigns of the Ceding Company or any of its Affiliates, whether or not intentional, negligent, in bad faith or otherwise relating to (a) the form, marketing, sale, underwriting, production, issuance, cancellation or administration of the Reinsured Policies, (b) the investigation, defense, trial, settlement or handling of claims, benefits or payments under the Reinsured Policies, (c) the failure to pay, the delay in payment, or errors in calculating or administering the payment of benefits, claims or any other amounts due or alleged to be due under or in connection with the Reinsured Policies, (d) fines or other penalties associated with escheat or unclaimed property liabilities arising under or relating to the Reinsured Policies, (e) the failure of the Reinsured Policies or the payments thereunder to qualify for their intended or expected tax status, or (f) any tax, penalty or interest imposed in respect of any withholding or reporting obligation of the Ceding Company in respect of taxes.

“Factual Information” shall have the meaning specified in Section 16.01(d).

“Fair Market Value” shall mean, as of any date of determination, (a) with respect to any Existing Hedge, the market value of such Existing Hedge on such date of determination as determined in accordance with the Iowa SAP, and (b) with respect to any other asset, the market value of such asset on such date of determination as determined in accordance with Schedule IV attached hereto.

“Final Company Ceding Commission” shall have the meaning specified in the Master Agreement.

“Funds Withheld Account” shall have the meaning specified in Section 8.02.

“Funds Withheld Amount” shall mean, as of any date of determination, the aggregate Fair Market Value of the Existing Hedges as of such date.

“Governmental Entity” shall mean any foreign, federal, state, local or other governmental, legislative, judicial, administrative or regulatory authority, agency, commission, board, body, court or entity or any instrumentality thereof or any self-regulatory body or arbitral body or arbitrator.

“Initial Premium” shall have the meaning specified in Section 3.02(a).

“Initial Premium Assets” shall have the meaning specified in Section 3.02(d).

“Iowa SAP” shall mean the statutory accounting principles and practices prescribed or permitted for Iowa life insurance companies by the Iowa Insurance Division, consistently applied by the Ceding Company; provided, that, for purposes of calculating the Net Statutory Reserves as of the Effective Date, Iowa SAP as applied by the Ceding Company shall include the methodology for calculating indexed annuity product reserves set forth in Iowa Administrative Code Chapter 191-97.

“Law” shall mean any law, statute, ordinance, written rule or regulation, order, injunction, judgment, decree, principle of common law, constitution or treaty enacted, promulgated, issued, enforced or entered by any Governmental Entity.

“Master Agreement” shall have the meaning specified in the Recitals hereto.

“Monthly Accounting Period” shall have the meaning specified in Section 7.01(b).

“Monthly Accounting Report” shall have the meaning specified in Section 7.01(b).

“Monthly Settlement Amount” shall have the meaning specified in Section 7.03(b).

“Net Statutory Reserves” shall mean the net statutory reserves of the Ceding Company in respect of the Reinsured Policies, which shall be calculated in good faith on a *seriatim* basis in accordance with Iowa SAP and using valuation interest rates determined in a manner consistent with the Ceding Company’s historical practices; provided, however, that Net Statutory Reserves shall not include (a) additional actuarial reserves (as used in connection with Iowa SAP), if any, established by the Ceding Company as a result of its annual cash flow testing, (b) any asset valuation reserves (as used in connection with Iowa SAP) established by the Ceding Company, (c) any interest maintenance reserves (as used in connection with Iowa SAP) established by the Ceding Company or (d) any other reserve not directly attributable to specific Reinsured Policies.

“New Effective Date IMR” shall mean any new interest maintenance reserve that is created on the Effective Date as a result of the transactions contemplated by this Agreement, determined in accordance with Iowa SAP.

“Non-Payout Annuities” shall have the meaning specified in Section 7.01.

“Non-Public Personal Information” shall have the meaning specified in Section 17.10(b).

“Payout Annuities” shall have the meaning specified in Section 7.01.

“Permits” shall mean any licenses, certificates of authority or other similar certificates, registrations, franchises, permits, approvals or other similar authorizations issued to a Person by a Governmental Entity.

“Permitted Investments” shall have the meaning specified in Section 9.02(b).

“Person” shall mean an individual, corporation, partnership, joint venture, limited liability company, association, trust, unincorporated organization, Governmental Entity or other entity.

“Policy Expenses” shall have the meaning specified in Section 5.01.

“Post-Effective Date IMR” shall mean the interest maintenance reserve relating to the Reinsured Liabilities generated after the Effective Date, determined in accordance with Delaware SAP.

“Post-Tax Reform Existing IMR” shall mean the portion of the Existing IMR established after any change after the date of the Master Agreement to the highest federal tax rate applicable to United States corporations.

“Pre-Tax Reform Existing IMR” shall mean the portion of the Existing IMR established prior to any change after the date of the Master Agreement to the highest federal tax rate applicable to United States corporations.

“Proprietary Information” shall have the meaning specified in Section 17.10(a).

“Quarterly Accounting Period” shall have the meaning specified in Section 7.01(c).

“Quarterly Accounting Report” shall have the meaning specified in Section 7.01(c).

“Quarterly Settlement Amount” shall have the meaning specified in Section 7.03(c).

“Quota Share” shall mean twenty percent (20%).

“Recapture Effective Date” shall mean the date on which the liability of the Reinsurer with respect to all of the Reinsured Policies is terminated pursuant to Section 11.02 or the effective date of the rejection of this Agreement by any Receiver or of a recapture in full.

“Recapture Payment” shall have the meaning specified in Section 11.03(a).

“Receiver” shall have the meaning specified in Section 11.03(a).

“Reinsurance Credit Event” shall have the meaning specified in Section 9.01(a).

“Reinsurance Premiums” shall mean the Quota Share of the premiums, policy loan principal and interest payments, and other fees, amounts, payments, collections and recoveries received by the Ceding Company with respect to the Reinsured Policies.

“Reinsured Liabilities” shall mean the Quota Share of (a) liabilities of the Ceding Company with respect to claims, net of applicable surrender charges and market value adjustments, if any, for benefits related to partial surrenders, full surrenders, death claims, annuitizations, policy loans and other contractual benefits under the Reinsured Policies, (b) the Reinsurer Extra-Contractual Obligations, (c) liabilities with respect to premium taxes payable by the Ceding Company to the extent relating to premiums with respect to the Reinsured Policies that are issued after the Effective Date, (d) premium taxes and guaranty fund assessments payable by the Ceding Company to the extent relating to premiums received by the Ceding Company with respect to the Reinsured Policies and (e) trail commissions payable to producers with respect to the Reinsured Policies and other

commissions payable with respect to premiums received by the Ceding Company after the Effective Date and paid to the Reinsurer; provided, that in no event shall “Reinsured Liabilities” include any Excluded Liabilities.

“Reinsured Policies” shall mean (a) all fixed annuity contracts issued by the Ceding Company on the policy forms that are listed on Schedule I and in force on the Effective Date, including any riders that are listed on Schedule I and any amendments or endorsements attached thereto as of the Effective Date, (b) all fixed annuity contracts assumed by the Ceding Company pursuant to the reinsurance agreements listed on Schedule I, (c) all supplementary contracts, whether with or without life contingencies, issued by the Ceding Company on or following the Effective Date upon the annuitization of any annuity contract referenced in (a) or (b) above or (d) below, and (d) all fixed annuity contracts of the type referenced in clause (a) above that are issued by the Ceding Company during the sixty (60) days following the Effective Date, including any amendments or endorsements attached thereto.

“Reinsurer” shall have the meaning specified in the Preamble hereto.

“Reinsurer Extra-Contractual Obligations” shall mean Extra-Contractual Obligations relating to the Reinsured Policies to the extent caused by, arising from or related to any act of, or failure to act by, the Reinsurer or any of its Affiliates following the Effective Date.

“Reserves Report” shall have the meaning specified in Section 7.02(a).

“Seller” shall have the meaning specified in the Recitals hereto.

“Statutory Carrying Value” shall mean, as of the relevant date of determination, (a) with respect to the Existing Hedges, the amount permitted to be carried by the Ceding Company as an admitted asset consistent with Iowa SAP, and (b) with respect to assets held in the Custody Account, the amount permitted to be carried by the Reinsurer as an admitted asset consistent with Delaware SAP.

“Terminal Accounting Report” shall have the meaning specified in Section 11.03(a).

“Treasury Regulations” shall mean all proposed, temporary and final regulations promulgated under the Code, as such regulations may be amended from time to time.

“Unamortized Ceding Commission” shall mean an amount equal to: (a) the portion of the Final Company Ceding Commission allocated by the Reinsurer and the Ceding Company to this Agreement, multiplied by (b)(i) the Ceded Reserves as of the Recapture Effective Date, divided by (ii) the Ceded Reserves as of the Effective Date; provided, however, that as of any date of determination on or following the tenth anniversary of the Effective Date, the Unamortized Ceding Commission will be zero.

“Weekly Accounting Report” shall have the meaning specified in Section 7.01(a).

“Weekly Settlement Amount” shall have the meaning specified in Section 7.03(a).

Section 1.02 Other Definitional Provisions.

- (a) For purposes of this Agreement, the words “hereof,” “herein,” “hereby” and other words of similar import refer to this Agreement as a whole, including all Schedules and Exhibits to this Agreement, unless otherwise indicated.
- (b) Whenever the singular is used herein, the same shall include the plural, and whenever the plural is used herein, the same shall include the singular, where appropriate.
- (c) The term “including” means “including but not limited to.”
- (d) Whenever used in this Agreement, the masculine gender shall include the feminine and neutral genders and vice versa.
- (e) The Schedules and Exhibits hereto are hereby incorporated by reference into the body of this Agreement.
- (f) All references herein to Articles, Sections, Subsections, Paragraphs, Exhibits and Schedules shall be deemed references to Articles and Sections and Subsections and Paragraphs of, and Exhibits and Schedules to, this Agreement unless the context shall otherwise require.
- (g) All terms defined in this Agreement shall have the defined meaning when used in any Schedule, Exhibit, certificate, report or other documents attached hereto or made or delivered pursuant hereto unless otherwise defined therein.

**ARTICLE II
COVERAGE**

Section 2.01 Scope and Basis of Reinsurance.

- (a) This Agreement shall be effective as of 12:00:01 a.m. Eastern Time on the Effective Date.
- (b) This Agreement is an agreement for indemnity reinsurance made solely between the Ceding Company and the Reinsurer.
- (c) Subject to the terms, conditions and limits of this Agreement (including the exclusion from coverage of Excluded Liabilities), the Ceding Company shall automatically cede and the Reinsurer shall automatically reinsure (i) on a funds withheld basis, a portion of the Reinsured Liabilities equal to the Funds Withheld Amount, and (ii) on a coinsurance basis, all other Reinsured Liabilities.
- (d) Subject to the terms, conditions and limits of this Agreement (including the exclusion from coverage of Excluded Liabilities), the Reinsurer shall follow the fortunes of the Ceding Company, and to that end the Reinsurer’s liability for the Reinsured Policies shall be identical to that of the Ceding Company and shall be subject to the same risks, terms, conditions,

interpretations, waivers, modifications, alterations and cancellations to which the Ceding Company is subject with respect to the Reinsured Policies, subject in each case to the Ceding Company's duty to adhere to its obligations pursuant to Article X.

(e) Notwithstanding anything to the contrary herein, the Reinsurer shall not be liable for any Excluded Liabilities.

Section 2.02 Policy Changes.

(a) The Ceding Company shall not, without the prior written consent of the Reinsurer, terminate, amend, modify or waive any provision or provisions of the Reinsured Policies, except to the extent required by applicable Law or the express terms of the Reinsured Policies.

(b) Any such terminations, amendments, modifications or waivers made without the prior written consent of the Reinsurer shall be disregarded for purposes of this Agreement, and the reinsurance with respect to the affected Reinsured Policy will continue as if such termination, amendment, modification or waiver had not been made.

Section 2.03 Reinstatement of Surrendered Policies. If a Reinsured Policy that has been surrendered is reinstated according to its terms and the Ceding Company's reinstatement policies, the Reinsurer will, upon notification, automatically reinstate the reinsurance with respect to such Reinsured Policy; provided, that, to the extent that the reinstatement of such Reinsured Policy requires payment of premiums in arrears or reimbursement of claims paid, the Ceding Company shall pay to the Reinsurer all Reinsurance Premiums in arrears and all reimbursements of Reinsured Liabilities paid on such Reinsured Policy.

Section 2.04 Misstatement of Fact. In the event of a change in the amount payable under a Reinsured Policy due to a misstatement of fact, the Reinsurer's liability with respect to such Reinsured Policy will change proportionately. Such Reinsured Policy will be rewritten from commencement on the basis of the adjusted amounts using premiums and such other terms based on the correct facts, and the proper adjustment for the difference in Reinsurance Premiums, without interest, will be made.

Section 2.05 Credited Rates and Non-Guaranteed Elements. The Ceding Company will be responsible for establishing contractual guarantees, credited interest rates and other non-guaranteed elements of the Reinsured Policies; provided, that the Reinsurer shall be permitted to provide recommendations regarding the contractual guarantees, credited interest rates and other non-guaranteed elements and index strategies of the Reinsured Policies and, to the extent such recommendations comply with applicable Law, generally accepted actuarial standards of practice, the terms of the Reinsured Policies and any recommendations provided by ALRe, the Ceding Company shall not unreasonably take any actions that contravene such recommendations and shall promptly incorporate such recommendations. If the Ceding Company fails to adhere to such recommendations, then the Ceding Company shall promptly notify the Reinsurer in writing of such failure.

Section 2.06 Programs of Internal Replacement. The Ceding Company shall not solicit, or allow any of its Affiliates to solicit, directly or indirectly, policy holders of the Reinsured Policies in connection with any program of internal replacement. The term “program of internal replacement” means any program sponsored or supported by the Ceding Company or any of its Affiliates that is offered to a class of policy owners and in which a Reinsured Policy or a portion of a Reinsured Policy is exchanged for another policy that is written by the Ceding Company or any Affiliate of the Ceding Company or any successor or assignee of any of them.

Section 2.07 Conservation Program. Upon the request of the Reinsurer, the Ceding Company shall reasonably cooperate and work with the Reinsurer in good faith to develop and implement a conservation program with respect to the Reinsured Policies.

Section 2.08 Retrocession. The Reinsurer may retrocede all or any portion of the risks ceded to it pursuant to this Agreement without the consent of the Ceding Company.

Section 2.09 Interest Maintenance Reserve. The Ceding Company and the Reinsurer agree that the Ceded IMR shall be ceded to and maintained by the Reinsurer.

Section 2.10 Valuation of Liabilities. The Reinsurer shall calculate the statutory reserves and tax reserves with respect to the Reinsured Policies; provided, that, the Ceding Company shall provide reasonable support and assistance to the Reinsurer in connection with such calculations with respect to the calendar quarters ending June 30, 2018, September 30, 2018 and December 31, 2018.

ARTICLE III REINSURANCE PREMIUMS

Section 3.01 Reinsurance Premiums. The payment of Reinsurance Premiums and the Company Required Initial Premium is a condition precedent to the liability of the Reinsurer under this Agreement. All Reinsurance Premiums other than the Company Required Initial Premium shall be payable in accordance with Section 7.03.

Section 3.02 Initial Premium; True-Up.

(a) The initial premium payable by the Ceding Company to the Reinsurer shall be an amount equal to (i) the Ceded Reserves as of the Effective Date, plus (ii) the Pre-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus (iii) the Post-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus (iv) the New Effective Date IMR, divided by the Applicable Tax Gross-Up Percentage, plus (v) the Quota Share of \$67.5 million (the “Initial Premium”);

(b) The payment of the Initial Premium shall be satisfied on the Effective Date by the payment by the Ceding Company to the Reinsurer in accordance with this Section 3.02 of an initial premium equal to the following (the “Company Required Initial Premium”):

(i) the Ceded Reserves as of the Effective Date, plus

- (ii) the Pre-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus
 - (iii) the Post-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus
 - (iv) the New Effective Date IMR, divided by the Applicable Tax Gross-Up Percentage, minus
 - (v) the Quota Share of the amount of outstanding policy loans on the Reinsured Policies as of the Effective Date, if any, net of any unearned policy loan interest on such loans but including amounts of interest due and accrued with respect thereto, minus
 - (vi) the Quota Share of the aggregate Statutory Carrying Value of the Existing Hedges as of the Effective Date (for the avoidance of doubt, determined immediately prior to giving effect to the cession of the Reinsured Liabilities to the Reinsurer hereunder), plus
 - (vii) the Quota Share of \$67.5 million.
- (c) The amount of the Company Required Initial Premium actually paid on the Effective Date (such estimated amount, the “Estimated Company Required Initial Premium”) shall be determined on an estimated basis in accordance with the Master Agreement.
- (d) To effectuate the payment of the Estimated Company Required Initial Premium, the Ceding Company shall transfer to the Reinsurer assets with an aggregate Fair Market Value equal to such Estimated Company Required Initial Premium. A list of the assets so transferred to the Reinsurer (the “Initial Premium Assets”), including an estimate of the Fair Market Value of each such asset as of the Effective Date, is set forth on Schedule III attached hereto. The Initial Premium Assets shall be assigned or endorsed in blank by the Ceding Company to the Reinsurer in order to transfer to the Reinsurer absolutely and unequivocally all right, title and interest in such assets.
- (e) The Estimated Company Required Initial Premium shall be subject to adjustment following the Effective Date in accordance with the Master Agreement.

ARTICLE IV CEDING COMMISSION

Section 4.01 Ceding Commission. The Reinsurer shall pay to the Ceding Company on the Effective Date the portion of the Estimated Company Ceding Commission allocated by the Reinsurer and the Ceding Company to this Agreement. The Estimated Company Ceding Commission shall be subject to a post-Effective Date adjustment in accordance with the Master Agreement.

**ARTICLE V
ADMINISTRATION FEE**

Section 5.01 Policy Expenses. On a quarterly basis, the Reinsurer shall pay the Ceding Company an administrative expense fee (“Policy Expenses”) to cover the cost of providing all administrative and other services necessary or appropriate in connection with the administration of the Reinsured Policies and the Reinsured Liabilities in an amount calculated in accordance with Schedule II attached hereto. The Policy Expenses shall be payable by the Reinsurer to the Ceding Company in accordance with Section 7.03.

**ARTICLE VI
REINSURED LIABILITIES**

Section 6.01 Reinsured Liabilities. Subject to Sections 6.02 and 6.03, the Reinsurer shall pay to the Ceding Company the Reinsured Liabilities in accordance with Section 7.03.

Section 6.02 Claims Settlement.

(a) Subject to Section 6.02(b) and 6.03, the Ceding Company shall be responsible for the settlement of claims with respect to the Reinsured Liabilities in accordance with Article X, applicable Law and the terms and conditions of the Reinsured Policies.

(a) The Ceding Company shall notify the Reinsurer in writing if the Ceding Company determines that a claim for payment under a Reinsured Policy either requires investigation or should be contested or denied. The Reinsurer and the Ceding Company shall consult in good faith regarding the disposition of any such claim. The Reinsurer may, but shall not be required to, recommend to the Ceding Company how to handle such claim. In the event of any disagreement between the Ceding Company and the Reinsurer as to the validity or amount of such a claim, the Reinsurer shall have final authority over the disposition of such claim; provided, however, that if ALRe provides a recommendation regarding the handling of such claim, then the Ceding Company shall be permitted to follow such recommendation.

Section 6.03 Recoveries. Subject to Section 6.02(b), if the Ceding Company obtains any recoveries in respect of a claim with respect to the Reinsured Liabilities paid by it in accordance with the terms of any Reinsured Policy, the Ceding Company shall promptly pay to the Reinsurer the Quota Share of such recoveries.

ARTICLE VII
REPORTING AND SETTLEMENTS

Section 7.01 Ceding Company Reporting.

(a) Within three (3) Business Days following the end of each calendar week, the Ceding Company shall deliver to the Reinsurer a weekly accounting report (a "Weekly Accounting Report") substantially in the form set forth in Exhibit A for such calendar week. The parties shall from time to time amend Exhibit A as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(b) Within five (5) Business Days following the end of each calendar month, the Ceding Company shall deliver to the Reinsurer a monthly accounting report (a "Monthly Accounting Report") substantially in the form set forth in Exhibit B for such calendar month (a "Monthly Accounting Period"). The parties shall from time to time amend Exhibit B as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(c) Within five (5) Business Days following the receipt of the Reserves Report by the Ceding Company, the Ceding Company shall deliver to the Reinsurer a quarterly accounting report (a "Quarterly Accounting Report") substantially in the form set forth in Exhibit C for such calendar quarter (a "Quarterly Accounting Period"). The parties shall from time to time amend Exhibit C as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(d) Within ten (10) Business Days following the end of each calendar quarter and any Recapture Effective Date, the Ceding Company shall deliver to the Reinsurer a report setting forth the Ceded IMR, as of the end of such calendar quarter or such Recapture Effective Date, as applicable.

(e) (i) Within four (4) Business Days following the end of each Monthly Accounting Period, the Ceding Company shall deliver to the Reinsurer a report of the Reinsured Policies in the form specified by the Reinsurer, which shall include, among other things, data feeds underlying roll-forward of policy count and account values with respect to the Reinsured Policies as identified in Exhibit D as of the end of such Monthly Accounting Period, the final form of which the parties will negotiate in good faith and (ii) within three (3) Business Days following the end of each Monthly Accounting Period solely with respect to the payout annuities comprising the Reinsured Policies (the "Payout Annuities") and within one (1) Business Day following the end of each Monthly Accounting Period with respect to all Reinsured Policies other than the Payout Annuities (the "Non-Payout Annuities"), the Ceding Company shall deliver to the Reinsurer a report of the Reinsured Policies in the form specified by the Reinsurer, which shall include, among other things, a report setting forth *seriatim* information with respect to each of the Reinsured Policies, including the information identified in Exhibit E, the final form of which the parties will negotiate in good faith and which shall be redacted such that it does not include Non-Public Personal Information, as of the end of such Monthly Accounting Period.

(f) Within five (5) Business Days following the end of each Monthly Accounting Period, the Ceding Company shall deliver to the Reinsurer a report of the Existing Hedges and the effectiveness thereof in a form mutually agreed upon by the Ceding Company and the Reinsurer.

(h) The Ceding Company shall deliver to the Reinsurer: (i) within five (5) Business Days following the filing of the Ceding Company's unaudited annual statement with the Iowa Insurance Division but no later than March 20 of each year, a copy of such unaudited annual statement; (ii) within five (5) Business Days of the filing of the Ceding Company's audited annual statutory financial statements with the Iowa Insurance Division but no later than June 20 of each year, a copy of such annual statutory financial statements; and (iii) within five (5) Business Days following the filing of the Ceding Company's unaudited quarterly statutory financial statements with the Iowa Insurance Division but no later than sixty (60) calendar days following the end of each calendar quarter, a copy of such unaudited quarterly statutory financial statements.

(i) Upon request, the Ceding Company will, within a reasonable timeframe, provide the Reinsurer with any additional information related to the Reinsured Policies available to the Ceding Company and not reasonably available to the Reinsurer which the Reinsurer requires in order to complete its financial statements or is otherwise required to comply with regulatory requirements. The Reinsurer will identify and communicate any such requests to the Ceding Company sufficiently in advance of any required deadlines such that the applicable information and timing for the provision thereof can be mutually agreed by the parties.

(j) The Ceding Company acknowledges that timely and correct compliance with the reporting requirements of this Agreement are a material element of the Ceding Company's responsibilities hereunder and an important basis of the Reinsurer's ability to reinsure the risks hereunder. Consistent and material non-compliance with reporting requirements, including extended delays, will constitute a material breach of the terms of this Agreement.

Section 7.02 Reinsurer Reporting.

(a) Within ten (10) Business Days following the end of each calendar quarter and any Recapture Effective Date, the Reinsurer shall deliver to the Ceding Company a report (the "Reserves Report") setting forth (i) the Ceded Reserves, determined on a *seriatim* basis, and (ii) the Post-Effective Date IMR, as of the end of such calendar quarter or such Recapture Effective Date, as applicable.

(b) The Reinsurer shall deliver, or cause to be delivered, to the Ceding Company, the Custody Account Valuation Report as set forth in Section 9.04(a).

(c) The Reinsurer shall deliver to the Ceding Company: (i) within five (5) Business Days following the filing of the Reinsurer's unaudited annual statement with the Delaware Department of Insurance but no later than May 20 of each year, a copy of such unaudited annual statement; (ii) within five (5) Business Days of the filing of the Reinsurer's audited annual statutory financial statements with the Delaware Department of Insurance but no later than June 20 of each year, a copy of such annual statutory financial statements; and (iii) within five (5) Business Days

following the filing of the Reinsurer's unaudited quarterly statutory financial statements with the Delaware Department of Insurance but no later than sixty (60) calendar days following the end of each calendar quarter, a copy of such unaudited quarterly statutory financial statements.

(d) The Reinsurer shall provide to the Ceding Company the additional reports set forth on Schedule VII at the times set forth on Schedule VII.

(e) Upon request, the Reinsurer will, within a reasonable timeframe, provide the Ceding Company with any additional information related to the Reinsured Policies available to the Reinsurer and not reasonably available to the Ceding Company which the Ceding Company reasonably requires in order to complete its financial statements or is otherwise required to comply with regulatory requirements. The Ceding Company will identify and communicate any such requests to the Reinsurer sufficiently in advance of any required deadlines such that the applicable information and timing for the provision thereof can be mutually agreed by the parties.

Section 7.03 Settlements.

(a) An interim net balance payable under this Agreement for each calendar week (as set forth in the applicable Weekly Accounting Report, the "Weekly Settlement Amount") shall be calculated by the Ceding Company and reported to the Reinsurer in the Weekly Accounting Report delivered with respect to such period. Each Weekly Settlement Amount shall be payable as follows:

(i) If the Weekly Settlement Amount with respect to any period is positive, then the Ceding Company shall pay to the Reinsurer an amount equal to such Weekly Settlement Amount on the date on which such Weekly Settlement Amount is reported by the Ceding Company to the Reinsurer; or

(ii) If the Weekly Settlement Amount with respect to any period is negative, then the Reinsurer shall pay to the Ceding Company an amount equal to the absolute value of such Weekly Settlement Amount within two (2) Business Days following the date on which such Weekly Settlement Amount is reported by the Ceding Company to the Reinsurer.

All Weekly Settlement Amounts paid during any Monthly Accounting Period shall be reflected in the Monthly Accounting Report with respect to such Monthly Accounting Period and taken into account in determining the Monthly Settlement Amount with respect to such Monthly Accounting Period. All Weekly Settlement Amounts paid during any Quarterly Accounting Period shall be reflected in the Quarterly Accounting Report with respect to such Quarterly Accounting Period and taken into account in determining the Quarterly Settlement Amount with respect to such Quarterly Accounting Period.

(b) The net balance payable under this Agreement for each Monthly Accounting Period (as set forth in the applicable Monthly Accounting Report, the "Monthly Settlement Amount") shall be calculated by the Ceding Company and reported to the Reinsurer in

the Monthly Accounting Report delivered with respect to such Monthly Accounting Period. Each Monthly Settlement Amount shall be payable as follows:

(i) if the Monthly Settlement Amount indicated in the Monthly Accounting Report is positive, then the Ceding Company shall pay to the Reinsurer, by wire transfer of immediately available funds on the date of delivery of such Monthly Accounting Report to the Reinsurer, an amount equal to such Monthly Settlement Amount; or

(ii) if the Monthly Settlement Amount indicated in a Monthly Accounting Report is negative, then the Reinsurer shall pay to the Ceding Company, by wire transfer of immediately available funds within five (5) Business Days following the delivery of such Monthly Accounting Report to the Reinsurer, an amount equal to the absolute value of such Monthly Settlement Amount.

(c) The net balance payable under this Agreement for each Quarterly Accounting Period (as set forth in the applicable Quarterly Accounting Report, the "Quarterly Settlement Amount") shall be calculated by the Ceding Company and reported to the Reinsurer in the Quarterly Accounting Report delivered with respect to such Quarterly Accounting Period. Each Quarterly Settlement Amount shall be payable as follows:

(i) if the Quarterly Settlement Amount indicated in the Quarterly Accounting Report is positive, then the Ceding Company shall pay to the Reinsurer, by wire transfer of immediately available funds on the date of delivery of such Quarterly Accounting Report to the Reinsurer, an amount equal to such Quarterly Settlement Amount; or

(ii) if the Quarterly Settlement Amount indicated in a Quarterly Accounting Report is negative, then the Reinsurer shall pay to the Ceding Company, by wire transfer of immediately available funds within five (5) Business Days following the delivery of such Quarterly Accounting Report to the Reinsurer, an amount equal to the absolute value of such Quarterly Settlement Amount.

(d) Except as otherwise set forth herein, any amount due under this Agreement shall be paid by wire transfer of immediately available funds to the account or accounts designated by the recipient thereof.

ARTICLE VIII HEDGING; FUNDS WITHHELD ACCOUNT

Section 8.01 Existing Hedges.

(a) The Ceding Company hereby assigns to the Reinsurer, as of the Effective Date, a fractional interest in the gross proceeds in respect of all Existing Hedges equivalent to the Quota Share of all amounts actually received (or deemed received) by the Ceding Company pursuant to the Existing Hedges from the relevant hedge counterparty, including upon an early exercise of an Existing Hedge by the Ceding Company, which amounts shall be determined without regard to

any netting of amounts between the Ceding Company and the relevant hedge counterparty with respect to any derivatives that are not Existing Hedges (the “Existing Hedge Proceeds”), and such assignment shall be effected through deposit or attribution to the Funds Withheld Account. Such assignment shall occur automatically, without further action on the part of either party, on the Effective Date. Upon any termination of this Agreement, all of the Reinsurer’s right, title and interest (legal, equitable and otherwise) in and to the Existing Hedge Proceeds will be immediately assigned to the Ceding Company without any further action by the parties hereto.

(b) Any Existing Hedge Proceeds shall be attributed to the Funds Withheld Account and reflected in the Monthly Accounting Report for the applicable Monthly Accounting Period. The Ceding Company shall pay to the Reinsurer any Existing Hedge Proceeds in accordance with Section 7.03.

(c) Other than with respect to the Existing Hedges, the Reinsurer shall be responsible for hedging its share of the index risk and other risk associated with the Reinsured Policies.

Section 8.02 Funds Withheld Account. On the Effective Date, (a) the Ceding Company shall (i) establish on its books a funds withheld account (the “Funds Withheld Account”), (ii) allocate to such Funds Withheld Account the Quota Share of the Existing Hedges, and (iii) establish and maintain on its books an account payable to the Reinsurer in the amount of the Funds Withheld Amount, and (b) the Reinsurer shall establish on its books an account receivable from the Ceding Company in the amount of the Funds Withheld Amount as of such date.

ARTICLE IX CREDIT FOR REINSURANCE; CUSTODY ACCOUNT

Section 9.01 Credit for Reinsurance. The Reinsurer shall maintain in full force and effect at all times during the term of this Agreement all Permits that are necessary to ensure that the Ceding Company will receive credit on its statutory financial statements in its domiciliary State for the reinsurance provided pursuant to this Agreement. If the Reinsurer fails to maintain all such Permits or the Ceding Company otherwise does not receive credit on its statutory financial statements in its domiciliary State for the reinsurance provided pursuant to this Agreement (a “Reinsurance Credit Event”), then the Reinsurer shall promptly take such steps as are necessary to: (a) restore such Permits; (b) become accredited as a reinsurer in the domiciliary State of the Ceding Company; or (c) establish a qualified reinsurance trust or provide a letter of credit or other form of collateral permitted under applicable Law, in each case, such that the Ceding Company shall be able to obtain credit on its statutory financial statements in its domiciliary State for the reinsurance provided by this Agreement, it being understood that the Reinsurer shall have the sole discretion to elect among the methods available to it. All such steps shall be completed no later than the end of the calendar quarter in which such Reinsurance Credit Event occurs.

Section 9.02 Custody Account.

(a) In order to secure the obligations of the Reinsurer hereunder, on the Effective Date, the Reinsurer, the Ceding Company and Citibank, N.A. (the “Custodian”) shall

enter into a collateral account control agreement (the “Custody Agreement”), pursuant to which the Reinsurer shall establish a custody account (the “Custody Account”) in which it will maintain assets supporting the Reinsured Liabilities. On the Effective Date, the Reinsurer shall deposit, or cause to be deposited, into the Custody Account Permitted Investments with an aggregate Statutory Carrying Value equal to the Custody Account Required Balance as of the Effective Date. The “Custody Account Required Balance” as of any date of determination shall be an amount equal to the sum of (i) the Ceded Reserves, (ii) the Ceded IMR and (iii) the Post-Effective Date IMR, each as of such date.

(b) The Custody Account assets shall be subject to withdrawal from the Custody Account in accordance with the Custody Agreement. The Reinsurer shall bear the administrative costs and expenses related to the establishment and maintenance of the Custody Account, including the applicable fees of the Custodian. The Reinsurer shall be permitted to manage and make investment decisions with respect to the assets in the Custody Account, including through one or more investment managers; provided, however, that the assets in the Custody Account shall be comprised solely of investments of the type that qualify under applicable insurance laws of the State of Delaware as admitted assets for a life insurance company domiciled in the State of Delaware (the “Permitted Investments”). At the Reinsurer’s discretion, any derivatives purchased by the Reinsurer to hedge its share of risks associated with the Reinsured Policies may be held in the Custody Account, to the extent that such hedges qualify as Permitted Investments.

Section 9.03 Ceding Company Withdrawals. The Ceding Company shall have the right, subject to five (5) Business Days’ prior written notice to the Reinsurer, to withdraw assets from the Custody Account to the extent the Reinsurer fails to pay any amount due to the Ceding Company under this Agreement (after taking into account all applicable cure periods, if any). If the Reinsurer objects to any such prior written notice of withdrawal, the dispute will be resolved in accordance with Section 13.02. The Ceding Company shall promptly return (or instruct the Custodian to return) to the Custody Account any assets withdrawn from the Custody Account in excess of the actual amounts permitted by this Section 9.03. Pending such return of assets, the Ceding Company shall hold all such assets separate and apart from any assets of the Ceding Company for the sole benefit of the Reinsurer. In connection with any such return of assets to the Custody Account, the Ceding Company shall also transfer to the Custody Account an amount of interest at a rate of six percent (6%) per annum, calculated on a 30/360 basis, for the period that such assets were held by the Ceding Company.

Section 9.04 Custody Account Settlements.

(a) Within ten (10) Business Days following the end of each Quarterly Accounting Period, the Reinsurer shall deliver, or cause to be delivered, to the Ceding Company a report setting forth a list of the assets maintained in the Custody Account and the Statutory Carrying Value of each such asset, in each case, as of the end of such Quarterly Accounting Period (each, a “Custody Account Valuation Report”).

(b) Within five (5) Business Days following the delivery by the Reinsurer of the Custody Account Valuation Report:

(i) If the aggregate Statutory Carrying Value of the Permitted Investments maintained in the Custody Account as of the end of the applicable Quarterly Accounting Period is greater than the Custody Account Required Balance as of the end of such Quarterly Accounting Period, then the Reinsurer shall be permitted to withdraw assets from the Custody Account having an aggregate Statutory Carrying Value equal to such excess; and

(ii) If the aggregate Statutory Carrying Value of the Permitted Investments maintained in the Custody Account as of the end of the applicable Quarterly Accounting Period is less than the Custody Account Required Balance as of the end of such Quarterly Accounting Period, then the Reinsurer shall deposit, or cause to be deposited, in the Custody Account Permitted Investments having an aggregate Statutory Carrying Value equal to such deficiency.

Section 9.05 Additional Reinsurer Withdrawals.

(a) In addition to the withdrawal rights set forth in Section 9.04(b) and the substitution rights set forth in Section 9.06, the Reinsurer shall be permitted to withdraw assets from the Custody Account for any of the following purposes:

(i) to pay to the Ceding Company any Weekly Settlement Amount, Monthly Settlement Amount, Quarterly Settlement Amount or any other amounts payable by the Reinsurer hereunder; or

(ii) to reimburse the Reinsurer for any Weekly Settlement Amount, Monthly Settlement Amount, Quarterly Settlement Amount or other amount paid by the Reinsurer to the Ceding Company with assets held outside of the Custody Account.

(b) The Reinsurer shall promptly return to the Custody Account any assets withdrawn from the Custody Account in excess of the actual amounts permitted by Section 9.04(b) or this Section 9.05. Pending such return of assets, the Reinsurer shall hold all such assets separate and apart from any other assets of the Reinsurer for the sole benefit of the Ceding Company.

Section 9.06 Substitutions. In addition to the withdrawal rights set forth above, the Reinsurer will be permitted at any time to substitute all or any part of the assets in the Custody Account with other Permitted Investments having an aggregate Statutory Carrying Value equal to or exceeding the aggregate Statutory Carrying Value of the substituted assets; provided, however, that the fair market value of any Permitted Investment being deposited into the Custody Account in connection with any substitution shall be equal to or greater than the fair market value of the substituted asset, unless the fair market value of such substituted asset is greater than the Statutory Carrying Value of such substituted asset, in which case, the Permitted Investment being deposited into the Custody Account in connection with such substitution must have a fair market value equal to or greater than the Statutory Carrying Value of such substituted asset. For purposes of this Section 9.06, the fair market value of any such asset shall be determined by the Reinsurer in good faith in the same manner in which it determines the fair market value of other investment assets of the Reinsurer that are held outside of the Custody Account.

Section 9.07 Termination of Ceding Company's Withdrawal Rights. The Reinsurer and the Ceding Company shall take all actions necessary to terminate the Custody Agreement upon the termination of this Agreement and the settlement of all amounts due by the Reinsurer to the Ceding Company under this Agreement.

ARTICLE X ADMINISTRATION

Section 10.01 Policy Administration. The Ceding Company shall provide all required, necessary and appropriate claims, administrative and other services, including reporting under Article VII, with respect to the Reinsured Policies and the Existing Hedges. The Ceding Company shall conduct its administration and claims practices with respect to the Reinsured Policies and the Existing Hedges (a) with a level of skill, diligence and expertise that would reasonably be expected from experienced and qualified personnel performing such duties in similar circumstances, (b) in accordance with applicable Law and the terms of the Reinsured Policies, and (c) in a manner no less favorable to the Reinsurer, the Reinsured Policies and the Existing Hedges than those used by the Ceding Company with respect to other policies of the Ceding Company not reinsured by the Reinsurer hereunder or other hedges of the Ceding Company. The Ceding Company shall not outsource any administrative functions or claims administration with respect to the Reinsured Policies or this Agreement without the prior written consent of the Reinsurer. If the Reinsurer consents to any outsourcing of any administrative functions or claims administration with respect to the Reinsured Policies or this Agreement, the Ceding Company shall secure the Reinsurer's right to audit and inspect the party performing such outsourced services.

Section 10.02 Record-Keeping.

(a) Each of the Ceding Company and Reinsurer shall maintain all records and correspondence for services performed by such party hereunder relating to the Reinsured Policies in accordance with industry standards of insurance record-keeping. In addition, such records shall be made available for examination, audit, and inspection by the other party, or the department of insurance of any State within whose jurisdiction the Ceding Company or the Reinsurer operates. The Ceding Company and the Reinsurer further agree that in the event of the termination of this Agreement, any such records in the possession of the Reinsurer shall promptly be duplicated and forwarded to the Ceding Company unless otherwise instructed.

(b) The Ceding Company shall establish and maintain an adequate system of internal controls and procedures for financial reporting relating to the Reinsured Policies, including associated documentation, and shall make such documentation available for examination and inspection by the Reinsurer. All reports provided by the Ceding Company pursuant to Article VII shall be prepared in accordance with such system and procedures and shall be consistent with the Ceding Company's books and records.

**ARTICLE XI
TERM AND TERMINATION**

Section 11.01 Duration of Agreement. This Agreement shall continue in force until such time as the Ceding Company has no further liabilities or obligations with respect to the Reinsured Liabilities. In the event this Agreement is terminated, the Ceding Company shall promptly notify the Iowa Insurance Division of such termination.

Section 11.02 Recapture.

(a) Neither party shall be permitted to cause a recapture of the Reinsured Policies except in accordance with this Section 11.02. For the avoidance of doubt, neither party shall be permitted to cause a partial recapture of the Reinsured Policies pursuant to this Section 11.02.

(b) Recapture for Non-Payment. Either party may cause the Reinsured Policies to be recaptured in full and this Agreement to be terminated as to all Reinsured Policies if the other party fails to pay any amounts due under this Agreement within thirty (30) calendar days following written notice of non-payment from the non-defaulting party.

(c) Recapture by Ceding Company for Other Material Breach. The Ceding Company may terminate this Agreement and recapture all of the Reinsured Policies in the event the Reinsurer materially breaches this Agreement and fails to cure such material breach within thirty (30) calendar days following written notice thereof from the Ceding Company.

(d) Recapture for Insolvency of Reinsurer. The Ceding Company may terminate this Agreement and recapture all of the Reinsured Policies in the event that the Reinsurer becomes insolvent (as set forth in Article XIV) by promptly providing the Reinsurer or its Authorized Representative with written notice of recapture, to be effective as of the date on which the Reinsurer's insolvency is established by the authority responsible for such determination. Any requirement for a notification period prior to the termination of this Agreement shall not apply under such circumstances.

Section 11.03 Recapture Payment.

(a) In the event the Reinsured Policies are recaptured in full (including if this Agreement is rejected by any liquidator, receiver, rehabilitator, trustee or similar Person acting on behalf of the Ceding Company (a "Receiver")), a net accounting and settlement as to any balance due under this Agreement shall be undertaken by the Ceding Company in accordance with Article VII, which calculations shall be as of the Recapture Effective Date. Within five (5) Business Days following the Recapture Effective Date, the Ceding Company shall deliver to the Reinsurer a final Quarterly Accounting Report as of the Recapture Effective Date (the "Terminal Accounting Report"), and the final Quarterly Settlement Amount set forth in such Terminal Accounting Report shall be paid in accordance with Section 7.03. In addition, within ten (10) Business Days after Recapture Effective Date, the Reinsurer shall deliver to the Ceding Company a report setting forth the amount of the Recapture Payment. Within fifteen (15) Business Days after the Recapture

Effective Date, the Reinsurer shall pay to the Ceding Company an amount (the "Recapture Payment") equal to:

- (i) the Ceded Reserves, plus
- (ii) the amount of the Pre-Tax Reform Existing IMR that remains unamortized as of the Recapture Effective Date, divided by the Applicable Tax Gross-Up Percentage, plus
- (iii) the amount of the Post-Tax Reform Existing IMR that remains unamortized as of the Recapture Effective Date, divided by the Applicable Tax Gross-Up Percentage, plus
- (iv) the amount of the New Effective Date IMR that remains unamortized as of the Recapture Effective Date, divided by the Applicable Tax Gross-Up Percentage, plus
- (v) the amount of the Post-Effective Date IMR as of the Recapture Effective Date plus the amount of any new interest maintenance reserve that is created on the Recapture Effective Date as a result of the recapture, minus
- (vi) the Unamortized Ceding Commission;

in each case, as of the Recapture Effective Date. The Reinsurer may, at its option, pay the Recapture Payment in cash by wire transfer of immediately available funds or, with the consent of the Ceding Company (which consent shall not be unreasonably withheld, conditioned or delayed), in kind with assets with an aggregate fair market value (determined in accordance with a methodology agreed to by the Ceding Company and the Reinsurer that is substantially similar to the methodology set forth on Schedule IV) equal to such amount; provided, that no such consent shall be required with respect to any such assets set forth on Schedule III.

(b) Either party's right to terminate the reinsurance provided hereunder will not prejudice its right to collect amounts owed to it hereunder, including applicable interest as specified in Section 17.02, for the period during which such reinsurance was in force, through and including any notice period.

Section 11.04 Survival. All provisions of this Agreement will survive any termination of this Agreement and recapture of the Reinsured Policies to the extent necessary to carry out the purpose of this Agreement.

ARTICLE XII ERRORS AND OMISSIONS

Section 12.01 Errors and Omissions. Any unintentional or accidental failure to comply with the terms of this Agreement which can be shown to be the result of an oversight or clerical error relating to the administration of reinsurance by either party will not constitute a breach

of this Agreement; provided, that, upon discovery, the error shall be promptly corrected so that both parties are restored to the position they would have occupied had the oversight or clerical error not occurred. In the event a payment is corrected, the party receiving the payment shall be entitled to interest in accordance with Section 17.02. Should it not be possible to restore both parties to this position, the party responsible for the oversight or clerical error will be responsible for any resulting liabilities and expenses.

ARTICLE XIII DISPUTE RESOLUTION

Section 13.01 Negotiation.

(a) Within fifteen (15) calendar days after the Reinsurer or the Ceding Company has given the other party written notification of a specific dispute arising out of or relating to this Agreement, each party will appoint a designated officer of its company to attempt to resolve such dispute. The officers will meet at a mutually agreeable time and location as soon as reasonably possible and as often as reasonably necessary in order to gather and furnish the other with all appropriate and relevant information concerning the dispute. Any such meetings may be held by telephone or video conference. The officers will discuss the matter in dispute and will negotiate in good faith without the necessity of formal arbitration proceedings. During the negotiation process, all reasonable requests made by one officer to the other for information will be honored. The specific format for such discussions will be decided by the designated officers.

(b) If the officers cannot resolve the dispute within thirty (30) calendar days of their first meeting, the dispute will be submitted to formal arbitration pursuant to Section 13.02, unless the parties agree in writing to extend the negotiation period for an additional thirty (30) calendar days.

Section 13.02 Arbitration; Waiver of Trial by Jury.

(a) It is the intention of the Reinsurer and the Ceding Company that the customs and practices of the insurance and reinsurance industry will be given full effect in the operation and interpretation of this Agreement. If the Reinsurer and the Ceding Company cannot mutually resolve a dispute that arises out of or relates to this Agreement, including the validity of this Agreement, and the dispute cannot be resolved through the negotiation process, then the dispute will be finally settled by arbitration in accordance with the provisions of this Section 13.02.

(b) To initiate arbitration, either the Ceding Company or the Reinsurer will notify the other party by certified mail of its desire to arbitrate, stating the nature of the dispute and the remedy sought.

(c) Any arbitration pursuant to this Section 13.02 will be conducted before a panel of three (3) arbitrators who will be current or former officers of life insurance or reinsurance companies other than the parties to this Agreement, their Affiliates or subsidiaries, or other professionals with experience in life insurance or reinsurance; provided, that such professionals shall not have performed services for either party or its Affiliates within the previous five (5) years.

Each of the arbitrators will be familiar with the prevailing customs and practices for reinsurance in the life insurance and reinsurance industry in the United States. Each of the parties will appoint one arbitrator and the two (2) so appointed will select the third arbitrator who shall be independent and impartial. If either party refuses or fails to appoint an arbitrator within sixty (60) calendar days after the other party has given written notice to such party of its arbitrator appointment, the party that has given notice may appoint the second arbitrator. If the two (2) arbitrators do not agree on a third arbitrator within thirty (30) calendar days of the appointment of the second arbitrator, then the third arbitrator shall be selected by the ARIAS-U.S. Umpire Selection Procedure (available at www.ARIAS-US.org), subject to the arbitrator qualification requirements of this paragraph.

(d) Each arbitration hearing under this Agreement will be held on the date set by the arbitrators at a mutually agreed upon location. In no event will this date be later than six (6) months after the appointment of the third arbitrator. As soon as possible, the arbitrators will establish arbitration procedures as warranted by the facts and issues of the particular case. Notwithstanding [Section 17.17](#), the arbitration and this [Section 13.02](#) shall be governed by Title 9 (Arbitration) of the United States Code.

(e) The arbitrators will base their decision on the terms and conditions of this Agreement and the customs and practices of the insurance and reinsurance industries rather than on strict interpretation of the law. The decision of the arbitrators will be made by majority rule and will be final and binding on both parties, unless (i) the decision was procured by corruption, fraud or other undue means; (ii) there was evident partiality by an arbitrator or corruption in any of the arbitrators or misconduct prejudicing the rights of any party; or (iii) the arbitrators exceeded their powers. Subject to the preceding sentence, neither party may seek judicial review of the decision of the arbitrators. The arbitrators shall enter an award which shall do justice between the parties and the award shall be supported by written opinion. The parties agree that the federal courts in the State of Iowa, or the State courts of such State, have jurisdiction to hear any matter relating to compelling arbitration or enforcing the judgment of an arbitral panel, and the parties hereby consent to such jurisdiction. Each party hereby waives, to the fullest extent permitted by Law, any objection it may now or hereafter have to the laying of such venue, or any claim that a proceeding has been brought in an inconvenient forum. In addition, the Ceding Company and the Reinsurer hereby consent to service of process out of such courts at the addresses set forth in [Section 17.06](#).

(f) Unless the arbitrators decide otherwise, each party will bear the expense of its own arbitration activities, including its appointed arbitrator and any outside attorney and witness fees. The parties will jointly bear the expense of the third arbitrator.

(g) Waiver of Trial by Jury. THE REINSURER AND THE CEDING COMPANY HEREBY WAIVE ANY AND ALL RIGHTS TO TRIAL BY JURY IN ANY MATTER ARISING OUT OF OR RELATING TO THIS AGREEMENT.

**ARTICLE XIV
INSOLVENCY**

Section 14.01 Insolvency.

(a) A party to this Agreement will be deemed “insolvent” when it:

(i) applies for or consents to the appointment of a receiver, rehabilitator, conservator, liquidator or statutory successor (the “Authorized Representative”) of its properties or assets;

(ii) is adjudicated as bankrupt or insolvent;

(iii) files or consents to the filing of a petition in bankruptcy, seeks reorganization or an arrangement with creditors or takes advantage of any bankruptcy, dissolution, liquidation, rehabilitation, conservation or similar Law; or

(iv) becomes the subject of an order to rehabilitate or an order to liquidate as defined by the insurance code of the jurisdiction of the party’s domicile.

(b) In the event of the insolvency of either party, the rights or remedies of this Agreement will remain in full force and effect.

(c) Insolvency of the Ceding Company. In the event of the insolvency, liquidation or rehabilitation of the Ceding Company or the appointment of a liquidator, receiver or statutory successor of the Ceding Company, the reinsurance coverage provided hereunder shall be payable by the Reinsurer directly to the Ceding Company or to its liquidator, receiver or statutory successor, on the basis of the liability of the Ceding Company for the Reinsured Liabilities without diminution because of such insolvency, liquidation, rehabilitation or appointment or because such liquidator, receiver or statutory successor has failed to pay any claims or any portion thereof. In any such event, the reinsurance being provided hereunder shall be payable immediately upon demand, with reasonable provision for verification, on the basis of claims allowed against the Ceding Company by any court of competent jurisdiction or by any liquidator, receiver or statutory successor. In any such event, the liquidator, receiver or statutory successor of the Ceding Company shall give written notice to the Reinsurer of the pendency of each claim against the Ceding Company with respect to such Reinsured Liabilities within a reasonable time after each such claim is filed in the insolvency, liquidation or rehabilitation proceeding. During the pendency of any such claims, the Reinsurer may, at its own expense, investigate such claim and interpose in the proceeding in which such claim is to be adjudicated any defense or defenses that the Reinsurer may reasonably deem available to the Ceding Company or its liquidator, receiver or statutory successor. For the avoidance of doubt, the Reinsurer will be liable only for benefits reinsured as benefits become due under the terms of the Reinsured Policies and will not be or become liable for any amounts or reserves to be held by the Ceding Company as to the Reinsured Policies or for any damages or payments resulting from the termination or restructuring of the Reinsured Policies, in each case, that are not otherwise expressly covered by this Agreement.

ARTICLE XV
TAXES

Section 15.01 Taxes. No taxes, allowances, or other expenses will be paid by the Reinsurer to the Ceding Company for any Reinsured Policy, except as specifically referred to in this Agreement.

Section 15.02 DAC Tax Election. The Ceding Company and the Reinsurer hereby elect and agree under Treasury Regulations Section 1.848-2(g)(8) as follows:

(a) The Ceding Company and the Reinsurer will each attach a schedule to its federal income tax return for the first taxable year ending after the Effective Date that identifies this Agreement as a reinsurance agreement for which a joint election under Treasury Regulation Section 1.848-2(g)(8) has been made, and will otherwise file its respective federal income tax returns in a manner consistent with the provisions of Treasury Regulation Section 1.848-2 as in effect on the date this Agreement is executed;

(b) For each taxable year under this Agreement, the party hereto with the net positive consideration, as defined in the regulations promulgated under Section 848 of the Code, will capitalize specified policy acquisition expenses with respect to this Agreement without regard to the general deductions limitation of Section 848(c)(1) of the Code;

(c) The Ceding Company and the Reinsurer agree to exchange information pertaining to the amount of net consideration under this Agreement each year to ensure consistency or as otherwise required by the Code and applicable Treasury Regulations;

(d) The first tax year for which this election is effective is 2018;

(e) The Reinsurer will submit to the Ceding Company by May 15 each year its calculation of the amount of the net consideration for the preceding calendar year. This schedule of calculations will be accompanied by a statement that the Reinsurer will report such amount of net consideration in its tax return for the preceding calendar year;

(f) The Ceding Company may contest such calculation by providing an alternative calculation to the Reinsurer in writing within thirty (30) calendar days of the Ceding Company's receipt of the Reinsurer's calculation. If the Ceding Company does not so notify the Reinsurer, the Ceding Company will report the amount of net consideration as determined by the Reinsurer in the Ceding Company's tax return for the previous calendar year;

(g) If the Ceding Company contests the Reinsurer's calculation of the amount of net consideration, the parties will act in good faith to reach an agreement as to the correct amount within thirty (30) calendar days of the date on which the Ceding Company submits its alternative calculation.

Both the Ceding Company and the Reinsurer are subject to U.S. taxation under Subchapter L of Chapter 1 of the Code.

Section 15.03 Tax Treatment. The parties hereto acknowledge and agree that the transaction contemplated by this Agreement constitutes an “applicable asset acquisition” as defined in Section 1060 of the Code and the regulations thereunder. Within thirty (30) calendar days following the Effective Date, the Reinsurer shall deliver a schedule setting forth an allocation of the consideration paid by the Reinsurer for federal income tax purposes among the assets acquired by the Reinsurer pursuant to this transaction. The parties shall negotiate in good faith to resolve any disagreements with respect to such schedule. Each party shall file all tax returns and Form 8594 in a manner consistent with the schedule as ultimately agreed.

ARTICLE XVI REPRESENTATIONS, WARRANTIES AND COVENANTS

Section 16.01 Representations and Warranties of the Ceding Company. The Ceding Company hereby represents and warrants to the Reinsurer, as of the Effective Date, as follows:

(a) Organization and Qualification. The Ceding Company is a corporation duly incorporated, validly existing and in good standing under the Laws of the State of Iowa and has all requisite corporate power and authority to operate its business as now conducted, and is duly qualified as a foreign corporation to do business, and, to the extent legally applicable, is in good standing, in each jurisdiction where the character of its owned, operated or leased properties or the nature of its activities makes such qualification necessary, except for failures to be so qualified or be in good standing that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Ceding Company’s ability to perform its obligations under this Agreement.

(b) Authorization. The Ceding Company has all requisite corporate power to enter into, consummate the transactions contemplated by and carry out its obligations under, this Agreement. The execution and delivery by the Ceding Company of this Agreement, and the consummation by the Ceding Company of the transactions contemplated by, and the performance by the Ceding Company of its obligations under, this Agreement have been duly authorized by all requisite corporate action on the part of the Ceding Company. This Agreement has been duly executed and delivered by the Ceding Company, and (assuming due authorization, execution and delivery by the Reinsurer) this Agreement constitutes the legal, valid and binding obligation of the Ceding Company, enforceable against it in accordance with its terms, subject to the effect of any applicable bankruptcy, reorganization, insolvency, moratorium, or similar Laws relating to or affecting creditors’ rights generally.

(c) No Conflict. The execution, delivery and performance by the Ceding Company of, and the consummation by the Ceding Company of the transactions contemplated by, this Agreement do not and will not (i) violate or conflict with the organizational documents of the Ceding Company, (ii) conflict with or violate any Law or Permit of any Governmental Entity applicable to the Ceding Company or by which it or its properties or assets is bound or subject, or (iii) result in any breach of, or constitute a default (or event which, with the giving of notice or lapse of time, or both, would become a default) under, or give to any Person any rights of termination, acceleration or cancellation of, any agreement, lease, note, bond, loan or credit

agreement, mortgage, indenture or other instrument, obligation or contract of any kind to which the Ceding Company or any of its subsidiaries is a party or by which the Ceding Company or any of its subsidiaries or any of their respective properties or assets is bound or affected, except, in the case of clause (iii), any such conflicts, violations, breaches, loss of contractual benefits, defaults or rights that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement.

(d) Factual Information Relating to the Reinsured Policies. The information relating to the business reinsured under this Agreement and the Reinsured Policies that was supplied by or on behalf of the Ceding Company to the Reinsurer or any of the Reinsurer's representatives in connection with this Agreement (such information, the "Factual Information"), as of the date supplied (or if later corrected or supplemented prior to the date hereof, as of the date corrected or supplemented), did not contain any untrue statement of a material fact or omit to state any material fact necessary to make such Factual Information, taken as a whole, not misleading in light of the circumstances under which the statements contained therein were made, and was otherwise complete and accurate in all material respects. The Factual Information was compiled in a commercially reasonable manner given its intended purpose.

(e) Solvency. The Ceding Company is and will be Solvent on a statutory basis immediately after giving effect to this Agreement. For the purposes of this Section 16.01(e), "Solvent" means that: (i) the aggregate assets of the Ceding Company are greater than the aggregate liabilities of the Ceding Company, in each case determined in accordance with Iowa SAP; (ii) the Ceding Company does not intend to, and does not believe that it will, incur debts or other liabilities beyond its ability to pay such debts and other liabilities as they come due; and (iii) the Ceding Company is not engaged in a business or transaction, and does not contemplate engaging in a business or transaction, for which the Ceding Company's assets would constitute unreasonably insufficient capital.

(f) Governmental Licenses. The Ceding Company has all Permits necessary to conduct its business as currently conducted and execute and deliver, and perform its obligations under, this Agreement, except in such cases where the failure to have a Permit has not had and would not reasonably be expected to have a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement. All Permits that are material to the conduct of the Ceding Company's business are valid and in full force and effect. The Ceding Company is not subject to any pending Action or, to the knowledge of the Ceding Company, any threatened Action that seeks the revocation, suspension, termination, modification or impairment of any Permit that, if successful, would reasonably be expected to have, or with the passage of time become, a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement.

Section 16.02 Covenants of the Ceding Company.

(a) Investigations. To the extent permitted by applicable Law, the Ceding Company shall promptly notify the Reinsurer, in writing, of any and all investigations of the Ceding Company conducted by any Governmental Entity commencing after the date hereof, other

than routine State insurance department examinations that do not relate to the business reinsured pursuant to this Agreement or would not otherwise reasonably be expected to adversely affect the performance by the Ceding Company of its obligations under this Agreement; provided, however, that the Ceding Company may withhold any notice otherwise required to be delivered pursuant to this Section 16.02(a) to the extent that the delivery thereof to the Reinsurer would result in a waiver of the attorney-client privilege, the work-product doctrine or any other applicable legal privilege or similar doctrine.

(b) Statutory Accounting Principles. The Ceding Company shall prepare its financial statements as required by, and in accordance with, Iowa SAP.

(c) Existence; Conduct of Business. The Ceding Company shall do or cause to be done all things reasonably necessary to preserve, renew and keep in full force and effect its legal existence and the rights, Permits and privileges material to the conduct of its business.

(d) Compliance with Law. The Ceding Company shall comply with all Laws applicable to, and all Permits issued by any Governmental Entity to, the Ceding Company or by which it or its properties or assets is bound or subject, except where the failure to do so, individually or in the aggregate, would not reasonably be expected to have a material adverse effect on the Ceding Company's ability to perform its obligations, or on the Reinsurer's rights or obligations, under this Agreement.

(e) Governmental Notices. The Ceding Company shall provide the Reinsurer, within five (5) Business Days after receipt thereof, copies of any written notice or report from any Governmental Entity with respect to the business reinsured under this Agreement and a written summary of any material oral communication with any Governmental Entity with respect to the business reinsured under this Agreement.

Section 16.03 Representations and Warranties of the Reinsurer. The Reinsurer hereby represents and warrants to the Ceding Company, as of the Effective Date, as follows:

(a) Organization and Qualification. The Reinsurer is a corporation duly incorporated, validly existing and in good standing under the Laws of the State of Delaware and has all requisite corporate power and authority to operate its business as now conducted, and is duly qualified as a foreign corporation to do business, and, to the extent legally applicable, is in good standing, in each jurisdiction where the character of its owned, operated or leased properties or the nature of its activities makes such qualification necessary, except for failures to be so qualified or be in good standing that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

(b) Authorization. The Reinsurer has all requisite corporate power to enter into, consummate the transactions contemplated by and carry out its obligations under, this Agreement. The execution and delivery by the Reinsurer of this Agreement, and the consummation by the Reinsurer of the transactions contemplated by, and the performance by the Reinsurer of its obligations under, this Agreement have been duly authorized by all requisite corporate action on

the part of the Reinsurer. This Agreement has been duly executed and delivered by the Reinsurer, and (assuming due authorization, execution and delivery by the Ceding Company) this Agreement constitutes the legal, valid and binding obligation of the Reinsurer, enforceable against it in accordance with its terms, subject to the effect of any applicable bankruptcy, reorganization, insolvency, moratorium, or similar Laws relating to or affecting creditors' rights generally.

(c) No Conflict. The execution, delivery and performance by the Reinsurer of, and the consummation by the Reinsurer of the transactions contemplated by, this Agreement do not and will not (i) violate or conflict with the organizational documents of the Reinsurer, (ii) conflict with or violate any Law or Permit of any Governmental Entity applicable to the Reinsurer or by which it or its properties or assets is bound or subject, or (iii) result in any breach of, or constitute a default (or event which, with the giving of notice or lapse of time, or both, would become a default) under, or give to any Person any rights of termination, acceleration or cancellation of, any agreement, lease, note, bond, loan or credit agreement, mortgage, indenture or other instrument, obligation or contract of any kind to which the Reinsurer or any of its subsidiaries is a party or by which the Reinsurer or any of its subsidiaries or any of their respective properties or assets is bound or affected, except, in the case of clause (iii), any such conflicts, violations, breaches, loss of contractual benefits, defaults or rights that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

(d) Governmental Licenses. The Reinsurer has all Permits necessary to conduct its business as currently conducted and execute and deliver, and perform its obligations under, this Agreement, except in such cases where the failure to have a Permit has not had and would not reasonably be expected to have a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement. All Permits that are material to the conduct of the Reinsurer's business are valid and in full force and effect. The Reinsurer is not subject to any pending Action or, to the knowledge of the Reinsurer, any threatened Action that seeks the revocation, suspension, termination, modification or impairment of any Permit that, if successful, would reasonably be expected to have, or with the passage of time become, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement. The Reinsurer is duly licensed as an authorized insurer in the Ceding Company's state of domicile.

Section 16.04 Covenants of the Reinsurer.

(a) Investigations. To the extent permitted by applicable Law, the Reinsurer shall promptly notify the Ceding Company, in writing, of any and all investigations of the Reinsurer conducted by any Governmental Entity commencing after the date hereof, other than routine State insurance department examinations that do not relate to the business reinsured pursuant to this Agreement or would not otherwise reasonably be expected to adversely affect the performance by the Reinsurer of its obligations under this Agreement; provided, however, that the Reinsurer may withhold any notice otherwise required to be delivered pursuant to this Section 16.04(a) to the extent that the delivery thereof to the Ceding Company would result in a waiver of the attorney-client privilege, the work-product doctrine or any other applicable legal privilege or similar doctrine.

(b) Statutory Accounting Principles. The Reinsurer shall prepare its financial statements as required by, and in accordance with, Delaware SAP.

(c) Existence; Conduct of Business. The Reinsurer shall do or cause to be done all things reasonably necessary to preserve, renew and keep in full force and effect its legal existence and the rights, Permits and privileges material to the conduct of its business.

(d) Compliance with Law. The Reinsurer shall comply with all Laws applicable to, and all Permits issued by any Governmental Entity to, the Reinsurer or by which it or its properties or assets is bound or subject, except where the failure to do so, individually or in the aggregate, would not reasonably be expected to have a material adverse effect on the Reinsurer's ability to perform its obligations, or on the Ceding Company's rights or obligations, under this Agreement.

(e) Governmental Notices. The Reinsurer shall provide the Ceding Company, within five (5) Business Days after receipt thereof, copies of any written notice or report from any Governmental Entity with respect to the business reinsured under this Agreement and a written summary of any material oral communication with any Governmental Entity with respect to the business reinsured under this Agreement.

ARTICLE XVII MISCELLANEOUS

Section 17.01 Currency. All payments due under this Agreement shall be made in U.S. Dollars.

Section 17.02 Interest. All amounts due and payable by the Ceding Company or the Reinsurer under this Agreement that remain unpaid for more than fifteen (15) calendar days from the date due hereunder will incur interest from the date due hereunder. Except as otherwise set forth in this Agreement, such interest shall accrue at a rate equal to six percent (6%) per annum, calculated on a 30/360 basis.

Section 17.03 Right of Setoff and Recoupment.

(a) Each of the Ceding Company and the Reinsurer shall have, and may exercise at any time and from time to time, the right to setoff or recoup any undisputed balance or balances, whether on account of Reinsurance Premiums, allowances, credits, Reinsured Liabilities or otherwise, due from one party to the other under this Agreement and may setoff or recoup such balance or balances against any balance or balances due to the former from the latter under this Agreement.

(b) The parties' setoff rights may be enforced notwithstanding any other provision of this Agreement including the provisions of Article XIV.

Section 17.04 No Third-Party Beneficiaries. This Agreement is an indemnity reinsurance agreement solely between the Ceding Company and the Reinsurer. The acceptance of

risks under this Agreement by the Reinsurer will create no right or legal relation between the Reinsurer and the insured, owner, beneficiary, or assignee of any insurance policy of the Ceding Company. In addition, nothing expressed or implied in this Agreement is intended to or shall confer remedies, obligations or liabilities upon any Person other than the parties hereto and their respective administrators, successors, legal representatives and permitted assigns or relieve or discharge the obligation or liability of any third party to any party to this Agreement.

Section 17.05 Amendment. This Agreement may not be changed or modified or in any way amended except by a written instrument duly executed by the proper officers of both parties to this Agreement, and any change or modification to this Agreement will be null and void unless made by amendment to this Agreement and duly executed by the proper officers of both parties to this Agreement. Prior written approval of the Iowa Insurance Division is required for any amendment to this Agreement.

Section 17.06 Notices.

(a) All demands, notices, reports and other communications provided for herein shall be delivered by the following means: (i) hand-delivery; (ii) overnight courier service (*e.g.*, FedEx, Airborne Express, or DHL); (iii) registered or certified U.S. mail, postage prepaid and return receipt requested; or (iv) facsimile transmission or e-mail; provided, that the fax or e-mail is confirmed by delivery using one of the three (3) methods identified in clauses (i) through (iii). All such demands, notices, reports and other communications shall be delivered to the parties as follows:

if to the Ceding Company:

Voya Insurance and Annuity Company
699 Walnut Street, Suite 1350
Des Moines, Iowa 50309
Attention: General Counsel
Email: legal@venerableannuity.com

if to the Reinsurer:

Athene Annuity & Life Assurance Company
7770 Mills Civic Parkway
West Des Moines, Iowa 50266
Attention: Diana Palmer
Telephone: (515) 342-4942
Email: legal@athene.com

(b) Either party hereto may change the names or addresses where notice is to be given by providing notice to the other party of such change in accordance with this Section 17.06.

(c) If either party hereto becomes aware of any change in applicable Law restricting the transmission of notices or other information in accordance with the foregoing, such party shall notify the other party hereto of such change in Law and such resulting restriction.

Section 17.07 Consent to Jurisdiction. Subject to the terms and conditions of Article XIII, each party hereto hereby irrevocably and unconditionally submits to the non-exclusive jurisdiction of the United States District Court for the Southern District of New York and of any New York State court sitting in New York County for purposes of all legal proceedings arising out of or relating to this Agreement or for recognition and enforcement of any judgment in respect thereof. In any action, suit or other proceeding, each party hereby irrevocably waives, to the fullest extent permitted by applicable Law, any objection that it may now or hereafter have to the laying of the venue of any such proceedings brought in such court and any claim that any such proceeding brought in such a court has been brought in an inconvenient forum. Each party hereto also agrees that any final and nonappealable judgment against a party in connection with any action, suit or other proceeding shall be conclusive and binding on such party and that such award or judgment may be enforced in any court of competent jurisdiction, either within or outside of the United States. A certified or exemplified copy of such award or judgment shall be conclusive evidence of the fact and amount of such award or judgment. Each party hereto agrees that any process or other paper to be served in connection with any action or proceeding under this Agreement shall, if delivered, sent or mailed in accordance with Section 17.06, constitute good, proper and sufficient service thereof. This Section 17.07 is not intended to conflict with or override Article XIII.

Section 17.08 Service of Process. The Reinsurer hereby designates the Iowa Insurance Commissioner as its true and lawful attorney upon whom may be served any lawful process in any action, suit or proceeding instituted by or on behalf of the Ceding Company. A copy of any such process shall be delivered to the Reinsurer in accordance with Section 17.06. This Section 17.08 is not intended to conflict with or override Article XIII.

Section 17.09 Inspection of Records.

(a) Upon giving at least five (5) Business Days' prior written notice, the Reinsurer, or its duly authorized representatives, will have the right to audit, examine and copy, electronically or during regular business hours, at the home office of the Ceding Company, any and all books, records, statements, correspondence, reports, and other documents that relate to the Reinsured Policies, the Existing Hedges, the Allianz Trust Account or this Agreement, subject to the confidentiality provisions contained in this Agreement. In the event the Reinsurer exercises its inspection rights, the Ceding Company must provide a reasonable work space for such audit, examination or copying, cooperate fully and faithfully, and produce any and all materials reasonably requested to be produced, subject to confidentiality provisions contained in this Agreement. The expenses related to any two (2) such inspections in any calendar year shall be borne by the Ceding Company; provided, that if any breach of this Agreement by the Ceding Company has occurred, the expenses relating to all such inspections shall be borne by the Ceding Company.

(b) The Reinsurer's right of access as specified above will survive until all of the Reinsurer's obligations under this Agreement have terminated or been fully discharged.

Section 17.10 Confidentiality.

(a) The parties will keep confidential and not disclose or make competitive use of any shared Proprietary Information, as defined below, unless:

(i) The information becomes publicly available or is obtained other than through unauthorized disclosure by the party seeking to disclose or use such information;

(ii) The information is independently developed by the recipient; or

(iii) The disclosure is required by Law; provided, that, if applicable, the party required to make such disclosure will allow the other party to seek an appropriate protective order.

"Proprietary Information" includes, but is not limited to, underwriting manuals and guidelines, applications, contract forms, agent lists and premium rates and allowances of the Reinsurer and the Ceding Company, but shall not include the existence of this Agreement and the identity of the parties. Additionally, Proprietary Information may be shared by either party on a need-to-know basis with its officers, directors, employees, Affiliates, third-party service providers, auditors, consultants or retrocessionaires, or in connection with the dispute process specified in this Agreement.

(b) The Ceding Company shall not provide to the Reinsurer, and the Reinsurer shall have no right to access, any Non-Public Personal Information except (i) to the extent necessary for purposes of administration of this Agreement and (ii) requested in writing by a duly authorized representative of the Reinsurer. The Reinsurer and its representatives and service providers will protect the confidentiality and security of Non-Public Personal Information (as defined below) provided to it hereunder by:

(i) holding all Non-Public Personal Information in strict confidence;

(ii) maintaining appropriate measures that are designed to protect the security, integrity and confidentiality of Non-Public Personal Information; and

(iii) disclosing and using Non-Public Personal Information received under this Agreement for purposes of carrying out the Reinsurer's obligations under this Agreement, for purposes of retrocession, or as may be required or permitted by Law.

"Non-Public Personal Information" is personally identifiable medical, financial, and other personal information about proposed, current and former applicants, policy owners, contract holders, insureds, annuitants, claimants, and beneficiaries of Reinsured Policies or contracts issued by the Ceding Company, and their representatives, that is not publicly available. Non-Public Personal Information does not include de-identified personal data, *i.e.*, information that does not identify, or could not reasonably be associated with, an individual.

Section 17.11 Successors. This Agreement will be binding upon the parties hereto and their respective successors and assigns including any Authorized Representative of either party. Neither party may effect any novation or assignment of this Agreement without the prior written consent of the other party and the Iowa Insurance Division.

Section 17.12 Entire Agreement. This Agreement and the Exhibits hereto constitute the entire agreement between the parties with respect to the business reinsured hereunder and supersede any and all prior representations, warranties, prior agreements or understandings between the parties pertaining to the subject matter of this Agreement. There are no understandings between the parties other than as expressed in this Agreement and the Exhibits hereto. In the event of any express conflict between this Agreement and the Exhibits hereto, the Exhibits hereto will control.

Section 17.13 Severability. The provisions of this Agreement shall be deemed severable and the invalidity or unenforceability of any provision shall not affect the validity or enforceability of the other provisions hereof. If any provision of this Agreement, or the application thereof to any Person or entity or any circumstance, is found by a court or other Governmental Entity of competent jurisdiction to be invalid or unenforceable, (a) a suitable and equitable provision shall be substituted therefor in order to carry out, so far as may be valid and enforceable, the intent and purpose of such invalid or unenforceable provision and (b) the remainder of this Agreement and the application of such provision to other Persons or circumstances shall not be affected by such invalidity or unenforceability, nor shall such invalidity or unenforceability affect the validity or enforceability of such provision, or the application thereof, in any other jurisdiction.

Section 17.14 Construction. This Agreement will be construed and administered without regard to authorship and without any presumption or rule of construction in favor of either party. This Agreement is between sophisticated parties, each of which has reviewed this Agreement and is fully knowledgeable about its terms and conditions.

Section 17.15 Non-Waiver. Neither the failure nor any delay on the part of the Ceding Company or the Reinsurer to exercise any right, remedy, power, or privilege under this Agreement shall operate as a waiver thereof. No single or partial exercise of any right, remedy, power or privilege shall preclude the further exercise of that right, remedy, power or privilege or the exercise of any other right, remedy, power or privilege. No waiver of any right, remedy, power or privilege with respect to any occurrence shall be construed as a waiver of that right, remedy, power or privilege with respect to any other occurrence. No prior transaction or dealing between the parties will establish any custom, usage or precedent waiving or modifying any provision of this Agreement. No waiver shall be effective unless it is in writing and signed by the party granting the waiver.

Section 17.16 Further Assurances. From time to time, as and when requested by a party hereto, the other party hereto shall execute and deliver all such documents and instruments and shall take all actions as may be reasonably necessary to consummate the transactions contemplated by this Agreement.

Section 17.17 Governing Law. This Agreement will be governed by and construed in accordance with the Laws of the State of Iowa without giving effect to any principles of conflicts

of law thereof that are not mandatorily applicable by Law and would permit or require the application of the Laws of another jurisdiction.

Section 17.18 Counterparts. This Agreement may be executed in counterparts, all of which shall be considered one and the same agreement and shall become effective when counterparts have been signed by each party hereto and delivered to the other party. Each party hereto may deliver its signed counterpart of this Agreement to the other party by means of electronic mail or any other electronic medium utilizing image scan technology, and such delivery will have the same legal effect as hand delivery of an originally executed counterpart. When this Agreement has been fully executed by the Ceding Company and the Reinsurer, it will become effective as of the Effective Date.

[Remainder of Page Intentionally Blank]

IN WITNESS WHEREOF, the parties hereto have caused this Agreement to be executed effective as of the Effective Date.

VOYA INSURANCE AND ANNUITY COMPANY

By: /s/ David Pendergrass

Name: David Pendergrass

Title: Senior Vice President and Treasurer

ATHENE ANNUITY & LIFE ASSURANCE COMPANY

By: /s/ Grant Kvalheim

Name: Grant Kvalheim

Title: President

Signature Page to VLAC Reinsurance Agreement (FA Business)

POLICY FORMS AND RIDERS¹

Product Name	Policy Form
Advantage	UCLIC-AN1009
Advantage	UCLIC-PI-1249
Advantage Index	1837-11/97
Advantage Platinum	1827-11/95
Advantage Silver	1801-7/94
AmeriGain	17003
AmeriGrand	17026
Amerilink	17002
Ameriset	17000
Asset Builder	UCLIC-AN-1022
Bonus 10	FB10-11/92
Capital Builder	UCLIC-PI-1224
Choice Index	1819-9/96
Choice Index	1819-9/96 or 1819-C-1/97
Choice Index	1819-C-1/97
Classic 5	1868
Classic 7	1869
Classic Choice MVA	1825-2/95
Cornerstone	1350-1/93
Envoy Nine	IU-IA-3064
Envoy Nine v2	IU-IA-3064
Envoy Six	IU-IA-3067
Envoy Six v2	IU-IA-3067
Envoy Three	IU-IA-3065
Flex 100	1000-B-4/92
Flex 15	1500-1/93
Flex 15	1500-4/92
Flex 2	FLEXII-1/93
Flex 200	1100-B-6/92
Flex 3	FLEXIII-1/93
Flex 4	FLXIV-8/92
Flex 7	FLEXVII 1/93
Flex 7	FLEXVII 7/91
Flex Builder	1853
Flex Guarantee	1853
FPA 9	FLEXIX-1/93
FPA 9 (conversion)	FLEXIX-5/91

FPDA	89A4
FPDA	8FPDA
FPDA	94FPDA
FPDA	ALSFLX-3
FPDA	ALSFLX-4.5
FPDA	ALZFLX-4.5
FPDA	AN-1002
FPDA	AN-1011
GAA	GFPDA
Generation Flex	1859
GoldenSelect Guarantee	GA-GIA-1070
Guarantee Choice	IU-IA-3036
Heritage	1858
Heritage Vested	1862
Income Outcome Annuity	FA-2017
Independence	UCSPDA
Interest Builder	1200-1/93
Journey	VI-IA-3165
Lifetime Income	IU-IA-3119
Mark II	UCLIC-AN-1020
MarketSmart	IU-FA-3006
Max	PI-1550
Max Guarantee	1885
MaxSaver	AN-1004
MaxSaver	AN-1008
MaxSaver	PI-2034
Multibuilder	1853
MVA 15	1251-1/93
MVA 200	1300-1/93
MVA 200	93A10
MVA 3	1400-1/93
MVA 3	1811-3/96
MVA 9	MVAIX-1/93
MVA Cornerstone	1250-1/93
MVA Cornerstone	1812-4/96
MYGA/Multiset	1818-4/96
MYGA/Multiset	1825-2/95
MYGA/Multiset (no MVA)	1826-5/95
PotentialPLUS (General Account liabilities only)	IU-IA-4040
Protective Life	1840-2/96
Protective Life	1845-2/96
Provider	UCLIC-AN-1007
Quest 5	VI-IA-3147

QUEST 5 ROP	VI-IA-3147
Quest 7	VI-IA-3147
Quest Plus	VI-IA-3148
Regency	1860
Retirement Asset Builder	1807-5/95
Retirement Choice	1805-4/95
SD Fixed Flex	GA-IA-1093 - individual; GA-CA-1093 - group
Secure	1890
Secure Extra	FA-2014
Secure Five	IU-IA-3022
Secure Five v2	IU-IA-3033
Secure Five v3	IU-IA-3033
Secure II	FA-2013
Secure Opp Plus	IU-IA-3021
Secure Opp Plus v2	IU-IA-3032
Secure Opp Plus v3	IU-IA-3050
Secure Opp Plus v4	IU-IA-3050
Secure Outlook	IU-IA-3038
Secure Outlook v2	IU-IA-3038
Secure Seven	IU-IA-3025
Secure Seven v2	IU-IA-3034
Secure Seven v3	IU-IA-3034
Security	PI-1233
Select Guarantee	1829-3/97
Select Guarantee	1829C-3/97
Selectra	1865
Selectra	1865 or 1870
Selectra	1870
Selectra v2	IU-IA-3026
Senior Provider	UCLIC-AN-1014
SimpleChoice	IU-IA-3054
SimpleFlex	IU-IA-3019
Single Premium Immediate Annuity	1823
SPA 15	1351-1/93
SPA 3	SPIII-1/93
SPA 5	SPV-6/88
SPA 6	SPVI-1/93
SPA 7	SPVII-1/93
SPA 7	SPVII-10/90
SPA 9	FLEXIX-1/93 or SPIX-1/93
SPA 9	SPIX-1/93
SPA 9	SPIX-10/90
SPDA	88SPDA

SPDA	89A1-A
SPDA	89A3
SPDA	89SPDA
SPDA	94SPDA
SPDA	ALS-3
SPDA	ALS-4.5
SPDA	ALZSP-4.5
SPDA	UCLIC-PI-1218
SPDA	UCLIC-PI-1801
SPIA	1823
Sterling Plus	1800-2/94
Supp Con	1825-2/95
Supp Con	GA-GIA-1070 or GA-IA-1070
Supp Con	GA-IA-1093 - individual; GA-CA-1093 - group
Supp Con	GA-IA-1094 - individual; GA-CA-1094 - group
Supp Con	GA-IA-1100 - individual; GA-CA-1100 - group
Supp Con	IU-IA-3019
Taxsaver	FLEXIX-1/93
TaxSaver	UCLIC-AN1255
TaxSaver	UCLIC-PI-1253
TaxSaver	UCLIC-PI-1255
TSA Pro	1600-1/93
TSA Pro	1600-4/92
TSA Rollover	1832G-6/97
Ultimate	1225-4/93
Ultra SPA	1325-4/93
Unidex	EIAN-4000
United	AN-1021
Wealth Builder 6	IU-IA-3128
Wealth Builder 8	IU-IA-3128
Wealth Builder PLUS	IU-IA-3128
All general account liabilities related to immediate annuities and annuitizations issued by Voya Insurance and Annuity Company and its predecessors and administered on Des Moines RPS, excluding annuitizations arising from contracts with a Guaranteed Minimum Income Benefit (GMIB).	
Home Office Pension Plan Voluntary and Mandatory Contributions Administered by Aon Hewitt on behalf of VIAC.	
All contracts assumed under the League Services Life Insurance Company (Magna Insurance Company) reinsurance agreement dated 2/24/1987, as amended.	
All contracts assumed under the Protective Life Insurance Company reinsurance agreement dated 6/15/1996.	
All contracts assumed under the Allianz Life Insurance Company of North America reinsurance agreement dated 8/1/1988.	

POLICY EXPENSES

The Policy Expenses with respect to each Quarterly Accounting Period shall be an amount equal to (A) plus (B), each as defined below:

(A) solely with respect to the Payout Annuities, an amount equal to (i) eighteen (18) basis points divided by four (4) multiplied by (ii) (a) the sum of the Ceded Reserves with respect to the Payout Annuities at the beginning of the applicable Quarterly Accounting Period plus the Ceded Reserves with respect to the Payout Annuities at the end of the applicable Quarterly Accounting Period, divided by (b) two (2); and

(B) with respect to the Non-Payout Annuities, an amount equal to the sum of:

(i) (a) the Quota Share of \$50 (provided, that a two percent (2.00%) per annum inflation factor will be added to such amount each year commencing on January 1, 2019) divided by four (4), multiplied by (b) (I) the sum of the total number of Non-Payout Annuities in force at the beginning of the applicable Quarterly Accounting Period plus the total number of Non-Payout Annuities in force at the end of the applicable Quarterly Accounting Period, divided by (II) two (2), plus

(ii) (a) three (3) basis points divided by four (4) multiplied by (b) (I) the sum of the Ceded Reserves with respect to the Non-Payout Annuities at the beginning of the applicable Quarterly Accounting Period plus the Ceded Reserves with respect to the Non-Payout Annuities at the end of the applicable Quarterly Accounting Period, divided by (II) two (2).

INITIAL PREMIUM ASSETS

See attached.

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
002824BL3	6,194,594.0001	ABBOTT LABORATORIES	1,600,000	1,573,520	2,311		1,575,831
002824BL3	6,194,596.0001	ABBOTT LABORATORIES	4,000,000	3,933,800	5,778		3,939,578
023135AM8	6,194,598.0001	AMAZON.COM INC	5,000,000	5,037,201	66,917		5,104,117
46590KAD6	6,194,600.0001	JPMCC_15-JP1	1,210,000	1,220,018	3,680		1,223,699
80281LAH8	6,194,602.0001	SANTANDER UK GROUP HOLDINGS PLC	1,000,000	970,570	10,869		981,439
883556BH4	6,194,604.0001	THERMO FISHER SCIENTIFIC INC	6,500,000	6,451,055	45,283		6,496,338
110122AX6	6,194,854.0001	BRISTOL-MYERS SQUIBB CO	1,000,000	1,071,800	7,500		1,079,300
500255AS3	6,194,918.0001	KOHL S CORP	2,000,000	1,956,540	16,250		1,972,790
337738AM0	6,195,092.0001	FISERV INC	3,699,000	3,695,190	10,789		3,705,979
66989HAH1	6,195,094.0001	NOVARTIS CAPITAL CORP	3,000,000	3,217,320	64,167		3,281,487
717081DE0	6,195,096.0001	PFIZER INC	3,000,000	3,060,720	48,733		3,109,453
880591EH1	6,195,210.0001	TENN VALLEY AUTHORITY	246,000	309,161	1,650		310,811
50540RAP7	6,195,258.0001	LABORATORY CORP OF AMERICA	2,000,000	1,972,620	16,000		1,988,620
74333JAG6	6,195,260.0001	PROG_17-SFR1	1,000,000	971,482	2,763		974,245
844741BA5	6,195,262.0001	SOUTHWEST AIRLINES CO	1,500,000	1,495,080	20,052		1,515,132
883556BH4	6,195,264.0001	THERMO FISHER SCIENTIFIC INC	3,000,000	2,977,410	20,900		2,998,310
456873AB4	6,195,328.0001	INGERSOLL-RAND LUXEMBOURG FINANC	2,000,000	1,973,760	35,500		2,009,260
002824BL3	6,195,342.0001	ABBOTT LABORATORIES	1,600,000	1,573,520	2,311		1,575,831
053332AP7	6,195,344.0001	AUTOZONE INC	2,000,000	1,948,560	18,403		1,966,963
345397XA6	6,195,346.0001	FORD MOTOR CREDIT COMPANY LLC	1,000,000	977,760	10,015		987,775
456873AB4	6,195,348.0001	INGERSOLL-RAND LUXEMBOURG FINANC	2,000,000	1,973,760	35,500		2,009,260
65339KAA8	6,195,350.0001	NEXTERA ENERGY INC	2,000,000	2,059,320	37,500		2,096,820
743263AS4	6,195,352.0001	PROGRESS ENERGY INC	2,000,000	1,967,480	5,250		1,972,730
3136AJF84	6,195,366.0001	FNMA_14-26	1,263,423	1,303,968	4,229		1,308,197
459200HF1	6,195,402.0001	INTERNATIONAL BUSINESS MACHINES C	1,000,000	984,710	14,556		999,266
546676AV9	6,195,404.0001	LOUISVILLE GAS & ELECTRIC CO	1,000,000	1,069,680	21,442		1,091,122
822582AT9	6,195,406.0001	SHELL INTERNATIONAL FINANCE BV	1,200,000	1,111,536	8,458		1,119,994
594918BZ6	6,195,462.0001	MICROSOFT CORPORATION	2,000,000	2,068,720	19,361		2,088,081
775109BE0	6,195,464.0001	ROGERS COMMUNICATIONS INC	6,000,000	5,859,600	82,167		5,941,767
3136AJF84	6,195,478.0001	FNMA_14-26	1,351,863	1,395,246	4,525		1,399,771
13063BJC7	5,431,390.0001	CALIFORNIA ST	1,400,000	2,134,594	53,200		2,187,794
13063BJC7	5,431,391.0001	CALIFORNIA ST	815,000	1,242,639	30,970		1,273,609
452151LF8	5,431,392.0001	IL ST PENSION OB	1,400,000	1,306,816	29,750		1,336,566
646139X83	5,431,393.0001	NEW JERSEY ST TPK AUTH TPK REV	1,400,000	1,994,944	33,143		2,028,087
54438CPA4	5,432,314.0001	LOS ANGELES CALIF CMNTY COLLEGE DI	1,095,000	1,618,892	18,478		1,637,370
544495VY7	5,432,315.0001	LOS ANGELES CALIF WTR PWR REV	1,420,000	2,018,246	31,117		2,049,363
44266RAC1	5,459,618.0001	HOWARD HUGHES MEDICAL INSTITUTE	5,000,000	5,053,650	29,167		5,082,817
44266RAC1	5,459,620.0001	HOWARD HUGHES MEDICAL INSTITUTE	1,333,000	1,347,303	7,776		1,355,079
44266RAC1	5,459,622.0001	HOWARD HUGHES MEDICAL INSTITUTE	1,333,000	1,347,303	7,776		1,355,079
44266RAC1	5,459,624.0001	HOWARD HUGHES MEDICAL INSTITUTE	2,800,000	2,830,044	16,333		2,846,377
452151LF8	5,459,632.0001	IL ST PENSION OB	10,000,000	9,334,400	212,500		9,546,900
372546AT8	5,459,830.0001	GEORGE WASHINGTON UNIVERSITY	840,000	852,130	4,615		856,745

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
07284RAA0	5,471,455.0001	BAYLOR COLLEGE OF MEDICINE	1,400,000	1,580,222	33,950		1,614,172
586054AA6	5,471,456.0001	MEMORIAL SLOAN-KETTERING CANCER C	1,950,000	2,212,568	32,500		2,245,068
740816AH6	5,472,270.0001	PRESIDENT & FELLOWS OF HARVARD	2,075,000	2,401,626	4,496		2,406,122
73358WCX0	5,483,053.0001	PORT AUTH N Y & N J	1,400,000	1,731,366	39,529		1,770,895
54438CNZ1	5,484,991.0001	LOS ANGELES CALIF CMNTY COLLEGE DI	1,315,000	1,847,825	21,698		1,869,522
544495VY7	5,484,992.0001	LOS ANGELES CALIF WTR PWR REV	1,085,000	1,542,111	23,776		1,565,886
072024PY2	5,487,336.0001	BAY AREA TOLL AUTH CALIF TOLL BRDG	1,400,000	2,074,492	8,058		2,082,550
254010AB7	5,487,599.0001	DIGNITY HEALTH	2,295,000	2,187,296	51,638		2,238,933
04351LAA8	5,488,976.0001	ASCENSION HEALTH ALLIANCE	1,400,000	1,567,622	31,290		1,598,912
64972FH25	5,506,041.0001	NEW YORK N Y CITY MUN FIN AUTH WTR	1,820,000	2,300,771	39,534		2,340,306
575718AE1	5,506,102.0001	MASSACHUSETTS INSTITUTE OF TECHNO	700,000	719,355	9,238		728,593
79765RTL3	5,506,742.0001	SAN FRANCISCO CALIF CITY & CNTY PU	1,400,000	2,008,720	48,650		2,057,370
677632MV0	5,507,149.0001	OHIO ST UNIV GEN RCPTS	1,505,000	1,709,936	30,790		1,740,726
072024PY2	5,507,291.0001	BAY AREA TOLL AUTH CALIF TOLL BRDG	1,400,000	2,074,492	8,058		2,082,550
271014TU6	5,510,103.0001	EAST BAY CALIF MUN UTIL DIST WTR S	2,420,000	3,085,790	59,230		3,145,020
79741TAR5	5,510,106.0001	SAN DIEGO CNTY CALIF WATER AUTH	1,960,000	2,598,509	60,152		2,658,662
89837LAB1	5,510,107.0001	PRINCETON UNIVERSITY	1,680,000	2,145,091	15,960		2,161,051
18085PMT8	5,511,231.0001	CLARK CNTY NEV ARPT REV	590,000	853,335	13,413		866,747
235241LW4	5,511,232.0001	DALLAS TX AREA RAPID TRAN	700,000	815,024	14,648		829,672
4636324P1	5,511,233.0001	IRVINE RANCH CALIF WTR DIST	1,960,000	2,617,129	64,896		2,682,025
66285WFB7	5,511,303.0001	NORTH TEX TWY AUTH REV	1,925,000	2,746,667	43,107		2,789,774
796253Y30	5,514,988.0001	SAN ANTONIO TEX ELEC & GAS REV	1,820,000	2,282,316	26,426		2,308,743
796253Y30	5,514,989.0001	SAN ANTONIO TEX ELEC & GAS REV	365,000	457,717	5,300		463,017
16876AAA2	5,515,734.0001	CINCINNATI CHILDREN S HOSPITAL MED	1,865,000	1,910,002	36,704		1,946,706
18085PMT8	5,523,810.0001	CLARK CNTY NEV ARPT REV	1,485,000	2,147,800	33,759		2,181,559
235241LW4	5,523,811.0001	DALLAS TX AREA RAPID TRAN	560,000	652,019	11,718		663,737
797400FN3	5,525,334.0001	SAN DIEGO CNTY CALIF REGL TRANSN C	1,400,000	1,834,504	6,896		1,841,400
167593AN2	5,525,596.0001	CHICAGO ILL O HARE INTLARPT REV	2,800,000	3,731,728	59,687		3,791,415
759136QP2	5,527,894.0001	REGIONAL TRANSN DIST COLO SALES TA	2,800,000	3,607,520	81,816		3,689,336
62952EAC1	5,540,333.0001	NYU HOSPITALS CENTER	2,380,000	2,617,667	37,953		2,655,620
913366EP1	5,544,441.0001	UNIV CALIF REGTS MED CTR POOLED RE	1,400,000	1,868,286	42,271		1,910,557
913366EP1	5,544,442.0001	UNIV CALIF REGTS MED CTR POOLED RE	590,000	787,349	17,814		805,163
684273HC2	5,564,619.0001	ORANGE CNTY CALIF LOC TRANSN AUTH	2,050,000	2,756,758	29,896		2,786,654
70213HAC2	5,564,766.0001	PARTNERS HEALTHCARE SYSTEM INC	1,350,000	1,337,499	18,527		1,356,026
4424355B5	5,580,652.0001	HOUSTON TEX UTIL SYS REV	2,970,000	3,041,102	52,424		3,093,526
68607VJ97	5,580,654.0001	OREGON ST DEPT ADMINISTRATIVE	600,000	592,200	1,220		593,420
68607VK20	5,580,655.0001	OREGON ST DEPT ADMINISTRATIVE	550,000	541,470	1,210		542,680

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73474TAC4	5,581,299.0001	PORT MORROW ORE TRANSMISSION F	2,405,000	2,392,037	13,512		2,405,549
2463807R4	5,611,335.0001	DELAWARE ST	1,485,000	1,616,111	22,523		1,638,633
64966JAN6	5,614,413.0001	NEW YORK N Y	2,970,000	3,235,221	67,902		3,303,123
798136TU1	5,650,554.0001	SAN JOSE CALIF ARPT REV	1,470,000	1,587,291	15,803		1,603,094
658203Z23	5,658,365.0001	NORTH CAROLINA MUN PWR AGY NO	1,080,000	1,079,903	12,024		1,091,927
76222RHN5	5,662,031.0001	RHODE ISLAND ST & PROVIDENCE PLANT	540,000	555,876	2,098		557,974
76222RHP0	5,662,032.0001	RHODE ISLAND ST & PROVIDENCE PLANT	570,000	589,454	2,310		591,764
76222RHQ8	5,662,033.0001	RHODE ISLAND ST & PROVIDENCE PLANT	780,000	809,406	3,258		812,664
76886PED1	5,677,575.0001	RIVERSIDE CALIF CMNTY COLLEGE DIST	1,835,000	2,011,564	32,209		2,043,773
235308RA3	5,678,975.0001	DALLAS TEX INDPT SCH DIST	2,160,000	2,348,568	29,412		2,377,980
73474TAH3	5,682,004.0001	PORT MORROW ORE TRANSMISSION F	1,350,000	1,337,472	6,608		1,344,080
033177XU5	5,682,704.0001	ANCHORAGE ALASKA ELEC UTIL REV	540,000	568,593	14,306		582,899
040484DX2	5,682,705.0001	ARIZONA BRD REGENTS UNIV ARIZ SYS	1,350,000	1,446,660	21,678		1,468,338
11502RAB6	5,682,706.0001	BROWARD CNTY FLA HALF-CENT SALES T	1,715,000	1,836,782	8,869		1,846,652
040484DX2	5,691,663.0001	ARIZONA BRD REGENTS UNIV ARIZ SYS	1,660,000	1,778,856	26,655		1,805,511
088281BG4	5,691,845.0001	BEXAR CNTY TEX	2,835,000	2,948,485	70,986		3,019,471
79642BLT8	5,692,913.0001	SAN ANTONIO TEX WTR REV	2,700,000	2,866,698	77,439		2,944,137
914026LZ0	5,692,914.0001	UNIVERSITY ALA GEN REV	2,925,000	3,106,964	59,475		3,166,439
341507ZP9	5,693,476.0001	FLORIDA ST BRD ED LOTTERY REV	1,075,000	1,118,903	23,593		1,142,496
235241LT1	5,693,803.0001	DALLAS TX AREA RAPID TRAN	2,700,000	2,787,156	70,301		2,857,457
889184AA5	5,709,456.0001	TOLEDO HOSPITAL	605,000	663,467	13,898		677,366
358885AA9	5,711,730.0001	FROEDTERT HEALTH INC	1,710,000	1,710,496	6,678		1,717,173
605068AB1	5,711,732.0001	MISSION HEALTH SYSTEM	1,245,000	1,262,754	22,950		1,285,703
001306AB5	5,712,875.0001	AHS HOSP CORP	1,240,000	1,396,761	20,766		1,417,527
842329AA2	5,712,876.0001	SOUTHERN BAPTIST HOSPITA	1,350,000	1,499,540	19,307		1,518,846
896516AA9	5,715,822.0001	TRINITY HEALTH CORP	2,545,000	2,506,214	43,742		2,549,956
917563JE9	5,722,311.0001	UTAH ST UNIV REV	1,510,000	1,618,599	29,885		1,648,485
534366AX7	5,726,872.0001	LINCOLN NEB WEST HAYMARKET JT PUB	465,000	598,362	10,540		608,902
59067ABJ1	5,726,873.0001	MESA ST COLLEGE COLO AUXILIARY FAC	465,000	551,165	12,436		563,601
649322AA2	5,736,038.0001	THE NEW YORK PRESBYTERIAN HOSPITAL	2,430,000	2,391,023	24,446		2,415,469
662352AB9	5,736,039.0001	NORTH SHORE LONG ISLAND JEWISH HE	1,350,000	1,667,331	41,513		1,708,844
768874SG5	5,736,041.0001	RIVERSIDE CALIF ELEC REV	540,000	781,002	3,422		784,424
702274AW1	5,740,471.0001	PASADENA CALIF PUB FING AUTH LEASE	1,880,000	2,671,198	22,397		2,693,595
899042AC9	5,755,319.0001	TUFTS MEDICAL CENTER INC	650,000	780,436	15,167		795,602
649757AA9	5,765,692.0001	NEW YORK PUBLIC LIBRARY	840,000	850,046	12,054		862,100
438670WN7	5,801,234.0001	HONOLULU HAWAII CITY & CNTY	2,665,000	3,118,690	61,273		3,179,962
89837RAD4	5,801,360.0001	TRUSTEES OF DARTMOUTH COLLEGE	560,000	527,022	8,106		535,128
79765RTL3	5,812,777.0001	SAN FRANCISCO CALIF CITY & CNTY PU	660,000	946,968	22,935		969,903
896516AA9	5,813,598.0001	TRINITY HEALTH CORP	1,700,000	1,674,092	29,219		1,703,311

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
01959LAA0	5,813,752.0001	ALLINA HEALTH SYSTEM	560,000	611,206	12,408		623,614
66988AAE4	5,816,880.0001	NOVANT HEALTH	3,400,000	3,455,216	74,307		3,529,523
646139X83	5,818,027.0001	NEW JERSEY ST TPK AUTH TPK REV	420,000	598,483	9,943		608,426
64971M5L2	5,827,839.0001	NEW YORK N Y CITY TRANSITIONAL FIN	1,330,000	1,602,371	37,054		1,639,425
15504RET2	5,828,998.0001	CENTRAL PUGET SOUND REGL AUTH	880,000	1,068,769	24,160		1,092,929
57584XPQ8	5,828,999.0001	MASSACHUSETTS ST DEV FIN AGY R	1,570,000	1,481,044	5,202		1,486,246
677632G88	5,833,000.0001	OHIO ST UNIV GEN RCPTS	700,000	688,800	11,078		699,878
57582RJN7	5,836,869.0001	MASSACHUSETTS ST	630,000	587,872	8,602		596,474
914440LJ9	5,843,779.0001	UNIVERSITY MASS BLDG AUTH PROJ REV	2,210,000	2,617,237	60,223		2,677,469
59333PW20	5,875,326.0001	MIAMI-DADE CNTY FLA AVIATION R	540,000	516,829	1,735		518,564
686515AA5	5,882,946.0001	ORLANDO HEALTH INC	700,000	723,254	2,576		725,830
20369EAB8	5,883,697.0001	COMMUNITY HEALTH NETWORK	510,000	542,620	13,854		556,474
18085PMT8	5,886,758.0001	CLARK CNTY NEV ARPT REV	530,000	766,555	12,049		778,604
743756AB4	5,890,551.0001	PROVIDENCE ST JOSEPH HEALTH	530,000	490,923	1,213		492,136
130179KK9	6,055,055.0001	CALIFORNIA EDL FACS AUTH REV	650,000	624,605	2,078		626,682
57582RJN7	6,061,089.0001	MASSACHUSETTS ST	960,000	895,805	13,108		908,913
59333P2S6	6,074,080.0001	MIAMI-DADE CNTY FLA AVIATION R	750,000	734,063	2,489		736,551
78349AAB9	6,080,362.0001	RWJ BARNABAS HEALTH INC	1,000,000	954,220	13,163		967,383
93978HSU0	6,094,632.0001	WASHINGTON ST HEALTH CARE FACS	600,000	596,526	5,320		601,846
42824CAG4	5,706,737.0001	HEWLETT-PACKARD CO	7,000,000	7,049,280	11,200		7,060,480
668138AA8	6,172,421.0001	NORTHWESTERN MUTUAL LIFE INSURAN	4,500,000	4,182,570	14,919		4,197,489
677050AC0	6,163,675.0001	OGLETHORPE POWER CORP	600,000	727,824	12,382		740,206
38380JCD8	6,163,713.0001	GNMA_17-152	1,000,000	878,497	2,500		880,997
3136AQ5J5	6,163,719.0001	FNA_16-M2	1,749,998	1,772,648	5,075		1,777,723
3133TTTN1	6,163,771.0001	FHLMC_2330 PS	103,073	143,852	754		144,606
3137ABAT8	6,163,773.0001	FHLMC_3852 SL	2,034,478	2,019,069	4,140		2,023,209
31392B6S0	6,163,775.0001	FNMA_02-10 QT	166,371	214,812	387		215,199
31393RRP7	6,163,777.0001	FHLMC_2630 SL	4,346	19,204	61		19,265
31393UWH2	6,163,779.0001	FNMA_03-130 SJ	234,002	345,285	818		346,103
31393YDC6	6,163,781.0001	FNMA_04-38 SU	16,611	19,081	42		19,123
31394BQX5	6,163,783.0001	FNMA_04-92 SD	741,884	865,382	1,340		866,722
31394EKG2	6,163,785.0001	FNMA_05-66 SQ	208,157	252,417	431		252,848
31394EKG2	6,163,787.0001	FNMA_05-66 SQ	208,157	252,417	431		252,848
31394FBL8	6,163,789.0001	FNMA_05-75 SU	270,760	446,160	1,038		447,197
31394FCG8	6,163,791.0001	FNMA_05-76 SA	775,035	928,073	2,351		930,424
31394UHT2	6,163,793.0001	FNMA_05-102 DS	116,622	158,015	285		158,300
31394UHT2	6,163,795.0001	FNMA_05-102 DS	116,622	158,015	285		158,300
31394UL26	6,163,797.0001	FNMA_05-106 PK	69,736	85,036	171		85,208
31394UY55	6,163,799.0001	FNMA_05-110 TN	64,522	78,476	184		78,660
31394WBA5	6,163,801.0001	FHLMC_2786 S	2,674	2,750	9		2,758
31394YVC5	6,163,803.0001	FHLMC_2795 SY	1,168,353	1,359,700	5,178		1,364,878
31395DPQ6	6,163,805.0001	FNMA_06-36 SA	34,880	55,389	141		55,531
31395LA92	6,163,807.0001	FHLMC_2923 SG	1,352,669	1,733,842	7,625		1,741,467
31395TCB8	6,163,811.0001	FHLMC_2967 SE	176,861	204,643	875		205,518

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
31395V2W8	6,163,813.0001	FHLMC_2990 JD	71,551	76,021	393		76,414
31395VHT9	6,163,815.0001	FHLMC_2994 SG	974,169	1,271,367	5,579		1,276,945
31395W6S1	6,163,817.0001	FHLMC_3001 CP	170,271	197,403	944		198,347
31395WTB3	6,163,819.0001	FHLMC_3006 YS	223,389	290,333	1,451		291,784
31396CVV9	6,163,821.0001	FHLMC_3055 SA	1,094,770	1,237,495	6,027		1,243,523
31396JTF2	6,163,823.0001	FHLMC_3148 AS	242,168	409,075	2,374		411,448
31396KMJ8	6,163,825.0001	FNMA_06-74 MS	65,941	105,769	327		106,096
31396KMJ8	6,163,827.0001	FNMA_06-74 MS	68,163	109,334	338		109,672
31396VLW6	6,163,835.0001	FNMA_07-28	2,072,142	2,066,712	1,032		2,067,744
31396VLW6	6,163,837.0001	FNMA_07-28	2,388,173	2,381,915	1,189		2,383,105
31396VMC9	6,163,839.0001	FNMA_07-35 SP	545,024	764,172	1,475		765,647
31396VQJ0	6,163,841.0001	FNMA_07-29 SG	395,339	555,030	1,089		556,118
31396WQC3	6,163,843.0001	FNMA_07-67 BS	206,057	280,453	552		281,005
31396WZA7	6,163,845.0001	FNMA_07-66 SD	121,611	207,466	574		208,040
31397ESS5	6,163,847.0001	FHLMC_3264 SA	56,482	86,724	464		87,188
31397PTY6	6,163,849.0001	FHLMC_3404 SH	932,926	1,050,343	3,895		1,054,239
31397T3Q3	6,163,851.0001	FHLMC_3442 MT	748,259	754,304	640		754,945
31397UKP3	6,163,853.0001	FNMA_11-51C	3,618,889	3,654,021	2,818		3,656,839
38374BSE4	6,163,855.0001	GNMA_03-74 PS	238,688	282,370	1,097		283,467
38374GXG2	6,163,857.0001	GNMA_04-39 QD	107,875	147,682	743		148,424
38374KMS9	6,163,859.0001	GNMA_05-6 SD	116,856	142,251	754		143,005
38374LRX1	6,163,861.0001	GNMA_05-56 S	409,228	554,987	2,992		557,979
38374M6J3	6,163,863.0001	GNMA_06-21 CS	437,985	756,465	3,389		759,854
38375J6U4	6,163,865.0001	GNMA_07-28 SA	1,109,040	1,716,151	7,529		1,723,680
38375JRW7	6,163,867.0001	GNMA_07-8 SK	2,409,381	3,437,257	11,892		3,449,149
38375KJG30	6,163,869.0001	GNMA_07-47 SD	409,199	530,436	3,675		534,111
38375KMS8	6,163,871.0001	GNMA_07-37 DS	1,324,046	1,850,968	9,377		1,860,345
38375KZ88	6,163,873.0001	GNMA_07-43 ST	486,146	565,969	1,651		567,620
38375PRT0	6,163,875.0001	GNMA_08-13 LC	1,276,094	1,616,661	6,181		1,622,842
002824BL3	6,163,931.0001	ABBOTT LABORATORIES	2,000,000	1,966,900	2,889		1,969,789
00846UAJ0	6,163,933.0001	AGILENT TECHNOLOGIES INC	2,000,000	2,012,320	22,819		2,035,139
189054AU3	6,163,949.0001	CLOROX COMPANY	3,000,000	2,981,220	39,667		3,020,887
224044CJ4	6,163,951.0001	COX COMMUNICATIONS INC	7,000,000	6,597,500	51,722		6,649,222
585055BR6	6,163,969.0001	MEDTRONIC INC	5,350,000	5,338,551	21,534		5,360,085
665859AS3	6,163,975.0001	NORTHERN TRUST CORPORATION	1,500,000	1,409,625	24,328		1,433,953
91159HHC7	6,163,995.0001	US BANCORP	1,600,000	1,584,816	6,133		1,590,949
312912WG9	6,164,069.0001	FHLMC_1382 KB	83,135	104,519	786		105,305
3133T2NT3	6,164,071.0001	FHLMC_1632 SB	265,981	294,332	1,420		295,751
31358Q5R2	6,164,073.0001	FNMA_92-180 S	118,398	148,288	425		148,712
31392B6S0	6,164,075.0001	FNMA_02-10 QT	357,697	461,845	833		462,677
31393DCH2	6,164,077.0001	FNMA_03-70 SH	121,650	140,506	207		140,713
31393JC89	6,164,079.0001	FHLMC_2551 NS	279,324	351,576	1,390		352,966
31393JC89	6,164,081.0001	FHLMC_2551 NS	558,648	703,152	2,781		705,932
31393T5J1	6,164,083.0001	FNMA_03-116 SA	184,845	212,049	313		212,362
31393TVC7	6,164,085.0001	FNMA_03-102 TS	127,040	260,310	850		261,160
31393TVC7	6,164,087.0001	FNMA_03-102 TS	145,189	297,497	971		298,468
31393UCD3	6,164,089.0001	FNMA_03-126 SA	943,812	1,302,145	2,387		1,304,532
31393UCD3	6,164,091.0001	FNMA_03-126 SA	943,812	1,302,145	2,387		1,304,532
31393UZG1	6,164,093.0001	FNMA_03-131 SK	464,235	555,206	977		556,183
31393XBH9	6,164,095.0001	FNMA_04-12 ES	487,296	545,887	870		546,758

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
31393YEC5	6,164,097.0001	FNMA_04-28 SA	436,996	511,002	775		511,776
31394BZK3	6,164,099.0001	FNMA_04-91 SJ	110,249	123,182	165		123,347
31394KKV5	6,164,101.0001	FHLMC_2682 SB	257,167	315,159	1,163		316,322
31394UHT2	6,164,103.0001	FNMA_05-102 DS	236,215	320,054	577		320,632
31394XDP8	6,164,105.0001	FHLMC_2781 SA	609,817	739,722	2,880		742,602
31395DUU1	6,164,107.0001	FNMA_06-50 KS	192,137	271,393	558		271,951
31395F2V5	6,164,109.0001	FHLMC_2835 QP	528,026	646,955	2,657		649,611
31395JZY5	6,164,111.0001	FHLMC_2891 SA	499,870	589,850	2,688		592,539
31395UZY0	6,164,113.0001	FHLMC_2990 DP	165,976	186,625	1,300		187,926
31396VMC9	6,164,115.0001	FNMA_07-35 SP	771,521	1,081,739	2,088		1,083,827
38373Q2S9	6,164,117.0001	GNMA_03-46 SA	362,771	664,611	4,878		669,490
38373S3R6	6,164,119.0001	GNMA_03-26 SX	256,986	284,913	1,021		285,933
38374CDT5	6,164,121.0001	GNMA_03-75 SA	948,781	1,230,615	4,973		1,235,589
38374E6P7	6,164,123.0001	GNMA_04-7 SB	411,165	468,934	1,649		470,583
38374FK45	6,164,125.0001	GNMA_04-17 QS	704,790	836,284	2,852		839,136
38374GXC2	6,164,127.0001	GNMA_04-39 QD	35,958	49,227	248		49,475
38374L4E8	6,164,129.0001	GNMA_05-68 SH	396,765	474,738	1,844		476,583
05348EAS8	6,164,155.0001	AVALONBAY COMMUNITIES INC	5,000,000	5,042,150	15,104		5,057,254
05568SAA1	6,164,157.0001	BURLINGTON NORTHERN AND SANTA FE	1,809,429	1,862,735	25,733		1,888,468
25272KAA1	6,164,173.0001	DIAMOND 1 FINANCE CORPORATION/DI	1,000,000	1,002,221	14,500		1,016,721
341099CM9	6,164,185.0001	DUKE ENERGY FLORIDA LLC	2,000,000	2,060,580	7,583		2,068,163
501044CS8	6,164,201.0001	KROGER CO	3,000,000	3,023,970	28,875		3,052,845
620076BC2	6,164,209.0001	MOTOROLA SOLUTIONS INC	1,000,000	975,080	5,833		980,913
893526DK6	6,164,215.0001	TRANS - CANADA PIPELINES	3,000,000	3,046,290	9,500		3,055,790
931142CU5	6,164,219.0001	WALMART INC	1,000,000	1,019,920	11,378		1,031,298
059497BA4	6,164,509.0001	BACM_07-1 AMFX	1,339,595	1,359,232	6,131		1,365,362
059497BA4	6,164,511.0001	BACM_07-1 AMFX	1,339,595	1,359,232	6,131		1,365,362
010392FM5	6,166,043.0001	ALABAMA POWER COMPANY	1,600,000	1,513,568	10,000		1,523,568
02361DAQ3	6,166,055.0001	AMEREN ILLINOIS CO	500,000	507,995	2,651		510,646
03076CAF3	6,166,063.0001	AMERIPRISE FINANCIAL INC	750,000	768,180	1,333		769,513
064255AR3	6,166,083.0001	BANK OF TOKYO-MITSUBISHI UFJ LTD	1,000,000	1,020,600	5,922		1,026,522
09062XAD5	6,166,087.0001	BIOGEN INC	800,000	839,240	5,316		844,556
09062XAF0	6,166,089.0001	BIOGEN INC	1,000,000	1,003,250	5,175		1,008,425
09247XAL5	6,166,091.0001	BLACKROCK INC	4,000,000	3,990,560	16,722		4,007,282
110122AW8	6,166,101.0001	BRISTOL-MYERS SQUIBB CO	2,500,000	2,491,950	40,625		2,532,575
110122AW8	6,166,103.0001	BRISTOL-MYERS SQUIBB CO	3,500,000	3,488,730	56,875		3,545,605
11120VAB9	6,166,105.0001	BRIXMOR OPERATING PARTNERSHIP LP	4,000,000	3,985,560	32,722		4,018,282
13645RAU8	6,166,127.0001	CANADIAN PACIFIC RAILWAY CO	1,000,000	1,094,340	12,000		1,106,340
151020AU8	6,166,131.0001	CELGENE CORP	1,500,000	1,508,085	15,833		1,523,918
15189XAM0	6,166,137.0001	CENTERPOINT ENERGY HOUSTON ELECT	5,000,000	4,663,900	44,375		4,708,275
172967FF3	6,166,155.0001	CITIGROUP INC	5,000,000	5,238,300	61,215		5,299,515
191216BE9	6,166,165.0001	COCA-COLA CO	5,600,000	5,588,464	89,600		5,678,064
231021AR7	6,166,197.0001	CUMMINS INC	900,000	916,128	2,738		918,866
231021AR7	6,166,199.0001	CUMMINS INC	2,750,000	2,799,280	8,365		2,807,645
24422ERH4	6,166,211.0001	JOHN DEERE CAPITAL CORP	10,000,000	9,993,700	14,000		10,007,700
26442UAB0	6,166,229.0001	DUKE ENERGY PROGRESS INC	1,000,000	1,023,480	8,867		1,032,347
31428XBE5	6,166,261.0001	FEDEX CORP	500,000	508,545	10,951		519,496

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
375558BD4	6,166,313.0001	GILEAD SCIENCES INC	1,000,000	1,034,320	7,917		1,042,237
41283DAB9	6,166,343.0001	HARLEY-DAVIDSON FUNDING CORP 144A	5,000,000	5,026,150	128,444		5,154,594
42809HAD9	6,166,349.0001	HESS CORP	1,300,000	1,315,301	15,369		1,330,670
42824CAG4	6,166,351.0001	HEWLETT-PACKARD CO	2,000,000	2,014,080	3,200		2,017,280
42824CAW9	6,166,355.0001	HEWLETT-PACKARD CO	1,000,000	1,027,910	2,178		1,030,088
459200HU8	6,166,379.0001	INTERNATIONAL BUSINESS MACHINES C	2,000,000	2,011,640	15,910		2,027,550
494368BF9	6,166,407.0001	KIMBERLY-CLARK CORP	5,000,000	5,102,000	32,292		5,134,292
50540RAS1	6,166,417.0001	LABORATORY CORP OF AMERICA	1,000,000	971,180	11,750		982,930
55616XAC1	6,166,449.0001	MACYS RETAIL HOLDINGS INC	5,083,000	5,480,135	75,115		5,555,250
55907RAA6	6,166,453.0001	MAGELLAN MIDSTREAM PARTNERS LP	2,625,000	2,680,650	27,891		2,708,541
582839AF3	6,166,461.0001	MEAD JOHNSON NUTRITION CO	600,000	715,974	17,700		733,674
61747YCG8	6,166,483.0001	MORGAN STANLEY	2,000,000	2,091,060	68,133		2,159,193
61747YCG8	6,166,485.0001	MORGAN STANLEY	1,000,000	1,045,530	34,067		1,079,597
66989HAD0	6,166,515.0001	NOVARTIS CAPITAL CORP	1,960,000	2,017,722	1,677		2,019,399
66989HAG3	6,166,517.0001	NOVARTIS CAPITAL CORP	2,600,000	2,588,534	42,972		2,631,506
67077MAS7	6,166,531.0001	NUTRIEN LTD	850,000	901,570	13,140		914,709
674599BY0	6,166,533.0001	OCCIDENTAL PETROLEUM CORPORATION	10,000,000	10,258,500	102,500		10,361,000
68389XAK1	6,166,543.0001	ORACLE CORP	6,000,000	6,152,220	68,458		6,220,678
69349LAQ1	6,166,557.0001	PNC BANK NATIONAL ASSOCIATION	3,000,000	3,050,460	63,000		3,113,460
713291AH5	6,166,563.0001	PEPCO HOLDINGS INC.	3,565,000	4,401,206	56,070		4,457,276
718546AL8	6,166,565.0001	PHILLIPS 66	850,000	887,451	19,107		906,558
744542AC5	6,166,573.0001	PUBLIC SERVICE OF NEW MEXICO CO	500,000	501,050	4,813		505,863
78409VAK0	6,166,605.0001	S&P GLOBAL INC	1,000,000	1,035,920	9,289		1,045,209
842587CY1	6,166,629.0001	SOUTHERN COMPANY (THE)	900,000	935,577	6,325		941,902
855244AD1	6,166,643.0001	STARBUCKS CORP	1,000,000	1,024,750	3,208		1,027,958
85771PAK8	6,166,647.0001	STATOIL ASA	3,000,000	2,876,580	23,408		2,899,988
87612EAV8	6,166,679.0001	TARGET CORP MTN	2,000,000	2,042,800	22,819		2,065,619
883556AZ5	6,166,705.0001	THERMO FISHER SCIENTIFIC INC	10,000,000	10,063,600	76,000		10,139,600
887317AG0	6,166,709.0001	TIME WARNER INC	5,000,000	5,177,850	69,194		5,247,044
91324PBW1	6,166,731.0001	UNITEDHEALTH GROUP INC	5,000,000	5,086,300	27,951		5,114,251
92553PAT9	6,166,737.0001	VIACOM INC	3,000,000	3,017,520	21,250		3,038,770
927804FP4	6,166,743.0001	VIRGINIA ELECTRIC AND POWER CO	2,000,000	2,155,260	19,633		2,174,893
941063AQ2	6,166,751.0001	WASTE MANAGEMENT INC	6,000,000	6,209,340	46,000		6,255,340
94973VAW7	6,166,757.0001	WELLPOINT INC	3,000,000	3,020,910	23,433		3,044,343
74733LAD4	6,166,831.0001	QTEL INTERNATIONAL FINANCE LTD	1,610,000	1,648,238	15,932		1,664,170
48266XAB1	6,166,879.0001	KSA SUKUK LTD	1,750,000	1,656,375	1,940		1,658,315
031100G#1	6,167,019.0001	AMETEK INC	663,525	668,166	7,828		675,995
372460D*3	6,167,183.0001	GENUINE PARTS COMPANY	578,200	613,476	23		613,499
92927KB#8	6,167,461.0001	WABCO HOLDINGS INC	231,280	230,771	1,095		231,866
92927KB*2	6,167,463.0001	WABCO HOLDINGS INC	346,920	364,272	1,015		365,287
92927KB@0	6,167,465.0001	WABCO HOLDINGS INC	115,640	119,171	483		119,654
980745F*9	6,167,481.0001	WOODWARD INC	115,640	117,725	143		117,867
G1591#AU6	6,167,529.0001	BRITVIC PLC	1,658,813	1,703,386	7,844		1,711,230
G1591#AV4	6,167,531.0001	BRITVIC PLC	1,327,050	1,355,615	6,845		1,362,461
G1745*AR2	6,167,535.0001	BROOKFIELD UTILITIES ISSUER UK PLC	265,410	274,456	3,428		277,884

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
G3663#AA9	6,167,569.0001	FORTH PORTS LTD	132,705	137,052	1,363		138,415
G5560@AB8	6,167,581.0001	LONDON LUTON AIRPORT HOLDINGS I LI	398,115	419,424	2,743		422,167
G6093#AB0	6,167,587.0001	APTARGROUP UK HOLDINGS LTD	578,200	596,772	2,003		598,775
G7304*AA9	6,167,597.0001	QUADGAS FINANCE PLC	398,115	419,250	6,149		425,400
G7304*AB7	6,167,599.0001	QUADGAS FINANCE PLC	398,115	409,903	6,378		416,281
G8472#AE1	6,167,625.0001	STERIS CORPORATION	265,410	277,332	1,489		278,821
N5276#AA5	6,167,653.0001	LITTELFUSE NETHERLAND CV	231,280	244,919	1,094		246,013
N5276#AB3	6,167,655.0001	LITTELFUSE NETHERLAND CV	115,640	119,342	878		120,221
N9651*AA6	6,167,663.0001	WOODWARD INTERNATIONAL BV	115,640	116,000	167		116,168
Q2762#AA0	6,167,687.0001	CONNECTEAST FINANCE PTY LTD	300,680	301,212	3,430		304,642
912828V23	6,167,783.0001	TREASURY NOTE	10,000,000	9,691,800	75,207		9,767,007
617451CT4	6,167,907.0001	MSC_06-T21 AJ	1,507,602	1,534,400	6,700		1,541,100
002824AW0	6,168,163.0001	ABBOTT LABORATORIES	2,375,000	2,425,255	41,909		2,467,164
002824AW0	6,168,165.0001	ABBOTT LABORATORIES	5,000,000	5,105,800	88,229		5,194,029
002824BL3	6,168,169.0001	ABBOTT LABORATORIES	3,600,000	3,540,420	5,200		3,545,620
002824BL3	6,168,171.0001	ABBOTT LABORATORIES	2,000,000	1,966,900	2,889		1,969,789
008117AN3	6,168,185.0001	AETNA INC	2,000,000	2,036,080	34,375		2,070,455
00846UAJ0	6,168,187.0001	AGILENT TECHNOLOGIES INC	2,000,000	2,012,320	22,819		2,035,139
00912XAM6	6,168,189.0001	AIR LEASE CORPORATION	4,000,000	4,039,720	12,917		4,052,637
00912XAM6	6,168,191.0001	AIR LEASE CORPORATION	1,000,000	1,009,930	3,229		1,013,159
009158AR7	6,168,193.0001	AIR PRODUCTS AND CHEMICALS INC	3,000,000	2,980,620	44,500		3,025,120
031162AZ3	6,168,203.0001	AMGEN INC	2,535,000	2,591,100	36,124		2,627,223
125896BE9	6,168,243.0001	CMS ENERGY CORPORATION	460,000	483,474	7,188		490,661
19416QEC0	6,168,271.0001	COLGATE-PALMOLIVE CO	5,000,000	4,755,500	52,500		4,808,000
277432AN0	6,168,311.0001	EASTMAN CHEMICAL CO	500,000	499,845	3,800		503,645
277432AN0	6,168,313.0001	EASTMAN CHEMICAL CO	2,500,000	2,499,225	19,000		2,518,225
277432AN0	6,168,315.0001	EASTMAN CHEMICAL CO	2,000,000	1,999,380	15,200		2,014,580
29365PAQ5	6,168,321.0001	ENTERGY GULF STATES LOUISIANA LLC	3,000,000	3,046,260	9,875		3,056,135
345397VM2	6,168,337.0001	FORD MOTOR CREDIT CO LLC	530,000	571,875	12,680		584,555
345397XQ1	6,168,343.0001	FORD MOTOR CREDIT COMPANY LLC	3,000,000	2,973,420	28,267		3,001,687
42217KBC9	6,168,363.0001	HEALTH CARE REIT INC	1,600,000	1,634,528	21,200		1,655,728
42824CAG4	6,168,365.0001	HEWLETT-PACKARD CO	5,000,000	5,035,200	8,000		5,043,200
437076BC5	6,168,367.0001	HOME DEPOT INC	2,000,000	2,034,960	15,833		2,050,793
446438RQ8	6,168,369.0001	HUNTINGTON NATIONAL BANK	1,500,000	1,490,355	8,505		1,498,860
446438RQ8	6,168,371.0001	HUNTINGTON NATIONAL BANK	1,250,000	1,241,963	7,088		1,249,050
500255AT1	6,168,383.0001	KOHL'S CORP	818,000	842,172	14,679		856,850
539439AQ2	6,168,405.0001	LLOYDS BANKING GROUP PLC	4,500,000	4,188,555	77,735		4,266,290
55616XAK3	6,168,417.0001	MACYS RETAIL HOLDINGS INC	2,500,000	2,490,075	18,229		2,508,304
594918AT1	6,168,423.0001	MICROSOFT CORP	2,000,000	1,926,980	23,750		1,950,730
637417AE6	6,168,429.0001	NATIONAL RETAIL PROPERTIES INC	2,000,000	1,998,400	3,378		2,001,778
65339KAA8	6,168,433.0001	NEXTERA ENERGY INC	2,000,000	2,059,320	37,500		2,096,820
67103HAD9	6,168,441.0001	O REILLY AUTOMOTIVE INC	1,000,000	1,012,520	14,544		1,027,064
67103HAD9	6,168,443.0001	O REILLY AUTOMOTIVE INC	1,000,000	1,012,520	14,544		1,027,064
695156AQ2	6,168,451.0001	PACKAGING CORP OF AMERICA	750,000	773,573	16,875		790,448
713448BR8	6,168,453.0001	PEPSICO INC	3,000,000	3,020,490	46,875		3,067,365
78409VAJ3	6,168,473.0001	S&P GLOBAL INC	2,000,000	2,003,220	14,117		2,017,337
84756NAC3	6,168,493.0001	SPECTRA ENERGY PARTNERS LP	2,400,000	2,402,088	7,080		2,409,168

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
855244AD1	6,168,499.0001	STARBUCKS CORP	4,000,000	4,099,000	12,833		4,111,833
89233P4S2	6,168,529.0001	TOYOTA MOTOR CREDIT CORP.	3,000,000	3,092,640	38,958		3,131,598
90265EAH3	6,168,531.0001	UDR INC	2,000,000	2,018,980	6,167		2,025,147
91159HHC7	6,168,537.0001	US BANCORP	2,000,000	1,981,020	7,667		1,988,687
931142DH3	6,168,543.0001	WALMART INC	7,000,000	6,796,370	9,917		6,806,287
44841PAA3	6,168,611.0001	HUTCHISON WHAMPOA LTD 144A	545,000	567,379	2,540		569,919
46128MAC5	6,168,615.0001	INVERSIONES CMPC SA 144A	850,000	882,938	25,453		908,390
EI4567625	6,168,713.0001	CHINA OVERSEAS FINANCE (CAYMAN I L	500,000	521,250	13,063		534,313
195325BL8	6,168,719.0001	COLOMBIA (REPUBLIC OF)	528,000	546,744	4,651		551,395
195325BL8	6,168,721.0001	COLOMBIA (REPUBLIC OF)	899,000	930,915	7,919		938,834
05949A4S6	6,169,339.0001	BOAMS_05-D 3A1	1,930,013	1,998,833	6,732		2,005,565
59560UAA9	6,169,477.0001	MDST_04-1 A	974,693	1,064,514	4,944		1,069,458
00203QAB3	6,169,551.0001	AP MOLLER-MAERSK A/S	10,000,000	9,657,600	40,625		9,698,225
002824BM1	6,169,559.0001	ABBOTT LABORATORIES	1,000,000	998,990	4,951		1,003,941
00724FAB7	6,169,569.0001	ADOBE SYSTEMS INCORPORATED	3,000,000	3,098,340	35,625		3,133,965
02209SAD5	6,169,587.0001	ALTRIA GROUP INC.	2,000,000	2,072,700	92,150		2,164,850
02361DAQ3	6,169,591.0001	AMEREN ILLINOIS CO	2,400,000	2,438,376	12,727		2,451,103
02361DAQ3	6,169,593.0001	AMEREN ILLINOIS CO	1,000,000	1,015,990	5,303		1,021,293
031162BB5	6,169,605.0001	AMGEN INC	497,000	510,230	2,858		513,088
038222AJ4	6,169,625.0001	APPLIED MATERIALS INC	1,300,000	1,320,891	4,225		1,325,116
055451AR9	6,169,635.0001	BHP BILLITON FINANCE (USA) LTD	5,000,000	5,029,250	38,385		5,067,635
06406HCQ0	6,169,645.0001	BANK OF NEW YORK MELLON CORP	1,660,000	1,681,414	29,689		1,711,103
064255AW2	6,169,651.0001	BANK OF TOKYO MITSUBISHI UFJ LTD	3,000,000	3,014,850	15,938		3,030,788
09062XAD5	6,169,655.0001	BIOGEN INC	500,000	524,525	3,322		527,847
09062XAF0	6,169,657.0001	BIOGEN INC	500,000	501,625	2,588		504,213
092113AH2	6,169,659.0001	BLACK HILLS CORP	3,000,000	3,041,310	53,479		3,094,789
12527GAH6	6,169,683.0001	CF INDUSTRIES INC	500,000	500,605	9,375		509,980
144141CZ9	6,169,711.0001	PROGRESS ENERGY CAROLINAS INC	2,000,000	2,035,980	31,211		2,067,191
14912L4E8	6,169,713.0001	CATERPILLAR FINANC MTN	3,750,000	3,881,363	56,604		3,937,967
191216BE9	6,169,741.0001	COCA-COLA CO	2,925,000	2,918,975	46,800		2,965,775
19416QEG1	6,169,749.0001	COLGATE-PALMOLIVE CO	4,500,000	4,486,365	18,688		4,505,053
199575AT8	6,169,753.0001	OHIO POWER COMPANY	745,000	957,354	8,195		965,549
199575AV3	6,169,755.0001	OHIO POWER CO	741,000	880,886	3,612		884,498
199575AV3	6,169,757.0001	OHIO POWER CO	960,000	1,141,229	4,680		1,145,909
20030NBA8	6,169,759.0001	COMCAST CORP	5,000,000	5,196,400	42,917		5,239,317
202795HV5	6,169,763.0001	COMMONWEALTH EDISON CO	2,000,000	2,036,960	20,000		2,056,960
225433AH4	6,169,791.0001	CREDIT SUISSE GROUP FUNDING (GUERN	500,000	500,290	2,428		502,718
231021AR7	6,169,803.0001	CUMMINS INC	1,835,000	1,867,883	5,581		1,873,465
25468PDB9	6,169,831.0001	WALT DISNEY CO	1,000,000	1,009,240	17,188		1,026,428
26442UAB0	6,169,847.0001	DUKE ENERGY PROGRESS INC	1,000,000	1,023,480	8,867		1,032,347
370334BH6	6,169,923.0001	GENERAL MILLS INC	2,000,000	2,043,720	23,856		2,067,576
448055AK9	6,169,997.0001	HUSKY ENERGY INC.	3,800,000	3,823,294	6,756		3,830,050
458140AS9	6,170,003.0001	INTEL CORP	500,000	503,845	4,728		508,573
45866FAD6	6,170,005.0001	INTERCONTINENTALEXCHANGE INC	5,000,000	5,009,200	78,125		5,087,325
459200HU8	6,170,007.0001	INTERNATIONAL BUSINESS MACHINES C	5,000,000	5,029,100	39,774		5,068,874

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
476556DA0	6,170,025.0001	JERSEY CENTRAL POWER & LIGHT COMP	2,000,000	2,061,040	36,750		2,097,790
55608PAQ7	6,170,085.0001	MACQUARIE BANK LTD	1,000,000	1,001,080	10,222		1,011,302
585055BC9	6,170,095.0001	MEDTRONIC INC	3,000,000	3,014,670	13,896		3,028,566
641423BY3	6,170,137.0001	NEVADA POWER CO	4,000,000	4,146,640	36,417		4,183,057
651229AK2	6,170,139.0001	NEWELL RUBBERMAID INC.	5,000,000	5,130,600	49,611		5,180,211
655664AP5	6,170,147.0001	NORDSTROM INC	2,000,000	2,024,960	3,556		2,028,516
66989HAD0	6,170,161.0001	NOVARTIS CAPITAL CORP	852,000	877,091	729		877,820
66989HAJ7	6,170,163.0001	NOVARTIS CAPITAL CORP	14,000,000	13,482,560	187,833		13,670,393
68389XAG0	6,170,189.0001	ORACLE CORPORATION	3,000,000	3,084,630	47,083		3,131,713
69349LAQ1	6,170,205.0001	PNC BANK NATIONAL ASSOCIATION	5,000,000	5,084,100	105,000		5,189,100
72650RAW2	6,170,227.0001	PLAINS ALL AMERICAN PIPELINE LP	2,000,000	2,070,060	33,861		2,103,921
806851AG6	6,170,279.0001	SCHLUMBERGER HOLDINGS CORP	7,325,000	7,336,208	105,806		7,442,014
806854AH8	6,170,281.0001	SCHLUMBERGER INVESTMENT SA	5,700,000	5,738,019	86,688		5,824,707
90131HAN5	6,170,409.0001	21ST CENTURY FOX AMERICA INC	4,000,000	4,138,240	46,000		4,184,240
91324PCP5	6,170,433.0001	UNITEDHEALTH GROUP INCORPORATED	1,000,000	1,000,930	11,042		1,011,972
92826CAF9	6,170,447.0001	VISA INC	3,000,000	3,119,010	49,092		3,168,102
931142CP6	6,170,449.0001	WALMART INC	3,000,000	3,038,820	30,938		3,069,758
963320AR7	6,170,461.0001	WHIRLPOOL CORP	2,000,000	2,028,720	13,333		2,042,053
98389BAM2	6,170,469.0001	XCEL ENERGY INC	1,000,000	1,025,340	21,672		1,047,012
74733LAD4	6,170,645.0001	QTEL INTERNATIONAL FINANCE LTD	1,065,000	1,090,294	10,539		1,100,833
195325BL8	6,170,763.0001	COLOMBIA (REPUBLIC OF)	596,000	617,158	5,250		622,408
48266XAB1	6,170,821.0001	KSA SUKUK LTD	1,750,000	1,656,375	1,940		1,658,315
031100G#1	6,171,049.0001	AMETEK INC	2,521,395	2,539,032	29,748		2,568,779
372460D*3	6,171,179.0001	GENUINE PARTS COMPANY	693,840	736,171	28		736,199
879360C#0	6,171,373.0001	TELEDYNE TECHNOLOGIES INC	578,200	610,087	201		610,287
879360C@2	6,171,375.0001	TELEDYNE TECHNOLOGIES INC	867,300	915,583	229		915,812
92927KB#8	6,171,391.0001	WABCO HOLDINGS INC	693,840	692,313	3,286		695,599
92927KB*2	6,171,393.0001	WABCO HOLDINGS INC	1,040,760	1,092,817	3,045		1,095,862
92927KB@0	6,171,395.0001	WABCO HOLDINGS INC	462,560	476,683	1,933		478,616
980745F*9	6,171,405.0001	WOODWARD INC	578,200	588,623	714		589,337
G1591#AU6	6,171,443.0001	BRITVIC PLC	331,763	340,677	1,569		342,246
G1591#AV4	6,171,445.0001	BRITVIC PLC	331,763	338,904	1,711		340,615
G1745*AR2	6,171,451.0001	BROOKFIELD UTILITIES ISSUER UK PLC	1,194,345	1,235,053	15,427		1,250,480
G2616#AM3	6,171,455.0001	DCC TREASURY 2014 LTD	2,197,160	2,261,560	5,999		2,267,559
G3663#AA9	6,171,471.0001	FORTH PORTS LTD	530,820	548,207	5,453		553,660
G5560@AB8	6,171,479.0001	LONDON LUTON AIRPORT HOLDINGS I LI	2,255,985	2,376,735	15,546		2,392,281
G6093#AB0	6,171,487.0001	APTARGROUP UK HOLDINGS LTD	2,428,440	2,506,444	8,411		2,514,854
G7059#AA2	6,171,495.0001	PHOENIX NATURAL GAS LTD	3,450,330	3,498,637	24,463		3,523,100
G7304*AA9	6,171,497.0001	QUADGAS FINANCE PLC	1,857,870	1,956,501	28,697		1,985,198
G7304*AB7	6,171,499.0001	QUADGAS FINANCE PLC	1,725,165	1,776,248	27,638		1,803,886
G8472#AE1	6,171,521.0001	STERIS CORPORATION	796,230	831,997	4,466		836,463
G9605#AJ8	6,171,531.0001	WHITBREAD GROUP PLC	1,194,345	1,211,501	6,792		1,218,293
N5276#AA5	6,171,551.0001	LITTELFUSE NETHERLAND CV	693,840	734,757	3,283		738,040
N5276#AB3	6,171,553.0001	LITTELFUSE NETHERLAND CV	462,560	477,369	3,513		480,883
N8502#AA5	6,171,559.0001	TELEDYNE NETHERLANDS BV	867,300	915,184	301		915,485

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
N8502#AB3	6,171,561.0001	TELEDYNE NETHERLANDS BV	578,200	610,123	238		610,361
N9651*AA6	6,171,567.0001	WOODWARD INTERNATIONAL BV	346,920	348,001	501		348,503
Q2762#AA0	6,171,585.0001	CONNECTEAST FINANCE PTY LTD	1,503,400	1,506,062	17,151		1,523,212
617451CT4	6,171,785.0001	MSC_06-T21 AJ	1,507,602	1,534,400	6,700		1,541,100
576434D84	6,171,885.0001	MALT_05-1 2A1	619,502	660,021	3,108		663,129
0738794H8	6,171,943.0001	BSABS_05-AC9 A4	823,999	813,534	1,977		815,511
30711XAT1	6,171,967.0001	CAS_2015_C01	493,782	552,913	519		553,431
30711XJX3	6,171,969.0001	CAS_17-C03	1,187,000	1,262,356	969		1,263,325
30711XNX8	6,171,977.0001	CAS_17-C05	606,000	616,212	414		616,626
30711XNX8	6,171,981.0001	CAS_17-C05	550,000	559,268	376		559,644
312905WH1	6,171,991.0001	FHLMC_1079 S	4,793	5,868	61		5,929
31339MYX0	6,171,993.0001	FHLMC_2398 SA	59,265	85,399	515		85,914
3133T3CR7	6,171,995.0001	FHLMC_1644 X	10,055	11,341	87		11,428
3133T42T2	6,171,997.0001	FHLMC_1705 FA	174,917	—	303		303
3133T42T2	6,171,999.0001	FHLMC_1705 FA	132,013	—	229		229
3133T42T2	6,172,001.0001	FHLMC_1705 FA	165,017	—	286		286
3133T4EQ5	6,172,003.0001	FHLMC_1686 SB	34,637	42,101	509		42,610
3133T7VJ5	6,172,005.0001	FHLMC_1869 V	32,060	60,771	674		61,444
3133TCX86	6,172,007.0001	FHLMC_2033 SO	22,581	28,079	317		28,396
31359X6K0	6,172,009.0001	FNMA_00-18 SH	65,864	77,979	161		78,140
3137B1HX3	6,172,011.0000	FHLMC_4193	1,261,221	1,267,056	3,966		1,271,022
3137G0GJ2	6,172,017.0001	STACR_15-HQA1	1,098,000	1,267,707	1,207		1,268,914
3137G0HJ1	6,172,019.0001	STACR_15-HQA2	956,000	1,122,653	1,067		1,123,720
31393D2S9	6,172,021.0001	FNMA_03-75 SR	42,643	71,694	90		71,784
31393TVC7	6,172,023.0001	FNMA_03-102 TS	79,401	162,695	531		163,227
31398RLT0	6,172,035.0001	FNMA_10-65	1,248,905	1,306,478	1,644		1,308,122
38374JB62	6,172,037.0001	GNMA_04-95	550,221	770,524	4,041		774,565
31282YCW7	6,172,105.0001	FHSTR_207 IO	97,320	23,777	582		24,359
31282YCW7	6,172,107.0001	FHSTR_207 IO	97,320	23,777	582		24,359
312911ZS2	6,172,109.0001	FHLMC_1368 S	27,632	1,375	100		1,474
3133T1QD7	6,172,111.0001	FHLMC_20 S	419,858	53,486	499		53,986
3133TENT7	6,172,113.0001	FHLMC_2074 S	127,903	14,853	347		15,200
3133TNWW0	6,172,115.0001	FHLMC_2232 SA	150,899	13,299	403		13,703
3133TPEH8	6,172,117.0001	FHLMC_2242 SG	94,590	5,499	289		5,788
3133TSPK3	6,172,121.0001	FHLMC_2301 SP	39,859	5,717	133		5,850
31358NBU5	6,172,123.0001	FNMA_92-80 IO	5,227	592	38		630
31358PVS3	6,172,125.0001	FNMA_92-131 IO	14,420	1,985	106		2,091
31358SDV0	6,172,127.0001	FNMA_00-17 SB	508,134	74,945	628		75,573
31358SWD9	6,172,129.0001	FNMA_00-38 SJ	58,972	3,307	166		3,473
31358SWF4	6,172,131.0001	FNMA_00-38 SK	224,854	10,668	680		11,348
31359NV40	6,172,133.0001	FNMA_97-18 SG	236,165	32,774	576		33,350
31359RUC4	6,172,135.0001	FNMA_97-91 FC	197,252	112	—		112
31359SAP5	6,172,137.0001	FNMA_01-8 SK	151,474	22,374	381		22,754
31359SAW0	6,172,139.0001	FNMA_01-8 SO	31,206	1,238	85		1,323
31359SPQ7	6,172,141.0001	FNMA_01-15 S	310,647	8,906	742		9,648
31359XHF9	6,172,143.0001	FNMA_99-57 SC	102,438	6,833	335		7,168
31364HHX8	6,172,145.0001	FNSTR_83 2	7,666	592	64		655
31364HKR7	6,172,147.0001	FNSTR_104 2	38,820	4,783	319		5,102
31364HNB9	6,172,149.0001	FNSTR_133 2	1,601	157	13		170
3136ACQS3	6,172,155.0001	FNMA_13-21	12,252,013	1,161,502	31,081		1,192,583

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
31392KWY8	6,172,167.0001	FHLMC_2444 TI	326,160	72,321	1,785		74,106
31392KWY8	6,172,169.0001	FHLMC_2444 TI	326,160	72,321	1,785		74,106
31392KWY8	6,172,171.0001	FHLMC_2444 TI	110,894	24,589	607		25,196
31393C2C6	6,172,173.0001	FNMA_03-49 SW	978,827	160,559	845		161,404
31393YQ40	6,172,175.0001	FNMA_04-46 ST	6,996,327	262,235	1,379		263,614
31394ETQ1	6,172,177.0001	FNMA_05-59 NS	1,047,790	122,625	852		123,477
31395BLX9	6,172,179.0001	FNMA_06-10 HI	3,933,492	630,998	3,196		634,195
31395N2N6	6,172,185.0001	FNMA_06-59 XS	4,231,527	722,272	3,811		726,083
31395NYE1	6,172,187.0001	FNMA_06-56 PS	5,171,316	786,225	4,176		790,402
31395NYT8	6,172,189.0001	FNMA_06-56 SM	941,702	139,771	778		140,549
31395NYT8	6,172,191.0001	FNMA_06-56 SM	3,139,006	465,902	2,593		468,496
31395VGG8	6,172,193.0001	FHLMC_2989 UV	1,103,171	161,324	2,549		163,874
31396LXH8	6,172,199.0001	FNMA_06-110 CX	4,508,321	783,967	3,614		787,581
31396WDQ6	6,172,201.0001	FNMA_07-53	2,282,276	333,710	1,644		335,353
31396WDQ6	6,172,203.0001	FNMA_07-53	2,282,276	333,710	1,644		335,353
31396YUW0	6,172,207.0001	FNMA_08-11 SA	2,074,373	295,823	1,540		297,363
31397AZJ5	6,172,209.0001	FHLMC_3213 JS	4,278,312	825,391	10,261		835,652
31398NL28	6,172,217.0001	FNMA_10-110	3,892,919	578,767	2,694		581,461
38373RPK9	6,172,219.0001	GNMA_01-28 S	1,320,951	200,167	3,462		203,629
38374LBJ9	6,172,221.0001	GNMA_05-37 SI	2,792,495	441,503	3,677		445,180
38376JV35	6,172,225.0001	GNMA_09-100B SX	3,454,690	491,814	6,574		498,388
38377DJD9	6,172,231.0001	GNMA_10-99 IT	2,900,153	514,119	12,314		526,433
3837H4UF0	6,172,243.0001	GNMA_00-22 SD	102,524	3,377	384		3,760
3129033Y1	6,172,253.0001	FHLMC_172 I	2	6	2		8
312903NH6	6,172,255.0001	FHLMC_121 I	83	387	25		411
312904A70	6,172,257.0001	FHLMC_1023 C	140	768	66		835
312904CG8	6,172,259.0001	FHLMC_182 S	20	156	10		166
312904F83	6,172,261.0001	FHLMC_1022 K	423	1,437	180		1,617
312904NA9	6,172,263.0001	FHLMC_1006 I	51	348	38		387
312905WU2	6,172,265.0001	FHLMC_1074 J	181	474	54		528
312906BS8	6,172,267.0001	FHLMC_1094 L	146	2,014	147		2,161
312907PA0	6,172,269.0001	FHLMC_1159 D	120	1,154	50		1,204
312907RG5	6,172,271.0001	FHLMC_1155 L	54	707	56		762
312910FH0	6,172,273.0001	FHLMC_1278 L	46	551	46		597
31358EH70	6,172,277.0001	FNMA_90-97 H	66	565	66		631
31358ELH3	6,172,279.0001	FNMA_90-59 K	48	500	49		549
31358GKM8	6,172,283.0001	FNMA_G-9 G	94	513	41		555
31358HRF4	6,172,287.0001	FNMA_91-82 PQ	78	1,046	79		1,125
31358M2B9	6,172,291.0001	FNMA_92-73 SQ	76	8,539	105		8,644
31358RYU1	6,172,293.0001	FNMA_G92-65 LD	124	1,435	79		1,514
313602VG6	6,172,295.0001	FNMA_89-34 J	10	43	10		53
3133TBHB9	6,172,299.0001	FHLMC_1998 CE	16,557	15,395	78		15,472
31359GME3	6,172,303.0001	FNMA_94-8 H	103,318	98,749	611		99,361
31359GME3	6,172,305.0001	FNMA_94-8 H	55,633	53,173	329		53,502
31394ABQ8	6,172,311.0001	FNMA_04-53 ED	861,766	737,273	—		737,273
001192AJ2	6,175,739.0001	SOUTHERN COMPANY GAS CAPITAL COR	12,225,000	12,193,949	54,673		12,248,621
00182EBF5	6,175,759.0001	ANZ NEW ZEALAND INTL LTD (LONDON B	13,250,000	12,726,095	132,058		12,858,153
002824BM1	6,175,785.0001	ABBOTT LABORATORIES	2,000,000	1,997,980	9,903		2,007,883
00440EAW7	6,175,805.0001	ACE INA HOLDINGS INC	1,700,000	1,761,574	36,564		1,798,138

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
00724FAB7	6,175,823.0001	ADOBE SYSTEMS INCORPORATED	5,000,000	5,163,900	59,375		5,223,275
00912XAQ7	6,175,859.0001	AIR LEASE CORPORATION	5,409,000	5,417,979	50,709		5,468,688
009279AC4	6,175,861.0001	AIRBUS GROUP SE	1,200,000	1,180,368	2,765		1,183,133
012725AC1	6,175,873.0001	ALBEMARLE CORPORATION	2,000,000	2,027,960	34,583		2,062,543
01626PAH9	6,175,891.0001	ALIMENTATION COUCHE-TARD INC	11,000,000	10,408,420	103,049		10,511,469
02209SAD5	6,175,905.0001	ALTRIA GROUP INC.	6,000,000	6,218,100	276,450		6,494,550
02209SAM5	6,175,907.0001	ALTRIA GROUP INC.	8,000,000	7,540,800	77,444		7,618,244
023135BD7	6,175,911.0001	AMAZON.COM INC	18,000,000	17,772,840	133,688		17,906,528
023135BG0	6,175,913.0001	AMAZON.COM INC	10,000,000	9,885,500	77,625		9,963,125
02361DAQ3	6,175,925.0001	AMEREN ILLINOIS CO	4,000,000	4,063,960	21,211		4,085,171
02361DAQ3	6,175,927.0001	AMEREN ILLINOIS CO	2,000,000	2,031,980	10,606		2,042,586
02364WAJ4	6,175,929.0001	AMXLM 6 3/8 03/01/35	722,000	859,332	7,671		867,003
02364WAV7	6,175,931.0001	AMERICA MOVIL SAB DE CV	563,000	579,665	2,424		582,089
03076CAG1	6,175,981.0001	AMERIPRISE FINANCIAL INC	10,000,000	10,002,500	16,444		10,018,944
031100G#1	6,175,985.0001	AMETEK INC	28,000,755	28,196,616	330,355		28,526,971
031162BB5	6,175,993.0001	AMGEN INC	1,143,000	1,173,427	6,572		1,179,999
035240AM2	6,176,021.0001	ANHEUSER-BUSCH INBEV WORLDWIDE I	2,000,000	1,976,640	6,563		1,983,203
035242AN6	6,176,025.0001	ANHEUSER-BUSCH INBEV FINANCE INC	1,000,000	1,036,060	12,250		1,048,310
037833AS9	6,176,049.0001	APPLE INC	10,000,000	9,999,300	167,708		10,167,008
038222AM7	6,176,063.0001	APPLIED MATERIALS INC	750,000	773,903	2,719		776,621
05526DBA2	6,176,129.0001	BAT CAPITAL CORP	7,000,000	6,575,520	52,565		6,628,085
05541VAF3	6,176,137.0001	BG ENERGY CAPITAL PLC	5,000,000	5,530,750	11,389		5,542,139
055451AQ1	6,176,139.0001	BHP BILLITON FINANCE (USA) LTD	3,389,000	3,350,535	18,134		3,368,668
05565ADW0	6,176,147.0001	BNP PARIBAS SA	7,500,000	7,021,800	177,240		7,199,040
05565QCB2	6,176,155.0001	BP CAPITAL MARKETS PLC	1,000,000	963,430	12,153		975,583
05565QCP1	6,176,159.0001	BP CAPITAL MARKETS PLC	1,000,000	1,012,680	8,582		1,021,262
05566SAA1	6,176,171.0001	BURLINGTON NORTHERN AND SANTA FE	4,316,838	4,444,012	61,393		4,505,405
05566SAA1	6,176,173.0001	BURLINGTON NORTHERN AND SANTA FE	2,698,024	2,777,508	38,370		2,815,878
05723KAE0	6,176,189.0001	BAKER HUGHES A GE CO LLC / BAKER H	5,000,000	4,693,300	64,886		4,758,186
05890MAA1	6,176,193.0001	BANCO DE CREDITO E INVERSIONES-SD	1,500,000	1,387,500	2,771		1,390,271
06406HBY4	6,176,211.0001	BANK OF NEW YORK MELLON CORP	8,000,000	8,089,440	29,978		8,119,418
06406HCQ0	6,176,213.0001	BANK OF NEW YORK MELLON CORP	3,240,000	3,281,796	57,947		3,339,743
06406HCX5	6,176,215.0001	BANK OF NEW YORK MELLON CORP	15,000,000	14,667,300	67,708		14,735,008
06406RAD9	6,176,217.0001	BANK OF NEW YORK MELLON CORP/THE	8,500,000	8,125,235	126,615		8,251,850
06406YAA0	6,176,219.0001	BANK OF NEW YORK MELLON CORP	5,000,000	4,625,700	31,167		4,656,867
07274EAF0	6,176,241.0001	BAYER US FINANCE LLC	5,000,000	4,920,150	9,583		4,929,733
07274EAF0	6,176,243.0001	BAYER US FINANCE LLC	5,000,000	4,920,150	9,583		4,929,733
09062XAF0	6,176,263.0001	BIOGEN INC	3,000,000	3,009,750	15,525		3,025,275
09247XAL5	6,176,267.0001	BLACKROCK INC	1,000,000	997,640	4,181		1,001,821
100743AK9	6,176,291.0001	BOSTON GAS CO	9,500,000	9,006,095	74,813		9,080,908
105756BB5	6,176,297.0001	BRAZIL (FEDERATIVE REPUBLIC OF)	625,000	774,375	14,466		788,841

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
105756BR0	6,176,299.0001	BRAZIL (FEDERATIVE REPUBLIC OF)	765,000	728,663	13,627		742,289
105756BR0	6,176,301.0001	BRAZIL (FEDERATIVE REPUBLIC OF)	1,077,000	1,025,843	19,184		1,045,027
105756BW9	6,176,303.0001	BRAZIL FEDERATIVE REPUBLIC OF (GO	2,578,000	2,226,748	33,657		2,260,405
111013AL2	6,176,309.0001	BRITISH SKY BROADCASTING GROUP PLC	5,000,000	5,008,600	23,438		5,032,038
111021AE1	6,176,311.0001	BRITISH TELECOMMUNICATIONS PLC	12,000,000	17,271,000	413,667		17,684,667
11120VAB9	6,176,315.0001	BRIXMOR OPERATING PARTNERSHIP LP	1,000,000	996,390	8,181		1,004,571
114259AP9	6,176,333.0001	BROOKLYN UNION GAS CO	850,000	888,811	5,424		894,235
124857AV5	6,176,347.0001	CBS CORP	14,150,000	13,304,255	239,960		13,544,215
125094AC6	6,176,353.0001	CDP FINANCIAL INC 144A	700,000	881,237	16,987		898,224
125094AC6	6,176,355.0001	CDP FINANCIAL INC 144A	700,000	881,237	16,987		898,224
125094AC6	6,176,357.0001	CDP FINANCIAL INC 144A	450,000	566,510	10,920		577,430
12527GAH6	6,176,369.0001	CF INDUSTRIES INC	4,000,000	4,004,840	75,000		4,079,840
125896BE9	6,176,387.0001	CMS ENERGY CORPORATION	565,000	593,832	8,828		602,660
126650CS7	6,176,413.0001	CVS HEALTH CORP	1,000,000	1,049,340	20,833		1,070,173
12673PAF2	6,176,417.0001	CA INC	2,000,000	2,011,600	18,000		2,029,600
12673PAJ4	6,176,419.0001	CA INC	4,000,000	4,024,160	24,022		4,048,182
136385AX9	6,176,427.0001	CANADIAN NATURAL RESOURCES LTD	13,000,000	12,569,310	208,542		12,777,852
14149YBJ6	6,176,435.0001	CARDINAL HEALTH INC	8,500,000	7,892,420	109,499		8,001,919
14912L4E8	6,176,477.0001	CATERPILLAR FINANC MTN	5,000,000	5,175,150	75,472		5,250,622
151191BA0	6,176,489.0001	CELULOSA ARAUCO Y CONSTITUCION SA	2,850,000	2,707,500	54,912		2,762,412
15132HAH4	6,176,491.0001	CENCOSUD SA	2,250,000	2,112,188	28,438		2,140,625
15135UAH2	6,176,495.0001	CENOVUS ENERGY INC	10,000,000	8,718,600	56,861		8,775,461
15189WAG5	6,176,503.0001	CENTERPOINT ENERGY INC	8,000,000	8,204,480	106,000		8,310,480
166764BL3	6,176,531.0001	CHEVRON CORP	10,625,000	10,153,356	143,854		10,297,210
168863CE6	6,176,539.0001	CHILE (REPUBLIC OF)	1,275,000	1,198,500	17,772		1,216,272
171340AL6	6,176,551.0001	CHURCH & DWIGHT CO INC	3,900,000	3,524,118	38,513		3,562,631
171340AN2	6,176,553.0001	CHURCH & DWIGHT CO INC	6,000,000	5,570,100	47,250		5,617,350
17275RAV4	6,176,555.0001	CISCO SYSTEMS INC	3,000,000	2,984,520	34,000		3,018,520
172967LP4	6,176,559.0001	CITIGROUP INC	15,000,000	14,313,900	148,248		14,462,148
191216AR1	6,176,599.0001	COCA-COLA COMPANY (THE)	4,050,000	4,091,351	58,826		4,150,177
191216BE9	6,176,601.0001	COCA-COLA CO	5,800,000	5,788,052	92,800		5,880,852
19416QEK2	6,176,615.0001	COLGATE-PALMOLIVE CO	4,400,000	4,132,348	40,700		4,173,048
195325AU9	6,176,617.0001	COLOMBIA 11.75% 2/20	1,080,000	1,240,650	23,265		1,263,915
195325AU9	6,176,619.0001	COLOMBIA 11.75% 2/20	2,183,000	2,507,721	47,025		2,554,747
195325BL8	6,176,625.0001	COLOMBIA (REPUBLIC OF)	1,111,000	1,150,441	9,787		1,160,227
195325BM6	6,176,653.0001	COLOMBIA (REPUBLIC OF)	4,345,000	4,898,988	76,143		4,975,131
195869AM4	6,176,663.0001	COLONIAL PIPELINE CO	3,000,000	3,024,150	4,667		3,028,817
199575AV3	6,176,673.0001	OHIO POWER CO	1,125,000	1,337,378	5,484		1,342,862
199575AV3	6,176,677.0001	OHIO POWER CO	1,020,000	1,212,556	4,973		1,217,528
2027A0JN0	6,176,697.0001	COMMONWEALTH BANK OF AUSTRALIA	3,500,000	3,328,290	41,329		3,369,619
20605PAJ0	6,176,711.0001	CONCHO RESOURCES INC	1,500,000	1,530,510	6,094		1,536,604
207597EG6	6,176,715.0001	CONNECTICUT LIGHT AND POWER CO	2,750,000	2,879,113	5,256		2,884,368
209111EV1	6,176,721.0001	CONSOLIDATED EDISON CO OF NEW YOR	5,000,000	5,124,150	148,438		5,272,588
224044CJ4	6,176,769.0001	COX COMMUNICATIONS INC	6,900,000	6,503,250	50,983		6,554,233

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
225433AH4	6,176,781.0001	CREDIT SUISSE GROUP FUNDING (GUERN	2,000,000	2,001,160	9,711		2,010,871
22822VAH4	6,176,819.0001	CROWN CASTLE INTERNATIONAL CORP	6,500,000	6,105,970	39,542		6,145,512
231021AR7	6,176,821.0001	CUMMINS INC	1,500,000	1,526,880	4,563		1,531,443
23338VAF3	6,176,851.0001	DTE ELECTRIC CO	1,500,000	1,423,125	23,125		1,446,250
23338VAG1	6,176,853.0001	DTE ELECTRIC CO	6,500,000	6,211,010	51,458		6,262,468
235851AR3	6,176,859.0001	DANAHER CORP	1,000,000	1,046,130	5,590		1,051,720
25468PDB9	6,176,899.0001	WALT DISNEY CO	5,000,000	5,046,200	85,938		5,132,138
25470DAC3	6,176,911.0001	DISCOVERY COMMUNICATIONS LLC	3,000,000	3,106,740	63,125		3,169,865
25470DBB4	6,176,921.0001	DISCOVERY COMMUNICATIONS LLC	5,000,000	4,926,050	89,917		5,015,967
25746UBE8	6,176,941.0001	DOMINION RESOURCES INC	1,000,000	1,004,860	24,178		1,029,038
260543CK7	6,176,951.0001	DOW CHEMICAL CO	10,000,000	9,804,600	35,417		9,840,017
26441CAF2	6,176,959.0001	DUKE ENERGY CORP	1,000,000	1,005,300	4,536		1,009,836
26442UAB0	6,176,963.0001	DUKE ENERGY PROGRESS INC	1,000,000	1,023,480	8,867		1,032,347
26875PAE1	6,176,981.0001	EOG RESOURCES INC.	1,000,000	1,024,590	18,333		1,042,923
277432AR1	6,177,001.0001	EASTMAN CHEMICAL COMPANY	10,000,000	9,996,700	48,556		10,045,256
29245JAJ1	6,177,057.0001	EMPRESA NACIONAL DEL PETROLEO ENA	4,580,000	4,345,275	41,029		4,386,304
29266MAE9	6,177,069.0001	IBERDROLA INTERNATIONAL BV	500,000	589,765	4,313		594,078
29273RAP4	6,177,075.0001	ENERGY TRANSFER PARTNERS LP	4,000,000	4,057,280	100,833		4,158,113
29273RBG3	6,177,081.0001	ENERGY TRANSFER PARTNERS LP	3,000,000	2,992,320	41,958		3,034,278
29364WAZ1	6,177,115.0001	ENTERGY LOUISIANA LLC	7,000,000	6,641,110	36,400		6,677,510
293791AT6	6,177,123.0001	ENTERPRISE PRODUCTS OPERATING LP	4,000,000	4,414,000	38,333		4,452,333
29736RAF7	6,177,141.0001	ESTEE LAUDER CO INC	1,200,000	1,123,519	9,373		1,132,893
30212PAM7	6,177,147.0001	EXPEDIA INC	1,600,000	1,623,984	16,889		1,640,873
30231GAF9	6,177,151.0001	EXXON MOBIL CORP	8,650,000	8,262,567	35,800		8,298,367
337358BA2	6,177,201.0001	WELLS FARGO & COMPANY	6,500,000	8,477,365	21,667		8,499,032
33938EAQ0	6,177,207.0001	FLEXTRONICS INTERNATIONAL LTD.	500,000	510,000	4,882		514,882
341099CB3	6,177,221.0001	DUKE ENERGY FLORIDA LLC	6,900,000	8,239,290	67,850		8,307,140
345397VM2	6,177,245.0001	FORD MOTOR CREDIT CO LLC	580,000	625,826	13,876		639,701
345397VR1	6,177,247.0001	FORD MOTOR CREDIT CO LLC	460,000	485,323	6,613		491,936
345397YG2	6,177,251.0001	FORD MOTOR CREDIT COMPANY LLC	20,000,000	19,466,400	237,067		19,703,467
345838AA4	6,177,253.0001	FOREST LABORATORIES INC	472,000	489,615	8,916		498,531
370334BH6	6,177,317.0001	GENERAL MILLS INC	4,000,000	4,087,440	47,711		4,135,151
37045VAD2	6,177,319.0001	GENERAL MOTORS CO	460,000	461,523	1,297		462,819
37045VAE0	6,177,321.0001	GENERAL MOTORS CO	460,000	474,058	1,806		475,864
372460D*3	6,177,359.0001	GENUINE PARTS COMPANY	10,060,680	10,674,476	409		10,674,885
373334JP7	6,177,381.0001	GEORGIA POWER COMPANY	3,000,000	3,057,150	53,125		3,110,275
375558AW3	6,177,383.0001	GILEAD SCIENCES INC	1,000,000	1,007,720	3,083		1,010,803
38141GWB6	6,177,401.0001	GOLDMAN SACHS GROUP INC	15,000,000	14,495,550	152,396		14,647,946
40049JAZ0	6,177,449.0001	GRUPO TELEVISIA SA	4,842,000	5,386,531	94,453		5,480,984
40052VAE4	6,177,455.0001	GRUPO BIMBO SAB DE CV	3,300,000	3,051,510	73,673		3,125,183
404280AV1	6,177,473.0001	HSBC HOLDINGS PLC	2,000,000	2,005,200	10,011		2,015,211
404280AW9	6,177,475.0001	HSBC HOLDINGS PLC	2,000,000	2,027,220	12,661		2,039,881
406216BD2	6,177,487.0001	HALLIBURTON CO	3,000,000	2,991,120	26,250		3,017,370
416515AW4	6,177,507.0001	HARTFORD FINANCIAL SERVICES GROUP	1,000,000	1,004,700	30,694		1,035,395

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
44107TAT3	6,177,559.0001	HOST HOTELS & RESORTS LP	525,000	538,251	4,156		542,407
448055AK9	6,177,591.0001	HUSKY ENERGY INC.	3,875,000	3,898,754	6,889		3,905,643
448055AK9	6,177,593.0001	HUSKY ENERGY INC.	4,000,000	4,024,520	7,111		4,031,631
44841PAA3	6,177,599.0001	HUTCHISON WHAMPOA LTD 144A	600,000	624,637	2,796		627,433
454889AQ9	6,177,621.0001	INDIANA MICHIGAN POWER COMPANY	1,000,000	1,053,640	5,814		1,059,454
455434BT6	6,177,623.0001	INDIANAPOLIS POWER & LIGHT CO	8,300,000	8,017,468	168,075		8,185,543
455780CD6	6,177,643.0001	INDONESIA (REPUBLIC OF)	2,250,000	2,103,750	30,625		2,134,375
458140AS9	6,177,669.0001	INTEL CORP	5,000,000	5,038,450	47,278		5,085,728
46115HBB2	6,177,695.0001	INTESA SANPAOLO SPA	16,500,000	15,477,165	190,036		15,667,201
46647PAJ5	6,177,745.0001	JPMORGAN CHASE & CO	6,320,000	5,900,542	66,106		5,966,648
476556DA0	6,177,769.0001	JERSEY CENTRAL POWER & LIGHT COMP	2,000,000	2,061,040	36,750		2,097,790
478160AW4	6,177,771.0001	JOHNSON & JOHNSON	1,000,000	1,004,050	4,917		1,008,967
478160BU7	6,177,777.0001	JOHNSON & JOHNSON	1,000,000	971,030	5,917		976,947
478160BU7	6,177,779.0001	JOHNSON & JOHNSON	7,500,000	7,282,725	44,375		7,327,100
478160BU7	6,177,781.0001	JOHNSON & JOHNSON	1,700,000	1,650,751	10,058		1,660,809
478160BV5	6,177,783.0001	JOHNSON & JOHNSON	1,000,000	963,130	6,167		969,297
478165AH6	6,177,785.0001	SC JOHNSON & SON INC	500,000	553,240	1,056		554,296
478165AH6	6,177,787.0001	SC JOHNSON & SON INC	800,000	885,184	1,689		886,873
48266XAB1	6,177,805.0001	KSA SUKUK LTD	5,250,000	4,969,125	5,820		4,974,945
491674BL0	6,177,869.0001	KENTUCKY UTILITIES CO	500,000	517,495	1,823		519,318
49427RAL6	6,177,873.0001	KILROY REALTY LP	2,000,000	1,997,860	7,292		2,005,152
50066AAM5	6,177,905.0001	KOREA GAS CORPORATION	3,750,000	3,604,688	28,932		3,633,620
501044DJ7	6,177,917.0001	KROGER CO	10,000,000	9,514,300	92,500		9,606,800
532457BP2	6,177,965.0001	ELI LILLY AND COMPANY	15,000,000	14,423,100	214,417		14,637,517
532457BR8	6,177,967.0001	ELI LILLY AND COMPANY	1,100,000	1,097,129	20,035		1,117,164
536878AF8	6,177,995.0001	REPUBLIC OF LITHUANIA	900,000	966,375	7,963		974,338
536878AF8	6,177,997.0001	REPUBLIC OF LITHUANIA	905,000	971,744	8,007		979,750
548661DN4	6,178,025.0001	LOWES COMPANIES INC	2,500,000	2,268,125	4,111		2,272,236
55608JAK4	6,178,065.0001	MACQUARIE GROUP LTD	6,500,000	6,067,165	103,953		6,171,118
55608PAQ7	6,178,067.0001	MACQUARIE BANK LTD	10,000,000	10,010,800	102,222		10,113,022
55616XAK3	6,178,069.0001	MACYS RETAIL HOLDINGS INC	4,500,000	4,482,135	32,813		4,514,948
55616XAL1	6,178,071.0001	MACYS RETAIL HOLDINGS INC	11,500,000	10,998,370	173,698		11,172,068
559080AD8	6,178,073.0001	MAGELLAN MIDSTREAM PARTNERS LP	1,000,000	1,007,630	18,844		1,026,474
559222AR5	6,178,077.0001	MAGNA INTERNATIONAL INC.	1,250,000	1,270,950	4,323		1,275,273
575634AS9	6,178,119.0001	MASSACHUSETTS ELECTRIC COMPANY 14	500,000	619,095	13,603		632,698
57636QAB0	6,178,121.0001	MASTERCARD INC	9,000,000	9,011,341	25,313		9,036,653
57636QAB0	6,178,123.0001	MASTERCARD INC	3,000,000	3,003,780	8,438		3,012,218
579780AN7	6,178,129.0001	MCCORMICK & CO INC	7,000,000	6,631,590	50,244		6,681,834
58013MEJ9	6,178,133.0001	MCDONALDS CORPORATION	2,500,000	2,528,550	25,764		2,554,314
58013MEN0	6,178,137.0001	MCDONALDS CORP	10,000,000	9,024,100	78,111		9,102,211
58405UAG7	6,178,141.0001	MEDCO HEALTH SOLUTIONS INC	5,000,000	5,079,650	26,354		5,106,004
585055BC9	6,178,149.0001	MEDTRONIC INC	1,000,000	1,004,890	4,632		1,009,522
585055BR6	6,178,151.0001	MEDTRONIC INC	1,100,000	1,097,646	4,428		1,102,074
59284MAC8	6,178,189.0001	MEXICO CITY AIRPORT TRUST	1,200,000	1,077,120	129		1,077,249
59284MAD6	6,178,191.0001	MEXICO CITY AIRPORT TRUST	1,050,000	933,188	14,598		947,785
594918AT1	6,178,195.0001	MICROSOFT CORP	2,000,000	1,926,980	23,750		1,950,730
594918AW4	6,178,197.0001	MICROSOFT CORP	2,200,000	2,240,920	30,128		2,271,048

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
605417BZ6	6,178,221.0001	MISSISSIPPI POWER COMPANY	9,000,000	8,645,130	48,875		8,694,005
60687YAM1	6,178,237.0001	MIZUHO FINANCIAL GROUP INC	9,000,000	8,431,830	39,625		8,471,455
60688XAG5	6,178,239.0001	MIZUHO BANK LTD	9,000,000	9,012,959	14,063		9,027,022
60688XAG5	6,178,241.0001	MIZUHO BANK LTD	5,000,000	5,007,200	7,813		5,015,012
60688XAG5	6,178,243.0001	MIZUHO BANK LTD	1,000,000	1,001,440	1,563		1,003,002
61744YAK4	6,178,261.0001	MORGAN STANLEY	15,000,000	14,240,550	148,129		14,388,679
61744YAL2	6,178,263.0001	MORGAN STANLEY	9,500,000	8,883,260	103,742		8,987,002
61945CAA1	6,178,273.0001	MOSAIC CO	7,000,000	6,982,640	121,042		7,103,682
61945CAG8	6,178,275.0001	MOSAIC CO	10,000,000	9,463,000	189,000		9,652,000
637417AE6	6,178,317.0001	NATIONAL RETAIL PROPERTIES INC	2,000,000	1,998,400	3,378		2,001,778
637432NK7	6,178,327.0001	NATIONAL RURAL UTILITIES COOP FINA	4,500,000	4,704,165	7,219		4,711,384
637432NN1	6,178,329.0001	NATIONAL RURAL UTILITIES COOP FINA	6,100,000	5,769,258	3,101		5,772,359
649840CQ6	6,178,343.0001	NEW YORK STATE ELECTRIC & GAS CORP	20,000,000	19,214,600	270,833		19,485,433
65339KAA8	6,178,367.0001	NEXTERA ENERGY INC	3,000,000	3,088,980	56,250		3,145,230
65339KAV2	6,178,369.0001	NEXTERA ENERGY CAPITAL HOLDINGS IN	7,000,000	6,676,670	167,067		6,843,737
654106AE3	6,178,373.0001	NIKE INC	4,900,000	4,776,569	94,938		4,871,507
65473QAR4	6,178,375.0001	NISOURCE FINANCE CORP	2,500,000	2,620,150	17,410		2,637,560
665772CP2	6,178,381.0001	NORTHERN STATES POWER CO	4,700,000	4,405,733	78,020		4,483,753
665859AS3	6,178,383.0001	NORTHERN TRUST CORPORATION	5,700,000	5,356,575	92,447		5,449,022
665859AS3	6,178,385.0001	NORTHERN TRUST CORPORATION	5,500,000	5,168,625	89,203		5,257,828
66989HAE8	6,178,405.0001	NOVARTIS CAPITAL CORP	3,000,000	2,898,690	8,000		2,906,690
66989HAF5	6,178,407.0001	NOVARTIS CAPITAL CORP	700,000	677,488	2,878		680,366
66989HAF5	6,178,409.0001	NOVARTIS CAPITAL CORP	600,000	580,704	2,467		583,171
66989HAF5	6,178,411.0001	NOVARTIS CAPITAL CORP	700,000	677,488	2,878		680,366
66989HAG3	6,178,413.0001	NOVARTIS CAPITAL CORP	10,000,000	9,955,900	165,278		10,121,178
66989HAK4	6,178,417.0001	NOVARTIS CAPITAL CORP	500,000	503,715	8,944		512,659
67073YAA4	6,178,431.0001	NV ENERGY INC	690,000	740,798	19,885		760,683
67077MAH1	6,178,435.0001	NUTRIEN LTD	2,000,000	2,055,220	39,750		2,094,970
678858BR1	6,178,493.0001	OKLAHOMA GAS AND ELECTRIC COMPAN	750,000	761,078	2,594		763,671
693476BJ1	6,178,537.0001	PNC FUNDING CORP	7,300,000	7,569,954	86,257		7,656,211
69351UAT0	6,178,543.0001	PPL ELECTRIC UTILITIES CORP	600,000	607,782	2,075		609,857
69351UAU7	6,178,545.0001	PPL ELECTRIC UTILITIES CORPORATION	900,000	890,226	14,813		905,039
69352PAK9	6,178,549.0001	PPL CAPITAL FUNDING INC	2,500,000	2,513,425	12,618		2,526,043
693627AY7	6,178,551.0001	DUKE ENERGY INDIANA INC	750,000	924,008	2,040		926,048
694308HK6	6,178,557.0001	PACIFIC GAS AND ELECTRIC CO	10,000,000	9,668,000	71,778		9,739,778
706451BG5	6,178,589.0001	PEMEX PROJECT FUNDING MASTER TRUS	1,575,000	1,556,888	39,419		1,596,306
708696BY4	6,178,591.0001	PENNSYLVANIA ELECTRIC COMPANY	6,000,000	5,586,420	24,917		5,611,337
713291AH5	6,178,595.0001	PEPCO HOLDINGS INC.	7,000,000	8,641,920	110,094		8,752,014
713448DD7	6,178,601.0001	PEPSICO INC	1,500,000	1,572,285	3,152		1,575,437
713448DD7	6,178,603.0001	PEPSICO INC	1,000,000	1,048,190	2,101		1,050,291
71654QAZ5	6,178,665.0001	PETROLEOS MEXICANOS	1,445,000	1,383,588	38,875		1,422,462
71654QBE1	6,178,669.0001	PETROLEOS MEXICANOS	1,255,000	1,058,203	23,775		1,081,979
716564AA7	6,178,683.0001	PETROLEOS DEL PERU SA	2,625,000	2,486,400	45,719		2,532,119
718286CB1	6,178,733.0001	PHILIPPINES (REPUBLIC OF)	1,050,000	979,125	9,605		988,730

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
72650RAW2	6,178,743.0001	PLAINS ALL AMERICAN PIPELINE LP	2,325,000	2,406,445	39,364		2,445,808
72650RAW2	6,178,745.0001	PLAINS ALL AMERICAN PIPELINE LP	675,000	698,645	11,428		710,073
72650RBA9	6,178,749.0001	PLAINS ALL AMERICAN PIPELINE LP	7,000,000	6,564,740	150,208		6,714,948
74005PAZ7	6,178,787.0001	PRAXAIR INC	10,000,000	9,952,400	50,000		10,002,400
742718EB1	6,178,791.0001	PROCTER & GAMBLE CO	5,000,000	4,992,250	32,722		5,024,972
743263AR6	6,178,795.0001	PROGRESS ENERGY INC	7,000,000	7,173,950	90,689		7,264,639
74340XBE0	6,178,799.0001	PROLOGIS LP	550,000	548,262	10,313		558,575
744448CM1	6,178,801.0001	PUBLIC SERVICE CO OF COLORADO	2,100,000	1,916,061	28,163		1,944,224
74456QAU0	6,178,811.0001	PUBLIC SERVICE ELECTRIC AND GAS CO	8,000,000	9,313,108	215,000		9,528,108
74456QBT2	6,178,821.0001	PUBLIC SERVICE ELECTRIC AND GAS CO	3,000,000	2,803,650	43,500		2,847,150
745332BX3	6,178,827.0001	PUGET SOUND ENERGY INC	518,000	660,927	4,153		665,079
74733LAD4	6,178,835.0001	QTEL INTERNATIONAL FINANCE LTD	1,885,000	1,929,769	18,654		1,948,422
74733LAD4	6,178,837.0001	QTEL INTERNATIONAL FINANCE LTD	820,000	839,475	8,115		847,590
747525AU7	6,178,849.0001	QUALCOMM INCORPORATED	15,000,000	13,808,550	218,021		14,026,571
749685AW3	6,178,857.0001	RPM INTERNATIONAL INC	3,750,000	3,434,588	57,995		3,492,582
75625QAE9	6,178,865.0001	RECKITT BENCKISER TSY	7,600,000	7,029,544	79,167		7,108,711
75886AAJ7	6,178,871.0001	REGENCY ENERGY PARTNERS LP	800,000	803,592	18,000		821,592
759468AA9	6,178,873.0001	RELIANCE HOLDINGS USA INC	5,000,000	5,100,881	7,500		5,108,381
759470AX5	6,178,881.0001	RELIANCE INDUSTRIES LTD	2,475,000	2,314,373	38,068		2,352,441
771367CD9	6,178,909.0001	ROCHESTER GAS AND ELECTRIC CORPOR	7,000,000	6,654,970	90,417		6,745,387
774341AK7	6,178,917.0001	ROCKWELL COLLINS INC.	9,000,000	8,535,510	40,250		8,575,760
78307ADB6	6,178,953.0001	RUSSIAN FEDERATION (GOVERNMENT)	900,000	919,125	250		919,375
78403DAH3	6,178,959.0001	SBA TOWER TRUST	4,000,000	4,028,731	—		4,028,731
78486QAD3	6,178,965.0001	SVB FINANCIAL GROUP	600,000	582,408	5,367		587,775
80282KAE6	6,178,981.0001	SANTANDER HOLDINGS USA INC	5,500,000	5,540,316	71,500		5,611,816
80413TAB5	6,178,989.0001	SAUDI INTERNATIONAL BOND	1,950,000	1,800,825	880		1,801,705
82620KAT0	6,179,047.0001	SIEMENS FINANCIERINGSMAATSCHAPPIJ	4,000,000	4,099,720	21,000		4,120,720
828807CS4	6,179,055.0001	SIMON PROPERTY GROUP INC	15,000,000	14,597,250	42,188		14,639,438
831588AB4	6,179,067.0001	SLOVAK REPUBLIC (GOVERNMENT)	1,255,000	1,313,044	24,403		1,337,447
842400GG2	6,179,095.0001	SOUTHERN CALIFORNIA EDISON CO	2,634,000	2,575,499	8,780		2,584,279
842434CQ3	6,179,099.0001	SOUTHERN CALIFORNIA GAS CO	5,000,000	4,644,350	49,111		4,693,461
855244AD1	6,179,171.0001	STARBUCKS CORP	4,000,000	4,099,000	12,833		4,111,833
871829AY3	6,179,233.0001	SYSCO CORPORATION	1,000,000	1,027,790	4,042		1,031,832
875127AW2	6,179,271.0001	TAMPA ELECTRIC COMPANY	750,000	921,549	21,269		942,818
879360C#0	6,179,299.0001	TELEDYNE TECHNOLOGIES INC	1,156,400	1,220,173	401		1,220,575
879360C@2	6,179,301.0001	TELEDYNE TECHNOLOGIES INC	1,734,600	1,831,166	458		1,831,624
87938WAU7	6,179,315.0001	TELEFONICA EMISIONES SAU	500,000	520,680	3,837		524,517
88160QAL7	6,179,333.0001	TESORO LOGISTICS LP/TESORO LOGISTI	636,000	663,825	1,767		665,592
88166JAA1	6,179,335.0001	TEVA PHARMACEUTICAL FINANCE COMP	2,800,000	2,618,000	48,545		2,666,545
887317AX3	6,179,367.0001	TIME WARNER INC	1,500,000	1,473,570	21,421		1,494,991
89233P5T9	6,179,391.0001	TOYOTA MOTOR CREDIT CORP	7,500,000	7,521,900	74,938		7,596,838
89236TDR3	6,179,393.0001	TOYOTA MOTOR CREDIT CORP	10,000,000	9,662,200	99,556		9,761,756

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
89352HAF6	6,179,401.0001	TRANSCANADA PIPELINES LTD	3,500,000	3,539,270	48,028		3,587,298
900123AW0	6,179,435.0001	TURKEY (REPUBLIC OF)	2,510,000	2,754,725	44,221		2,798,946
900123AY6	6,179,437.0001	TURKEY (REPUBLIC OF)	1,256,000	1,290,540	10,554		1,301,094
900123CK4	6,179,439.0001	TURKEY (REPUBLIC OF)	3,000,000	2,805,000	8,938		2,813,938
90131HAN5	6,179,443.0001	21ST CENTURY FOX AMERICA INC	5,000,000	5,172,800	57,500		5,230,300
902494AX1	6,179,465.0001	TYSON FOODS INC	4,000,000	3,994,080	33,356		4,027,436
902494BC6	6,179,469.0001	TYSON FOODS INC	8,000,000	7,587,920	117,544		7,705,464
90331HMS9	6,179,487.0001	US BANK NA/CINCINNATI OH	9,000,000	8,529,930	65,800		8,595,730
90351DAA5	6,179,489.0001	UBS GROUP FUNDING SWITZERLAND AG	2,500,000	2,477,975	7,580		2,485,555
906548CK6	6,179,509.0001	UNION ELECTRIC CO	3,000,000	3,002,820	4,667		3,007,486
906548CK6	6,179,511.0001	UNION ELECTRIC CO	4,000,000	4,003,760	6,222		4,009,982
907818DK1	6,179,515.0001	UNION PACIFIC CORPORATION	614,000	633,838	7,526		641,365
907818EF1	6,179,523.0001	UNION PACIFIC CORP	2,450,000	2,406,047	45,754		2,451,801
91086QBB3	6,179,551.0001	MEXICO (UNITED MEXICAN STATES)	776,000	726,336	5,427		731,763
91086QBB3	6,179,553.0001	MEXICO (UNITED MEXICAN STATES)	1,076,000	1,007,136	7,525		1,014,661
911312AQ9	6,179,561.0001	UNITED PARCEL SERVICE INC	5,000,000	4,847,900	10,208		4,858,108
91159HHC7	6,179,563.0001	US BANCORP	7,000,000	6,933,570	26,833		6,960,403
912828A42	6,179,567.0001	TREASURY NOTE	45,000,000	44,341,200	375,824		44,717,024
912828M98	6,179,569.0001	WI TREASURY NOTE	2,000,000	1,952,100	13,571		1,965,671
912828U65	6,179,571.0001	TREASURY NOTE	21,000,000	20,321,490	153,462		20,474,952
912828V72	6,179,573.0001	TREASURY NOTE	17,000,000	16,493,230	79,247		16,572,477
912828W55	6,179,575.0001	TREASURY NOTE	28,000,000	27,145,440	88,451		27,233,891
91324PCP5	6,179,591.0001	UNITEDHEALTH GROUP INCORPORATED	4,000,000	4,003,720	44,167		4,047,887
927804FJ8	6,179,645.0001	VIRGINIA ELECTRIC AND POWER CO	10,000,000	10,016,500	57,500		10,074,000
928563AC9	6,179,655.0001	VMWARE INC	7,000,000	6,606,740	53,083		6,659,823
92927KB#8	6,179,667.0001	WABCO HOLDINGS INC	8,673,000	8,653,914	41,079		8,694,993
92927KB*2	6,179,669.0001	WABCO HOLDINGS INC	12,142,200	12,749,531	35,521		12,785,052
92927KB@0	6,179,671.0001	WABCO HOLDINGS INC	5,203,800	5,362,686	21,748		5,384,434
931142CB7	6,179,681.0001	WALMART INC	945,000	1,118,105	8,269		1,126,374
93884PDW7	6,179,691.0001	WASHINGTON GAS LIGHT COMPANY	4,000,000	3,806,040	19,402		3,825,442
949746RW3	6,179,705.0001	WELLS FARGO & COMPANY	6,700,000	6,186,378	5,025		6,191,403
94974BGA2	6,179,709.0001	WELLS FARGO & COMPANY	15,500,000	14,941,845	73,883		15,015,728
94978SAA7	6,179,715.0001	WELLS FARGO CAPITAL X	6,500,000	6,949,865	146,106		7,095,971
95000U2A0	6,179,717.0001	WELLS FARGO & COMPANY	15,000,000	14,296,800	237,440		14,534,240
95709TAM2	6,179,723.0001	WESTAR ENERGY INC	1,300,000	1,337,284	23,021		1,360,305
958254AA2	6,179,725.0001	WESTERN GAS PARTNERS LP	780,000	809,133	17,469		826,602
963320AR7	6,179,741.0001	WHIRLPOOL CORP	3,000,000	3,043,080	20,000		3,063,080
96950FAM6	6,179,753.0001	WILLIAMS PARTNERS LP	6,000,000	6,024,540	40,850		6,065,390
976656CJ5	6,179,755.0001	WISCONSIN ELECTRIC POWER CO	1,000,000	1,016,460	16,244		1,032,704
980745F*9	6,179,773.0001	WOODWARD INC	6,244,560	6,357,128	7,713		6,364,841
981811AF9	6,179,779.0001	WORTHINGTON INDUSTRIES INC	6,080,000	5,759,219	65,360		5,824,579
AO0617081	6,179,801.0001	RUSSIAN FEDERATION (GOVERNMENT)	4,000,000	3,900,000	60,444		3,960,444
EH9327303	6,179,887.0001	PETRONAS CAPITAL LTD.	500,000	513,125	5,760		518,885
EH9327303	6,179,889.0001	PETRONAS CAPITAL LTD.	999,000	1,025,224	11,509		1,036,733
EH9327303	6,179,891.0001	PETRONAS CAPITAL LTD.	1,253,000	1,285,891	14,436		1,300,327

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
EH9327303	6,179,893.0001	PETRONAS CAPITAL LTD.	813,000	834,341	9,366		843,708
EI0320727	6,179,903.0001	EMPRESAS CMPC SA	565,000	586,894	16,919		603,812
EI0937215	6,179,905.0001	BNP PARIBAS	700,000	714,442	3,757		718,200
EI1085899	6,179,907.0001	INDONESIA (REPUBLIC OF)	910,000	954,363	7,128		961,491
EI2462360	6,179,915.0001	LI & FUNG LTD	550,000	563,425	13,475		576,900
EI2462360	6,179,925.0001	LI & FUNG LTD	1,100,000	1,126,850	26,950		1,153,800
EI3062946	6,179,931.0001	GRUPO BIMBO SAB DE CV	1,400,000	1,441,846	22,940		1,464,786
EI4385726	6,179,937.0001	RELIANCE HOLDING USA INC	1,240,000	1,265,018	1,860		1,266,878
EI4567625	6,179,947.0001	CHINA OVERSEAS FINANCE (CAYMAN I L	730,000	761,025	19,071		780,096
EI4567625	6,179,949.0001	CHINA OVERSEAS FINANCE (CAYMAN I L	500,000	521,250	13,063		534,313
EI4606006	6,179,961.0001	SINOCHEM OVERSEAS CAPITAL CO LTD	908,000	923,890	19,182		943,072
EI4606006	6,179,963.0001	SINOCHEM OVERSEAS CAPITAL CO LTD	1,024,000	1,041,920	21,632		1,063,552
EI4606006	6,179,965.0001	SINOCHEM OVERSEAS CAPITAL CO LTD	861,000	876,068	18,189		894,256
EI5490665	6,179,967.0001	CNOOC FINANCE 2011 LTD	530,000	539,938	5,944		545,882
G1591#AU6	6,180,065.0001	BRITVIC PLC	4,976,438	5,110,158	23,531		5,133,689
G1591#AV4	6,180,067.0001	BRITVIC PLC	3,981,150	4,066,846	20,536		4,087,383
G1745*AR2	6,180,077.0001	BROOKFIELD UTILITIES ISSUER UK PLC	13,535,910	13,997,270	174,839		14,172,109
G2616#AM3	6,180,093.0001	DCC TREASURY 2014 LTD	4,394,320	4,523,119	11,998		4,535,117
G3663#AA9	6,180,119.0001	FORTH PORTS LTD	6,369,840	6,578,488	65,437		6,643,925
G5560@AB8	6,180,137.0001	LONDON LUTON AIRPORT HOLDINGS I LI	9,952,875	10,485,593	68,586		10,554,180
G6093#AB0	6,180,147.0001	APTARGROUP UK HOLDINGS LTD	10,985,800	11,338,673	38,049		11,376,722
G7059#AA2	6,180,157.0001	PHOENIX NATURAL GAS LTD	6,900,660	6,997,274	48,926		7,046,200
G7304*AA9	6,180,163.0001	QUADGAS FINANCE PLC	9,023,940	9,503,004	139,387		9,642,391
G7304*AB7	6,180,165.0001	QUADGAS FINANCE PLC	9,156,645	9,427,780	146,692		9,574,473
G8472#AE1	6,180,203.0001	STERIS CORPORATION	5,042,790	5,269,311	28,286		5,297,598
G9605#AJ8	6,180,217.0001	WHITBREAD GROUP PLC	2,388,690	2,423,001	13,584		2,436,585
N5276#AA5	6,180,249.0001	LITTELFUSE NETHERLAND CV	8,673,000	9,184,465	41,033		9,225,498
N5276#AB3	6,180,251.0001	LITTELFUSE NETHERLAND CV	5,203,800	5,370,407	39,522		5,409,928
N8502#AA5	6,180,263.0001	TELEDYNE NETHERLANDS BV	1,734,600	1,830,369	602		1,830,971
N8502#AB3	6,180,265.0001	TELEDYNE NETHERLANDS BV	867,300	915,184	357		915,541
N9651*AA6	6,180,277.0001	WOODWARD INTERNATIONAL BV	3,816,120	3,828,016	5,513		3,833,529
Q2762#AA0	6,180,305.0001	CONNECTEAST FINANCE PTY LTD	6,690,130	6,701,974	76,321		6,778,295
05525MAA4	6,180,429.0001	BAMLL_14-520M	10,161,000	10,360,879	24,417		10,385,296
3138LGPB6	6,180,471.0001	FNMA 30YR MULTI	7,308,876	7,060,107	22,015		7,082,122
38378XK34	6,180,509.0001	GNMA_14-179	9,691,085	9,668,549	28,879		9,697,429
38379KV47	6,180,525.0001	GNMA_15-150	13,368,220	11,638,149	33,421		11,671,570
38379R3T8	6,180,533.0001	GNMA_17-142	10,000,000	8,840,992	25,000		8,865,992
38379R3T8	6,180,535.0001	GNMA_17-142	1,690,000	1,494,128	4,225		1,498,353
38379RD26	6,180,541.0001	GNMA_17-94	6,000,000	4,747,538	12,500		4,760,038
38379RN74	6,180,547.0001	GNMA_17-105	7,350,000	6,267,000	18,375		6,285,375
38379RRS4	6,180,555.0001	GNMA_17-53	7,728,411	6,547,011	19,321		6,566,332
38379RTJ2	6,180,559.0001	GNMA_17-62	5,396,109	4,564,018	12,959		4,576,978
38379RYR8	6,180,565.0001	GNMA_2017-70	15,976,768	14,115,034	39,942		14,154,975
38379RZG1	6,180,567.0001	GNMA_17-89	5,666,000	5,003,891	14,165		5,018,056
38379UEG7	6,180,569.0001	GNMA_16-26	6,000,000	4,907,903	15,000		4,922,903
38379UNE2	6,180,573.0001	GNMA_16-45	7,000,000	6,093,689	17,500		6,111,189

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
38379UQX7	6,180,577.0001	GNMA_16-65	5,722,341	4,778,685	14,306		4,792,991
38380JCD8	6,180,581.0001	GNMA_17-152	10,000,000	8,784,972	25,000		8,809,972
52108MAN3	6,180,597.0001	LBUBS_05-C7 E	816,076	921,813	2,708		924,521
617451CT4	6,180,599.0001	MSC_06-T21 AJ	4,522,805	4,603,199	20,101		4,623,300
92939VAA2	6,180,613.0001	JPMDB_15-WPG	12,000,000	11,492,626	36,332		11,528,958
3136A5UU8	6,180,647.0001	FNMA_12-30	6,525,000	6,562,762	21,750		6,584,512
3137AQUP1	6,180,655.0001	FHLMC_4048	7,680,000	7,734,980	25,600		7,760,580
55265K3T4	6,180,683.0001	MAST_03-12	537,020	560,576	2,359		562,935
81743PAA4	6,180,687.0001	SEMT_03-1 1A	631,981	634,998	525		635,523
949758AD8	6,180,699.0001	WFMBS_04-O A1	494,445	520,205	1,501		521,707
94980DAA6	6,180,707.0001	WFMBS_03-M A1	531,216	559,561	1,701		561,262
07378RAB5	6,180,735.0001	BSABS_07-AC4 A2	761,198	897,935	2,445		900,380
30711XAT1	6,180,799.0001	CAS_2015_C01	952,295	1,066,331	1,000		1,067,331
30711XAT1	6,180,805.0001	CAS_2015_C01	2,468,912	2,764,563	2,593		2,767,156
30711XAT1	6,180,807.0001	CAS_2015_C01	2,116,211	2,369,625	2,223		2,371,848
30711XAX2	6,180,809.0001	CAS_2015-C02	2,197,900	2,451,378	2,197		2,453,575
30711XAX2	6,180,811.0001	CAS_2015-C02	842,528	939,695	842		940,537
30711XAX2	6,180,815.0001	CAS_2015-C02	5,128,432	5,719,882	5,126		5,725,008
30711XBF0	6,180,817.0001	CAS_15-C04	2,191,527	2,585,350	2,816		2,588,166
30711XBF0	6,180,819.0001	CAS_15-C04	1,876,391	2,213,583	2,411		2,215,994
30711XBF0	6,180,821.0001	CAS_15-C04	4,383,055	5,170,699	5,632		5,176,331
30711XBF0	6,180,823.0001	CAS_15-C04	3,506,444	4,136,560	4,506		4,141,065
30711XBF0	6,180,825.0001	CAS_15-C04	4,120,071	4,860,457	5,294		4,865,752
30711XDS0	6,180,829.0001	CAS_16-C06	2,500,000	2,838,324	2,561		2,840,885
30711XJX3	6,180,831.0001	CAS_17-C03	2,304,000	2,450,268	1,880		2,452,148
30711XJX3	6,180,833.0001	CAS_17-C03	1,907,000	2,028,064	1,556		2,029,621
30711XNX8	6,180,837.0001	CAS_17-C05	864,000	878,560	590		879,150
30711XNX8	6,180,839.0001	CAS_17-C05	1,176,000	1,195,818	803		1,196,621
30711XNX8	6,180,841.0001	CAS_17-C05	557,000	566,386	380		566,767
30711XNX8	6,180,843.0001	CAS_17-C05	1,100,000	1,118,537	751		1,119,288
30711XNX8	6,180,847.0001	CAS_17-C05	1,589,000	1,615,777	1,085		1,616,862
30711XNX8	6,180,849.0001	CAS_17-C05	1,271,000	1,292,419	868		1,293,286
3136ACAF8	6,180,857.0001	FNMA_13-10	3,189,862	2,457,566	1,661		2,459,226
3136ACAF8	6,180,859.0001	FNMA_13-10	158,974	122,478	83		122,561
3136ACY62	6,180,861.0001	FNMA_13-22	225,228	183,212	624		183,835
3137A2X48	6,180,863.0001	FHLMC_3752	8,262,760	8,063,456	42,872		8,106,328
3137G0GJ2	6,180,891.0001	STACR_15-HQA1	7,841,000	9,052,903	8,621		9,061,524
3137G0HJ1	6,180,895.0001	STACR_15-HQA2	6,831,000	8,021,798	7,625		8,029,423
3137G0JU4	6,180,897.0001	STACR_16-DNA2	3,000,000	3,437,171	3,274		3,440,445
3137G0MD8	6,180,899.0001	STACR_17-DNA1	2,328,000	2,519,750	1,997		2,521,747
31394FDT9	6,180,907.0001	FNMA_05-74	463,447	621,253	1,375		622,628
31395DPQ6	6,180,917.0001	FNMA_06-36 SA	9,966	15,826	40		15,866
31395NYR2	6,180,919.0001	FNMA_06-56	1,277,310	1,498,153	1,810		1,499,963
31396VLW6	6,180,929.0001	FNMA_07-28	286,581	285,830	143		285,973
31396VQJ0	6,180,931.0001	FNMA_07-29 SG	63,254	88,805	174		88,979
31396XQR8	6,180,937.0001	FNMA_07-85B	855,325	1,054,333	1,653		1,055,986
31398RLT0	6,180,945.0001	FNMA_10-65	3,434,487	3,592,814	4,521		3,597,335
38374KKK8	6,180,951.0001	GNMA_04-106	2,264,148	3,191,438	11,048		3,202,486
38375PPS4	6,180,955.0001	GNMA_08-13	429,916	574,392	1,833		576,225
38378VW50	6,180,959.0001	GNMA_13-117	5,296,695	5,900,477	19,473		5,919,949

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
3136A3FN6	6,181,157.0001	FNMA_11-149	6,997,873	993,214	4,924		998,138
3136A5NH5	6,181,169.0001	FNMA_12-35	3,320,512	600,635	2,569		603,205
3136A5QN9	6,181,171.0001	FNMA_12-33	5,718,082	902,146	3,955		906,101
3136A5UN4	6,181,173.0001	FNMA_12-30	4,859,670	849,261	3,728		852,989
3136A6TY0	6,181,177.0001	FNMA_12-63	6,340,387	1,118,963	4,915		1,123,878
3136A7AK8	6,181,179.0001	FNMA_12-68	7,331,579	932,405	5,900		938,305
3136A7YL0	6,181,181.0001	FNMA_12-83	5,687,190	850,029	3,963		853,992
3136A9FX1	6,181,185.0001	FNMA_12-111	8,433,646	1,277,925	5,924		1,283,849
3136A9QK7	6,181,187.0001	FNMA_12-128	7,838,438	922,674	5,813		928,486
3136AB4J9	6,181,191.0001	FNMA_13-2	8,019,371	1,407,775	5,719		1,413,493
3136ADE70	6,181,195.0001	FNMA_13-40	13,666,240	2,376,433	9,821		2,386,255
3136ADJL4	6,181,197.0001	FNMA_13-32E	11,544,443	1,311,139	24,271		1,335,410
3136AE2P1	6,181,203.0001	FNMA_13-70	14,527,618	1,997,052	36,812		2,033,864
3136AGDD1	6,181,209.0001	FNMA_13-97	8,306,566	1,109,196	5,984		1,115,180
3136AJTE6	6,181,211.0001	FNMA_14-20	15,328,160	1,511,648	52,069		1,563,716
3136AJZF6	6,181,213.0001	FNMA_14-15	16,071,957	2,953,241	12,907		2,966,148
3136AQGF1	6,181,229.0001	FNMA_15-76	5,758,500	1,269,031	29,450		1,298,481
3137AFQU9	6,181,279.0001	FHLMC_3919	16,020,546	2,643,714	32,898		2,676,611
3137ARKN5	6,181,283.0001	FHLMC_4057D	12,481,065	2,122,207	26,778		2,148,985
3137AT4L3	6,181,285.0001	FHLMC_4090D	4,106,073	688,414	8,881		697,295
3137AUB32	6,181,291.0001	FHLMC_4103	11,632,368	1,914,282	22,078		1,936,359
3137B7DQ9	6,181,303.0001	FHLMC_4290	5,792,124	1,293,713	24,508		1,318,221
313920ZJ2	6,181,349.0001	FNMA_01-46 S	1,655,441	235,993	3,761		239,754
31392BGD2	6,181,351.0001	FNMA_01-72 SC	443,402	17,289	76		17,365
31393YCM5	6,181,353.0001	FNMA_04-38 SI	229,092	3,214	200		3,414
31393YCM5	6,181,355.0001	FNMA_04-38 SI	229,092	3,214	200		3,414
31394ABR6	6,181,357.0001	FNMA_04-53 UC	2,585,299	530,046	2,497		532,543
31394AGX8	6,181,359.0001	FNMA_04-54 SN	7,677,164	1,227,454	6,671		1,234,125
31394BPT5	6,181,361.0001	FNMA_04-88 JH	1,348,556	64,278	1,098		65,376
31394EKV9	6,181,363.0001	FNMA_05-66 SY	2,503,132	423,786	2,032		425,818
31394EKV9	6,181,365.0001	FNMA_05-66 SY	2,503,132	423,786	2,032		425,818
31394ETQ1	6,181,367.0001	FNMA_05-59 NS	2,258,937	264,369	1,836		266,205
31394EWY0	6,181,369.0001	FNMA_05-72 AS	1,910,979	341,209	1,573		342,782
31394FAC9	6,181,371.0001	FNMA_05-75 SP	2,148,747	309,050	1,748		310,798
31394UQF2	6,181,373.0001	FNMA_05-100 S	3,202,474	507,415	2,599		510,014
31394UQF2	6,181,375.0001	FNMA_05-100 S	3,179,102	503,712	2,580		506,292
31394XDQ6	6,181,381.0001	FHLMC_2781 SB	2,800,939	505,517	6,614		512,130
31395BLX9	6,181,383.0001	FNMA_06-10 HI	1,143,080	183,369	929		184,298
31395BVJ9	6,181,385.0001	FNMA_06-15 IW	164,353	7,775	138		7,913
31395DMF3	6,181,387.0001	FNMA_06-37 SW	906,492	135,619	730		136,350
31395DU31	6,181,389.0001	FNMA_06-51	2,568,588	392,241	2,027		394,268
31395DU31	6,181,391.0001	FNMA_06-51	2,568,588	392,241	2,027		394,268
31395DU31	6,181,393.0001	FNMA_06-51	2,568,588	392,241	2,027		394,268
31395DU31	6,181,395.0001	FNMA_06-51	1,905,870	291,039	1,504		292,543
31395DUE7	6,181,397.0001	FNMA_06-50 IJ	3,573,704	544,339	2,825		547,164
31395NTZ0	6,181,411.0001	FNMA_06-60 JI	149,240	2,577	146		2,723
31395NUH8	6,181,413.0001	FANNIE MAE	4,702,435	890,416	4,172		894,588
31395NWD5	6,181,415.0001	FNMA_06-56 S	1,602,583	261,991	1,442		263,433
31395PMA7	6,181,417.0001	FHLMC_2953 LS	893,392	68,360	1,949		70,309
31395PMA7	6,181,419.0001	FHLMC_2953 LS	44,670	3,418	97		3,515

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
31395PMA7	6,181,421.0001	FHLMC_2953 LS	1,116,741	85,450	2,436		87,886
31395PMA7	6,181,423.0001	FHLMC_2953 LS	1,116,741	85,450	2,436		87,886
31395V6W4	6,181,425.0001	FHLMC_2993 GS	3,165,610	263,018	6,127		269,144
31395WSJ7	6,181,427.0001	FHLMC_3006 SI	649,075	104,015	1,439		105,454
31395WSJ7	6,181,429.0001	FHLMC_3006 SI	649,075	104,015	1,439		105,454
31395WTA5	6,181,431.0001	FHLMC_3006 YI	670,166	111,321	1,451		112,772
31395WTA5	6,181,433.0001	FHLMC_3006 YI	670,166	111,321	1,451		112,772
31396AK52	6,181,435.0001	FHLMC_3034 SE	91,639	3,235	210		3,444
31396HH51	6,181,437.0001	FHLMC_3114 IP	986,568	157,745	2,113		159,858
31396KJY9	6,181,439.0001	FNMA_06-72 TN	3,451,131	622,669	3,107		625,776
31396KM41	6,181,441.0001	FNMA_06-81 SQ	1,720,367	318,525	1,528		320,053
31396KM41	6,181,443.0001	FNMA_06-81 SQ	2,007,095	371,613	1,782		373,395
31396KN24	6,181,445.0001	FNMA_06-81 QS	4,808,058	911,751	4,265		916,016
31396LH86	6,181,447.0001	FNMA_06-120 QD	3,189,935	250,204	1,507		251,711
31396LH86	6,181,449.0001	FNMA_06-120 QD	6,379,869	500,408	3,014		503,422
31396LQX1	6,181,451.0001	FNMA_06-109	2,750,039	460,568	2,181		462,749
31396LXH8	6,181,453.0001	FNMA_06-110 CX	1,326,350	230,644	1,063		231,707
31396NE51	6,181,455.0001	FHLMC_3140 SG	2,322,788	368,417	4,936		373,353
31396NHC3	6,181,457.0001	FHLMC_3136 PS	2,419,624	380,192	5,189		385,381
31396P2Z3	6,181,459.0001	FNMA_07-21 SB	1,938,203	192,292	1,492		193,784
31396VJN9	6,181,463.0001	FNMA_07-30 IE	7,380,796	1,508,074	6,233		1,514,307
31396WAW6	6,181,465.0001	FNMA_07-52 NS	1,990,604	286,275	1,576		287,851
31396XQV9	6,181,467.0001	FNMA_07-85 SM	2,141,797	297,532	1,639		299,171
31396XQV9	6,181,469.0001	FNMA_07-85 SM	453,072	62,940	347		63,286
31397AZJ5	6,181,471.0001	FHLMC_3213 JS	4,278,312	825,391	10,261		835,652
31397HDT2	6,181,473.0001	FHLMC_3318 HS	836,900	92,452	1,885		94,337
31397KXH9	6,181,475.0001	FHLMC_3375 QI	1,811,806	34,190	488		34,678
31397PMB3	6,181,483.0001	FHLMC_3397	5,089,504	679,876	9,277		689,153
31397PU73	6,181,485.0001	FHLMC_3408 BI	1,134,723	143,940	2,206		146,146
31397UDW6	6,181,489.0001	FNMA_11-47	5,673,405	713,330	3,869		717,200
31397UDW6	6,181,491.0001	FNMA_11-47	5,673,405	713,330	3,869		717,200
31397UDW6	6,181,493.0001	FNMA_11-47	2,836,703	356,665	1,935		358,600
31397UDW6	6,181,495.0001	FNMA_11-47	2,836,703	356,665	1,935		358,600
31397UM71	6,181,497.0001	FNMA_11-57 SE	4,178,952	650,446	2,976		653,422
31398NE26	6,181,509.0001	FNMA_2010-112	405,508	9,131	343		9,474
31398NEY6	6,181,511.0001	FNMA_10-95F	3,536,620	403,361	2,842		406,203
31398NL28	6,181,513.0001	FNMA_10-110	8,014,833	1,191,580	5,546		1,197,126
31398PJS9	6,181,517.0001	FNMA_10-35 CS	1,037,664	125,878	789		126,666
31398PJS9	6,181,519.0001	FNMA_10-35 CS	1,037,664	125,878	789		126,666
31398PJS9	6,181,521.0001	FNMA_10-35 CS	118,894	14,423	90		14,513
31398SNM1	6,181,529.0001	FNMA_10-134	1,671,450	44,593	1,272		45,865
38373TPE9	6,181,535.0001	GNMA_01-65 SV	461,725	86,628	888		87,516
38373TPE9	6,181,537.0001	GNMA_01-65 SV	1,033,271	193,861	1,986		195,848
383742Y31	6,181,539.0001	GNMA_08-35 SN	1,328,348	170,495	1,861		172,357
38374CH61	6,181,541.0001	GNMA_03-86 SH	2,864,571	349,265	5,638		354,903
38374KKX0	6,181,543.0001	GNMA_05-8 SB	1,483,576	233,201	2,241		235,442
38374MV30	6,181,545.0001	GNMA_06-17 WI	486,689	6,565	968		7,533
38374NH34	6,181,547.0001	GNMA_06-58 SL	6,247,571	1,104,695	13,077		1,117,772
38374NU70	6,181,549.0001	GNMA_06-61 SD	824,996	153,481	1,393		154,874
38375JAV7	6,181,557.0001	GNMA_06-69 SC	623,654	93,585	884		94,470

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
38375JL0	6,181,559.0001	GNMA_07-7 EI	2,100,965	274,046	2,775		276,821
38375JVH5	6,181,561.0001	GNMA_07-23-ST	1,713,674	239,508	2,295		241,803
38375JVH5	6,181,563.0001	GNMA_07-23-ST	1,012,785	141,550	1,356		142,906
38375KAQ5	6,181,571.0001	GNMA_07-26 SA	3,306,440	561,248	5,015		566,263
38375KB27	6,181,573.0001	GNMA_07-40 SE	2,191,077	359,902	3,318		363,220
38375KB27	6,181,575.0001	GNMA_07-40 SE	941,977	154,727	1,426		156,154
38375KRD6	6,181,577.0001	GNMA_07-35A KY	3,349,723	494,549	6,425		500,974
38375KRD6	6,181,579.0001	GNMA_07-35A KY	3,349,723	494,549	6,425		500,974
38375KRD6	6,181,581.0001	GNMA_07-35A KY	3,349,723	494,549	6,425		500,974
38375KRD6	6,181,583.0001	GNMA_07-35A KY	3,349,723	494,549	6,425		500,974
38375KRD6	6,181,585.0001	GNMA_07-35A KY	2,657,251	392,313	5,097		397,410
38375LQC7	6,181,587.0001	GNMA_07-59 SC	2,227,398	359,980	3,199		363,179
38375LQC7	6,181,589.0001	GNMA_07-59 SC	2,227,398	359,980	3,199		363,179
38375LQC7	6,181,591.0001	GNMA_07-59 SC	2,227,398	359,980	3,199		363,179
38375LQC7	6,181,593.0001	GNMA_07-59 SC	1,684,200	272,191	2,419		274,610
38375LY79	6,181,595.0001	GNMA_07-66 SG	2,208,496	346,871	3,186		350,057
38375Q3R8	6,181,597.0001	GNMA_08-53 TS	2,328,075	270,542	3,300		273,842
38375X8K3	6,181,601.0001	GNMA_08-65 SG	1,914,847	333,828	2,892		336,719
38376CQ69	6,181,603.0001	GNMA_09-92B	3,297,147	338,640	6,125		344,765
38376EBG9	6,181,605.0001	GNMA_09-88C	4,128,993	616,952	7,564		624,516
38376ETW5	6,181,607.0001	GNMA_09-110	2,942,542	289,513	5,580		295,093
38376F4F6	6,181,609.0001	GNMA_09-81B	1,187,727	190,567	1,792		192,359
38376FSV5	6,181,613.0001	GNMA_09-66 QS	1,459,715	154,517	1,921		156,438
38376TAB8	6,181,621.0001	GNMA_10-12 SA	3,781,250	480,135	4,591		484,726
38376TZD7	6,181,623.0001	GNMA_10-11	5,281,293	779,854	10,046		789,899
38376TZD7	6,181,625.0001	GNMA_10-11	2,112,517	311,941	4,018		315,960
38376VRR0	6,181,629.0001	GNMA_10-26F WS	3,369,827	577,863	4,566		582,429
38376WBR5	6,181,631.0001	GNMA_10-14C	3,201,495	580,049	4,866		584,915
38376WDC6	6,181,633.0001	GNMA_10-14	2,911,860	448,716	5,592		454,309
38376YT76	6,181,635.0001	GNMA_10-47 UX	4,525,607	686,878	8,730		695,608
38376YT84	6,181,637.0001	GNMA_10-47L SH	3,600,977	529,198	4,762		533,960
38377GZP7	6,181,645.0001	GNMA_10-68	6,867,325	856,721	13,583		870,304
38377J4Y6	6,181,647.0001	GNMA_10-113K	1,707,817	237,437	3,428		240,864
38377JM83	6,181,649.0001	GNMA_10-111	2,509,308	438,222	3,691		441,913
38377LL48	6,181,651.0001	GNMA_10-130C	2,535,921	367,753	4,731		372,484
38377MF50	6,181,653.0001	GNMA_10-147	5,853,578	1,037,575	8,619		1,046,194
38377RG41	6,181,655.0001	GNMA_10-166	5,760,904	712,845	7,309		720,154
38377RG41	6,181,657.0001	GNMA_10-166	17,328,692	2,144,224	21,986		2,166,209
38377TZQ7	6,181,659.0001	GNMA_11-19 JS	2,730,156	465,794	4,035		469,829
38377VGW0	6,181,661.0001	GNMA_11-52 MY	8,460,554	1,306,369	12,429		1,318,799
38377WH23	6,181,669.0001	GNMA_11-108B	3,621,820	515,231	4,744		519,975
38378EK93	6,181,679.0001	GNMA_12-61C	5,706,639	1,225,840	11,242		1,237,082
38378H4N3	6,181,681.0001	GNMA_12-124	5,358,990	1,066,248	7,083		1,073,331
38380AR33	6,181,739.0001	GNMA_16-146	24,742,677	4,988,739	83,305		5,072,044
3128HWPJ0	6,181,755.0001	FHSTR_246	1,090,379	991,451	—		991,451
3132HTM94	6,181,759.0001	FHSTR_308	7,707,659	6,078,055	—		6,078,055
3136AFZP2	6,181,763.0001	FNMA_13-80	1,166,642	832,727	(832,727)		
3136AGYK2	6,181,769.0001	FNMA_13-101	9,868,983	7,617,176	(7,617,176)		
3136ARZY7	6,181,775.0001	FNMA_16-19	4,682,686	3,773,433	(3,773,433)		
31393PXQ2	6,181,799.0001	FHLMC_2594 DO	1,074,343	924,262	(924,262)		

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
31393Y2H7	6,181,801.0001	FNMA_04-58	243,109	205,937	(205,937)		
31394YXB5	6,181,803.0001	FHLMC_2817 PO	272,412	236,045	(236,045)		
31395NML8	6,181,807.0001	FNMA_06-48	389,606	349,748	—		349,748
31396P3X7	6,181,811.0001	FNMA_07-21	250,203	219,994	—		219,994
31396PFL0	6,181,813.0001	FNMA_06-124 PO	517,241	437,633	—		437,633
31397GXX1	6,181,819.0001	FHLMC_33-14	154,352	153,083	—		153,083
31397NMG7	6,181,821.0001	FNMA_09-11 PO	281,325	244,454	—		244,454
31397RVR4	6,181,825.0001	FHLMC_3423	1,337,870	1,146,904	—		1,146,904
31397SFN9	6,181,827.0001	FNMA_11-27	782,747	676,580	—		676,580
31398JW74	6,181,829.0001	FHLMC_3578 GO	2,308,264	1,985,228	—		1,985,228
38375JD69	6,181,831.0001	GNMA_07-18	1,238,774	977,643	—		977,643
38375JD69	6,181,833.0001	GNMA_07-18	36,219	28,584	—		28,584
38375LMZ0	6,181,835.0001	GNMA_07-64 AO	447,269	401,581	—		401,581
38376LPM5	6,181,837.0001	GNMA_11-79	130,284	106,359	—		106,359
38377EGU2	6,181,839.0001	GNMA_10-42	2,495,715	2,283,127	—		2,283,127
38377VUD6	6,181,841.0001	GNMA_11-56	9,033,084	7,334,077	—		7,334,077
38377WKB9	6,181,845.0001	GNMA_11-70	4,793,344	3,894,236	—		3,894,236
38377WKB9	6,181,847.0001	GNMA_11-70	12,970,224	10,537,344	—		10,537,344
38377WKB9	6,181,849.0001	GNMA_11-70	1,691,768	1,374,436	—		1,374,436
46630LAY0	6,181,875.0001	JPMAC_07-CH1 MV2	670,000	663,662	243		663,905
3137BB2P4	6,181,889.0001	FHLMC_4338	11,754,974	12,024,060	41,485		12,065,545
G7216B194	6,181,957.0001	PREMIER OIL PLC	518,756	342,434	—		342,434
002824BM1	6,181,999.0001	ABBOTT LABORATORIES	2,000,000	1,997,980	9,903		2,007,883
03076CAG1	6,182,005.0001	AMERIPRISE FINANCIAL INC	3,000,000	3,000,750	4,933		3,005,683
032654AK1	6,182,007.0001	ANALOG DEVICES INC	3,364,000	3,682,638	67,355		3,749,993
05565QCS5	6,182,017.0001	BP CAPITAL MARKETS PLC	6,500,000	6,465,290	112,973		6,578,263
111013AL2	6,182,047.0001	BRITISH SKY BROADCASTING GROUP PLC	6,500,000	6,511,180	30,469		6,541,649
17275RAW2	6,182,057.0001	CISCO SYSTEMS INC	3,000,000	3,003,150	39,667		3,042,817
172967HD6	6,182,059.0001	CITIGROUP INC	2,000,000	2,009,960	1,292		2,011,251
247126AJ4	6,182,065.0001	DELPHI CORP (NEW)	2,000,000	2,029,020	10,606		2,039,626
25470DBB4	6,182,067.0001	DISCOVERY COMMUNICATIONS LLC	10,000,000	9,852,100	179,833		10,031,933
277432AR1	6,182,075.0001	EASTMAN CHEMICAL COMPANY	9,000,000	8,997,030	43,700		9,040,730
375558AW3	6,182,079.0001	GILEAD SCIENCES INC	1,000,000	1,007,720	3,083		1,010,803
44266RAC1	6,182,089.0001	HOWARD HUGHES MEDICAL INSTITUTE	4,100,000	4,143,993	23,917		4,167,910
48203RAG9	6,182,103.0001	JUNIPER NETWORKS INC	1,000,000	1,015,830	5,750		1,021,580
857477AM5	6,182,125.0001	STATE STREET CORP	2,000,000	2,032,260	33,094		2,065,354
89153VAG4	6,182,145.0001	TOTAL CAPITAL INTERNATIONAL SA	2,500,000	2,526,450	27,236		2,553,686
91324PCP5	6,182,151.0001	UNITEDHEALTH GROUP INCORPORATED	1,500,000	1,501,395	16,563		1,517,958
96950FAM6	6,182,153.0001	WILLIAMS PARTNERS LP	2,000,000	2,008,180	13,617		2,021,797
649757AA9	5,765,698.0001	NEW YORK PUBLIC LIBRARY	840,000	850,046	12,054		862,100
89837RAD4	5,801,374.0001	TRUSTEES OF DARTMOUTH COLLEGE	560,000	527,022	8,106		535,128
01959LAA0	5,813,756.0001	ALLINA HEALTH SYSTEM	560,000	611,206	12,408		623,614
646139X83	5,818,035.0001	NEW JERSEY ST TPK AUTH TPK REV	420,000	598,483	9,943		608,426
677632G88	5,833,008.0001	OHIO ST UNIV GEN RCPTS	700,000	688,800	11,078		699,878
57582RJN7	5,836,875.0001	MASSACHUSETTS ST	630,000	587,872	8,602		596,474
59333PW20	5,875,328.0001	MIAMI-DADE CNTY FLA AVIATION R	540,000	516,829	1,735		518,564

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
686515AA5	5,882,952.0001	ORLANDO HEALTH INC	700,000	723,254	2,576		725,830
20369EAB8	5,883,705.0001	COMMUNITY HEALTH NETWORK	510,000	542,620	13,854		556,474
18085PMT8	5,886,760.0001	CLARK CNTY NEV ARPT REV	530,000	766,555	12,049		778,604
743756AB4	5,890,571.0001	PROVIDENCE ST JOSEPH HEALTH	530,000	490,923	1,213		492,136
57582RJN7	6,061,096.0001	MASSACHUSETTS ST	670,000	625,197	9,148		634,345
59333P2S6	6,074,090.0001	MIAMI-DADE CNTY FLA AVIATION R	530,000	518,738	1,759		520,496
78349AAB9	6,080,376.0001	RWJ BARNABAS HEALTH INC	700,000	667,954	9,214		677,168
90265EAH3	5,223,080.0001	UDR INC	5,000,000	5,047,451	15,417		5,062,867
36192KAX5	6,060,175.0001	GSMS_12-GCJ7	1,045,000	1,074,407	4,128		1,078,535
36192KAX5	6,060,176.0001	GSMS_12-GCJ7	1,000,000	1,028,141	3,950		1,032,091
977100AC0	5,863,379.0001	WISCONSIN ST GEN FD ANNUAL APPROP	30,000	33,243	855		34,098
088281BG4	5,691,840.0001	BEXAR CNTY TEX	1,050,000	1,092,032	26,291		1,118,323
31419AL62	4,243,184.0001	FNMA 15YR	1,093,197	1,147,930	3,736		1,151,666
3138APBH0	4,569,891.0001	FANNIE MAE	1,628,555	1,677,737	5,443		1,683,180
65339KAA8	4,724,345.0001	NEXTERA ENERGY INC	7,862,000	8,095,187	147,413		8,242,599
337738AM0	4,889,625.0001	FISERV INC	5,000,000	4,994,850	14,583		5,009,433
032654AH8	5,177,439.0001	ANALOG DEVICES INC	4,000,000	3,848,640	47,917		3,896,557
37045VAD2	5,224,426.0001	GENERAL MOTORS CO	1,200,000	1,203,972	3,383		1,207,355
806851AE1	5,737,732.0001	SCHLUMBERGER HOLDINGS CORP	20,000,000	20,067,600	261,806		20,329,406
3136ARP36	5,805,890.0001	FNA_16-M4	11,648,894	11,278,465	31,842		11,310,308
478165AH6	5,709,301.0001	SC JOHNSON & SON INC	2,960,000	3,275,181	6,249		3,281,430
459200JH5	5,786,761.0001	INTERNATIONAL BUSINESS MACHINES C	5,000,000	5,478,400	47,000		5,525,400
25272KAA1	5,816,862.0001	DIAMOND 1 FINANCE CORPORATION/DI	2,000,000	2,004,441	29,000		2,033,441
74333JAG6	6,058,821.0001	PROG_17-SFR1	1,000,000	971,482	2,763		974,245
718814ZZ2	5,738,283.0001	PHOENIX AZ SERIES A	2,200,000	2,501,180	38,639		2,539,819
28,997	28,997.9400	Carlyle Overlook LLC, a Delaware limited	999,848	996,399	2,450		998,849
28,997	28,997.8400	Carlyle Overlook LLC, a Delaware limited	499,924	498,200	1,225		499,424
28,997	28,997.8900	Carlyle Overlook LLC, a Delaware limited	999,848	996,399	2,450		998,849
29,048	29,048.8900	TLF Logistics II EIDorado Bus Ctr LLC	486,786	486,518	1,342		487,860
28,997	28,997.9000	Carlyle Overlook LLC, a Delaware limited	5,999,091	5,978,394	14,698		5,993,092
29,048	29,048.9000	TLF Logistics II EIDorado Bus Ctr LLC	1,849,787	1,848,768	5,101		1,853,869
29,270	29,270.9000	SRPF A/CENTERRA, L.L.C.	2,500,000	2,491,400	6,771		2,498,171
29,270	29,270.9800	SRPF A/CENTERRA, L.L.C.	2,500,000	2,491,400	6,771		2,498,171
28,997	28,997.5000	Carlyle Overlook LLC, a Delaware limited	499,924	498,200	1,225		499,424
29,270	29,270.5000	SRPF A/CENTERRA, L.L.C.	1,250,000	1,245,700	3,385		1,249,085
26,578	26,578.5001	CHURCHILL PLACE APARTMENTS, L.L.C.	4,352,218	4,893,764	23,353		4,917,117
26,584	26,584.5001	ST MICHAEL INVESTMENTS	5,848,185	6,254,827	27,412		6,282,239
26,792	26,792.5001	GUSTINE WASHINGTON ASSOCIATES, LT	1,112,091	1,208,888	6,971		1,215,859
26,913	26,913.5001	S & S WAPLES MILL,LLC	785,760	854,516	5,288		859,804
26,987	26,987.5001	NORCO CORONA ASSOCIATES	4,996,133	5,342,876	20,700		5,363,576
27,138	27,138.5001	TRIANGLE REAL ESTATE OF GASTONIA, IN	2,616,769	2,696,513	9,145		2,705,658

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
27,148	27,148.5001	Ambassador Apartments LLC	5,179,541	5,306,467	19,043		5,325,510
27,212	27,212.5001	Amberton Apartments Joint Venture	9,637,577	9,936,821	36,209		9,973,031
27,310	27,310.5001	Abington Crossing Associates, LP	959,361	1,011,153	4,209		1,015,362
27,318	27,318.5001	North Star Trust Company, Trustee	7,929,725	8,427,164	35,164		8,462,328
27,319	27,319.5001	North Star Trust Company, Trustee	2,941,048	3,125,542	13,042		3,138,584
27,329	27,329.5001	McAllen-83-McColl, Inc.	436,863	464,550	1,998		466,548
2,732,902	2,732,902.5001	McAllen-83-McColl, Inc.	572,651	606,553	2,461		609,014
27,381	27,381.5001	Tealwood Associates, LLP	4,158,699	4,506,494	18,229		4,524,723
27,435	27,435.5001	Moonlite Associates, LLC	6,985,861	7,011,419	26,293		7,037,711
27,797	27,797.5001	MANASSAS AIRPORT LOT 2, LLC	1,720,185	1,758,236	—		1,758,236
27,864	27,864.5001	HB II, Inc.	824,457	864,378	4,103		868,482
2,791,802	2,791,802.5001	1415 LOUISIANA, INC.	4,742,416	4,979,035	21,793		5,000,828
27,919	27,919.5001	RIO - PAS INVESTMENTS, INC	2,375,520	2,546,991	11,981		2,558,972
27,994	27,994.5001	HY CITE / WELTON, LLC	1,073,047	1,147,524	5,767		1,153,291
28,003	28,003.5001	EISENHOWER MILL PROPERTIES, LLC	5,595,936	5,818,163	29,276		5,847,439
28,018	28,018.5001	PAMA IV PROPERTIES, LP	12,709,332	13,532,221	63,049		13,595,270
2,801,802	2,801,802.5001	PAMA IV PROPERTIES, LP	11,996,615	12,443,923	47,950		12,491,873
28,024	28,024.5001	Town & Country Square, Ltd.	3,435,308	3,763,953	—		3,763,953
28,149	28,149.5001	THF Grand Junction Development, L.L.C.	2,359,418	2,459,832	12,108		2,471,940
28,246	28,246.5001	SELIG ENTERPRISES, INC.	3,142,735	3,183,056	—		3,183,056
28,344	28,344.5001	Triangle Real Estate of Gastonia, Inc.	1,117,740	1,175,122	4,789		1,179,910
28,473	28,473.5001	101 Kappa Drive Associates # 1, LP	1,230,468	1,275,108	4,493		1,279,602
28,474	28,474.5001	35th Strouss Associates	2,945,666	3,052,532	10,757		3,063,288
28,499	28,499.5001	Wicklow Funding LLC	4,422,229	4,575,314	17,723		4,593,037
28,518	28,518.5001	Upside Oxnard LLC	3,577,800	3,753,319	15,233		3,768,553
28,775	28,775.5001	Somerset Tower Apartments, LLC	8,280,703	8,547,982	30,420		8,578,402
28,780	28,780.5001	Metro Storage East LLC	8,153,824	8,865,048	35,285		8,900,333
28,781	28,781.5001	Metro Storage South LLC	8,179,958	8,893,461	35,399		8,928,860
28,792	28,792.5001	Texas SFI Partnership22 Ltd	2,692,817	2,852,609	12,046		2,864,654
28,793	28,793.5001	Texas SFI Partnership 21 Ltd	2,203,214	2,333,953	9,855		2,343,809
28,928	28,928.5001	High Properties, LP	1,177,522	1,182,615	4,304		1,186,919
28,997	28,997.5001	Carlyle Overlook LLC, a Delaware limited	11,698,227	12,188,236	29,885		12,218,122
29,022	29,022.5001	3100 Van Buren Boulevard Apartments I	5,475,600	5,481,754	13,718		5,495,472
29,048	29,048.5001	TLF Logistics II EIdorado Bus Ctr LLC	1,947,144	1,952,437	5,369		1,957,806
29,127	29,127.5001	Burr Deed LLC	2,216,133	2,215,867	9,419		2,225,285
29,197	29,197.5001	Cole WM Perry GA, LLC	4,138,750	4,147,483	13,451		4,160,934
29,198	29,198.5001	Cole DK Oklahoma City OK, LLC	3,417,167	3,424,377	11,106		3,435,483
29,199	29,199.5001	Cole LO Col (7441 Two Notch) SC, LLC	3,479,000	3,486,341	11,307		3,497,647
29,200	29,200.5001	ARCP LO Covington LA, LLC	3,294,667	3,301,618	10,708		3,312,326
29,201	29,201.5001	Cole KG Whitehall OH, LLC	2,371,833	2,376,838	7,708		2,384,546
29,268	29,268.5001	THF Hazleton Development, L.P.	8,000,000	7,976,640	23,667		8,000,307
29,270	29,270.5001	SRPF A/CENTERRA, L.L.C.	9,107,143	10,357,143	28,051		10,385,193
29,271	29,271.5001	SRPF A/CENTERRA, L.L.C.	1,000,000	1,045,640	7,083		1,052,723

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
29,316	29,316.5001	WOODS FAMILY PROPERTIES DJW, LLC	5,062,289	5,121,181	18,620		5,139,801
29,322	29,322.5001	JaGee Real Properties, LP	3,234,296	3,305,654	12,166		3,317,820
29,369	29,369.5001	BCO Turnpike, Ltd	7,719,394	7,717,913	22,569		7,740,482
29,389	29,389.5001	G&I VIII WF Plaza LLC	11,333,333	11,311,573	32,489		11,344,062
29,390	29,390.5001	G&I VIII WF Plaza LLC	1,200,000	1,257,240	10,500		1,267,740
29,399	29,399.5001	Laurenz Place LLC	4,495,382	4,495,382	20,724		4,516,106
29,465	29,465.5001	Winbran, Inc.	2,656,963	2,732,877	13,189		2,746,066
29,466	29,466.5001	Kos Corp.	2,831,190	2,912,082	14,054		2,926,136
29,581	29,581.5001	Presson Equity Partners L.L.P.	5,111,969	5,051,221	16,945		5,068,166
29,584	29,584.5001	BW Avery Place LLC	8,059,958	8,059,958	38,765		8,098,723
29,593	29,593.5001	Rose Garden Trust Partners, L.L.C.	3,253,575	3,267,938	10,784		3,278,722
29,633	29,633.5001	Windgate, LLC	4,400,000	4,400,000	24,335		4,424,335
28,997	28,997.8410	Carlyle Overlook LLC, a Delaware limited	1,999,697	1,992,798	4,899		1,997,697
28,997	28,997.8150	Carlyle Overlook LLC, a Delaware limited	2,199,667	2,192,078	5,389		2,197,467
28,997	28,997.8190	Carlyle Overlook LLC, a Delaware limited	499,924	498,200	1,225		499,424
29,048	29,048.8190	TLF Logistics II ElDorado Bus Ctr LLC	584,143	583,822	1,611		585,432
980745F*9	2016-2395-SA	CSWAP: EUR/USD 9/23/2026	562,000			(71,716)	(71,716)
980745F*9	2016-2395-SB	CSWAP: EUR/USD 9/23/2026	6,069,600			(774,535)	(774,535)
980745F*9	2016-2395-SD	CSWAP: EUR/USD 9/23/2026	112,400			(14,343)	(14,343)
N9651*AA6	2016-2399-SB	CSWAP: EUR/USD 9/23/2028	337,200			(44,358)	(44,358)
N9651*AA6	2016-2399-SC	CSWAP: EUR/USD 9/23/2028	3,709,200			(487,942)	(487,942)
N9651*AA6	2016-2399-SD	CSWAP: EUR/USD 9/23/2028	112,400			(14,786)	(14,786)
92927KB*2	2016-2453-SB	CSWAP: EUR/USD 11/15/2023	335,850			(40,781)	(40,781)
92927KB*2	2016-2453-SC	CSWAP: EUR/USD 11/15/2023	11,754,750			(1,427,329)	(1,427,329)
92927KB*2	2016-2453-SD	CSWAP: EUR/USD 11/15/2023	1,007,550			(122,342)	(122,342)
92927KB#8	2016-2458-SA	CSWAP: EUR/USD 11/15/2028	223,900			(29,825)	(29,825)
92927KB#8	2016-2458-SC	CSWAP: EUR/USD 11/15/2028	891,700			(89,476)	(89,476)
92927KB#8	2016-2458-SD	CSWAP: EUR/USD 11/15/2028	8,396,250			(1,118,445)	(1,118,445)
92927KB@0	2016-2461-SA	CSWAP: EUR/USD 11/15/2026	111,950			(14,481)	(14,481)
92927KB@0	2016-2461-SD	CSWAP: EUR/USD 11/15/2026	447,800			(57,922)	(57,922)
92927KB@0	2016-2462-SA	CSWAP: EUR/USD 11/15/2026	5,037,750			(651,623)	(651,623)
G3663#AA9	2016-2524-SA	CSWAP: GBP/USD 12/15/2026	496,800			(85,720)	(85,720)
G3663#AA9	2016-2524-SB	CSWAP: GBP/USD 12/15/2026	5,961,600			(1,028,641)	(1,028,641)
G3663#AA9	2016-2524-SE	CSWAP: GBP/USD 12/15/2026	124,200			(21,430)	(21,430)
031100G#1	2016-2551-SC	CSWAP: GBP/USD 11/23/2028	2,320,850			(505,417)	(505,417)
031100G#1	2016-2551-SE	CSWAP: GBP/USD 11/23/2028	25,773,650			(5,612,787)	(5,612,787)
031100G#1	2016-2551-SF	CSWAP: GBP/USD 11/23/2028	610,750			(133,004)	(133,004)
G1745*AR2	2016-2593-SB	CSWAP: GBP/USD 11/10/2026	246,240			(47,669)	(47,669)
G1745*AR2	2016-2593-SC	CSWAP: GBP/USD 11/10/2026	12,558,240			(2,431,125)	(2,431,125)
G1745*AR2	2016-2593-SD	CSWAP: GBP/USD 11/10/2026	1,108,080			(214,511)	(214,511)
G1591#AV4	2016-2653-SA	CSWAP: GBP/USD 2/20/2027	3,669,000			(767,400)	(767,400)
G1591#AV4	2016-2653-SC	CSWAP: GBP/USD 2/20/2027	305,750			(63,950)	(63,950)
G1591#AU6	2016-2656-SA	CSWAP: GBP/USD 2/20/2025	4,586,250			(885,257)	(885,257)
G1591#AU6	2016-2656-SC	CSWAP: GBP/USD 2/20/2025	305,750			(59,017)	(59,017)
G1591#AV4	2016-2692-SA	CSWAP: GBP/USD 2/20/2027	1,223,000			(255,800)	(255,800)
G1591#AU6	2016-2693-SA	CSWAP: GBP/USD 2/20/2025	1,528,750			(295,086)	(295,086)
N5276#AA5	2016-2737-SA	CSWAP: EUR/USD 12/8/2023	211,600			(37,004)	(37,004)

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	MARKET VALUE	INTEREST ACCRUED	DERIVATIVE MV ACCRUED	MARKET VALUE ACCRUED
N5276#AA5	2016-2737-SD	CSWAP: EUR/USD 12/8/2023	634,800			(111,013)	(111,013)
N5276#AA5	2016-2737-SE	CSWAP: EUR/USD 12/8/2023	7,935,000			(1,387,669)	(1,387,669)
N5276#AB3	2016-2740-SC	CSWAP: EUR/USD 12/8/2028	423,200			(81,027)	(81,027)
N5276#AB3	2016-2740-SD	CSWAP: EUR/USD 12/8/2028	4,761,000			(911,557)	(911,557)
N5276#AB3	2016-2741-SC	CSWAP: EUR/USD 12/8/2028	105,800			(20,257)	(20,257)
G8472#AE1	2016-2863-SA	CSWAP: GBP/USD 2/27/2029	254,360			(34,967)	(34,967)
G8472#AE1	2016-2863-SB	CSWAP: GBP/USD 2/27/2029	4,832,840			(664,373)	(664,373)
G8472#AE1	2016-2863-SD	CSWAP: GBP/USD 2/27/2029	763,080			(104,901)	(104,901)
G9605#AJ8	2017-3127-SA	CSWAP: GBP/USD 8/16/2027	1,124,280			(145,624)	(145,624)
G9605#AJ8	2017-3128-SC	CSWAP: GBP/USD 8/16/2027	2,248,560			(291,248)	(291,248)
G7059#AA2	2017-3188-SC	CSWAP: GBP/USD 8/5/2024	3,200,080			(404,876)	(404,876)
G7059#AA2	2017-3188-SE	CSWAP: GBP/USD 8/5/2024	6,400,160			(809,751)	(809,751)
879360C@2	2017-3295-SB	CSWAP: EUR/USD 4/18/2022	807,000			(124,486)	(124,486)
879360C@2	2017-3297-SC	CSWAP: EUR/USD 4/18/2022	1,614,000			(248,971)	(248,971)
879360C#0	2017-3299-SA	CSWAP: EUR/USD 4/18/2023	538,000			(84,939)	(84,939)
879360C#0	2017-3301-SC	CSWAP: EUR/USD 4/18/2023	1,076,000			(169,879)	(169,879)
N8502#AB3	2017-3304-SA	CSWAP: EUR/USD 4/18/2024	807,000			(129,829)	(129,829)
N8502#AB3	2017-3304-SC	CSWAP: EUR/USD 4/18/2024	538,000			(86,552)	(86,552)
N8502#AA5	2017-3322-SB	CSWAP: EUR/USD 4/18/2023	807,000			(127,409)	(127,409)
N8502#AA5	2017-3323-SB	CSWAP: EUR/USD 4/18/2023	1,614,000			(254,818)	(254,818)
G2616#AM3	2017-3539-SA	CSWAP: EUR/USD 9/13/2027	4,264,360			(571,702)	(571,702)
G2616#AM3	2017-3539-SB	CSWAP: EUR/USD 9/13/2027	2,132,180			(285,851)	(285,851)
Q2762#AA0	2017-3579-SA	CSWAP: AUD/USD 7/26/2027	1,510,400			(86,364)	(86,364)
Q2762#AA0	2017-3579-SC	CSWAP: AUD/USD 7/26/2027	302,080			(17,273)	(17,273)
Q2762#AA0	2017-3579-SF	CSWAP: AUD/USD 7/26/2027	6,721,280			(384,321)	(384,321)
G6093#AB0	2017-3610-SC	CSWAP: EUR/USD 7/19/2024	2,400,300			(236,083)	(236,083)
G6093#AB0	2017-3610-SD	CSWAP: EUR/USD 7/19/2024	571,500			(56,210)	(56,210)
G6093#AB0	2017-3610-SF	CSWAP: EUR/USD 7/19/2024	10,858,500			(1,067,994)	(1,067,994)
G5560@AB8	2017-3698-SA	CSWAP: GBP/USD 8/17/2027	393,750			(33,557)	(33,557)
G5560@AB8	2017-3698-SB	CSWAP: GBP/USD 8/17/2027	2,231,250			(190,158)	(190,158)
G5560@AB8	2017-3698-SF	CSWAP: GBP/USD 8/17/2027	9,843,750			(838,932)	(838,932)
G7304*AA9	2017-3925-SC	CSWAP: GBP/USD 10/31/2027	1,859,200			(149,546)	(149,546)
G7304*AA9	2017-3925-SE	CSWAP: GBP/USD 10/31/2027	398,400			(32,046)	(32,046)
G7304*AA9	2017-3925-SF	CSWAP: GBP/USD 10/31/2027	9,030,400			(726,367)	(726,367)
G7304*AB7	2017-3929-SB	CSWAP: GBP/USD 10/31/2029	9,163,200			(783,582)	(783,582)
G7304*AB7	2017-3929-SC	CSWAP: GBP/USD 10/31/2029	398,400			(34,069)	(34,069)
G7304*AB7	2017-3929-SE	CSWAP: GBP/USD 10/31/2029	1,726,400			(147,631)	(147,631)
372460D*3	2017-3989-SD	CSWAP: EUR/USD 10/30/2024	588,850			(35,999)	(35,999)
372460D*3	2017-3989-SE	CSWAP: EUR/USD 10/30/2024	706,620			(43,199)	(43,199)
372460D*3	2017-3989-SF	CSWAP: EUR/USD 10/30/2024	10,245,990			(626,388)	(626,388)
		CASH	<u>127,977,678</u>	<u>127,977,678</u>			<u>127,977,678</u>
			4,152,858,629	3,424,483,601	28,860,839	(29,945,143)	3,423,399,297

ASSET VALUATION METHODOLOGY

The Fair Market Value of any asset shall be the end-of-day price on the day prior to the closing date of the reinsurance transaction determined in accordance with the following pricing matrix, whereby Security Type is determined by the Ceding Company's "ASSET_CLASS_CATEGORY" classification and "FLAG_AGENCY" field.²

ASSET_CLASS_CATEGORY	FLAG_AGENCY	Primary Source	Secondary Source	Tertiary Source	Quaternary Source
ABS		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
ABS-FLOATER		JPM Pricing Direct	IDC	Broker Quotes	Analyst/Trader
CLO		JPM Pricing Direct	IDC	Broker Quotes	Analyst/Trader
CMBS		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
CMO-A	Y	IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
CMO-A	N	JPM Pricing Direct	IDC	Broker Quotes	Analyst/Trader
CMO-B	Y	IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
CMO-B	N	JPM Pricing Direct	IDC	Broker Quotes	Analyst/Trader
COMMERCIAL MORTGAGES		DebtX	Analyst/Trader		
EMD-CORPORATE		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
EMD-SOVERIGN		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
EQUITY SECURITIES		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
LIMITED PARTNERSHIPS		NAV Statement	Analyst/Trader		
MUNICIPAL		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
PRIVATE-BIG		See Private Placement Process	Analyst/Trader		
PRIVATE-IG		See Private Placement Process	Analyst/Trader		
PUBLIC-BIG		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
PUBLIC-IG		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
SHORT-TERM		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader
US TREASURY		IDC	JPM Pricing Direct	Broker Quotes	Analyst/Trader

Commercial Mortgages shall be priced by DebtX. The Reinsurer will be responsible for requesting Debt X pricing, and the Ceding Company agrees that it shall provide all relevant information and inputs necessary to permit Debt X to price the Commercial Mortgages (DebtX Fields are listed in Schedule A hereto).

² These are fields from seriatim holdings file. Data room file 2.5.1 - Single Source by USGAAP Entity RLI SLD VIAC_06302017.

Limited Partnerships and similar alternative investments will be valued based on most recent NAV, adjusted for any inflows/outflows since the last reported NAV Statement from the fund. The Ceding Company agrees to provide the most recent NAV Statement and any other Fund correspondence since the date of the most recent NAV Statement to the Reinsurer, where such NAV Statement shall value the investment as of a date no older than 150 calendar days prior to delivery of asset to the Reinsurer.

Private Placements shall be valued consistent with the Ceding Company's internal policies for such assets, provided that the Reinsurer reserves the right to challenge any Private Placement price using Brokers quotes from any of SeaPort Global Securities LLC, StoneCastle Securities LLC or J.P. Morgan Securities Inc., and where any such Broker quote is lower than the Ceding Company's price by 3.5 points or more, the parties agree that such Broker quote shall be used as the value for such asset in lieu of the Ceding Company's price for such asset. In cases where a Broker may provide a spread in lieu of a price with respect to a Private Placement, such spread shall be converted to a price by applying such spread to the interpolated U.S. Treasury curve³ as of close of business on the Business Day before the Effective Date.

Any position which is valued via the Analyst/Trader protocol shall be valued by the Ceding Company, consistent with the Ceding Company's valuation policy. The Ceding Company agrees to provide the Reinsurer documentation supporting such valuation, including valuation methodology, inputs and assumptions and any other information necessary for the Reinsurer to re-perform the measurement, and to the extent that there are differences, the parties agree in good faith to come to an agreed-upon valuation.

Additionally, the Ceding Company shall also agree to provide any valuation source with all information reasonably required by such valuation source to price any of the assets.

For any asset for which the Ceding Company would normally use a pricing service (the "Ceding Company Pricing Service") that is different from the pricing service to be used hereunder (the "Reinsurer Pricing Service"), the Ceding Company reserves the right to challenge the price provided by the Reinsurer Pricing Service by directly presenting such challenge to the Reinsurer Pricing Service. In the event that (i) the Reinsurer Pricing Service accepts the Ceding Company's challenge, and (ii) the accepted challenge results in a change to the challenged price of 3.5 points or more, the price determined pursuant to such challenge process shall be used to value the asset.

³ Daily treasury rate published online by the U.S. Treasury Department (treasury.gov).

SCHEDULE A – DEBTX FIELDS

As Of Date

Loan Number

Original Loan Date

Current Loan Amount

Maturity Date

Modified Loan

Modified Loan Date

Modified Loan Amount

Unpaid Principal Balance

Rate Type

Payment Amount

Next Payment Due Date

Paid Through Date

Balloon Date

Balloon Payment

Percent Owned

Lien Position

Borrower Name

Property Name

Property Address

Property City

Property State

Property Zip Code

Remaining Future Funding

Total Maturity Balance

Type of Jr Lien Allowed

Jr Lien Balance

Margin
Initial Rate Cap
Lifetime Rate Floor
Rate Adjustment Frequency
First Interest Rate Adjustment Date
Prepayment Penalty Type
Prepayment Penalty Term
Prepayment Penalty Structure
Call Feature
Call Frequency
Next Call Date
Origination Amortization Term- Months
Original Stated Term- Balloon Term
Interest Period
I/OConverts P&I- Amort Schedule
Current Property Value As of Date
Current LTV
Current Property Value
Current Property Value Source
Current LTV Combined
Property Type
Single Tenant
Tenant Name
Ground Lease
Recourse To Borrower
Guaranty Type
Credit Tenant/Tenant Lease
Current Net Cash Flow Reserve
Current Net Cash Flow

Occupancy Percentage
As of Date for Occupancy
Current NOI
Current NOI Date
Current DSCR Source
Debt Reserve Services
Current DSCR
Current DSCR- As of Date
Cross Default
Crossed Loan Number
Current Interest Rate
Payment Structure
Original Appraised Value
Original Appraised Value Source
Orig LTV
Orig LTVCombined
Prior Liens
Interest Accrual Basis
ARM Index
ARM Next Rate Change Date
Initial Maturity Date
Lockout Provision
Lockout End Date

EXISTING INDEX HEDGES

See attached.⁴

⁴This list is current as of 5/28/2018 and will be updated to be current as of 5/31/2018 following the Effective Date.

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian Call Spread	Advantage 9	900A	900A00073	2011-1892-L	SGDV	Societe Generale	119,500	9/19/2011	10/19/2019	GA
Asian	Spread 9	900S	900S00284	2011-2525-L	CSBDV	Credit Suisse International	523,560.00	11/21/2011	6/20/2019	GA
Asian	Spread 9	900S	900S00285	2011-2768-L	JPMIDV	JPMORGAN CHASE BANK, N.A.	43,287.20	12/20/2011	9/21/2020	GA
Asian	Spread 9	900S	900S00286	2012-0164-L	CSBDV	Credit Suisse International	14,187	1/18/2012	10/14/2020	GA
Asian Call Spread	Advantage 9	900A	900A00074	2012-0219-L	MLIDV	Merrill Lynch International	128,573	1/25/2012	10/29/2020	GA
Asian	Spread 9	900S	900S00287	2012-0496-L	CSBDV	Credit Suisse International	12,622.80	2/28/2012	2/6/2021	GA
Asian	Spread 9	900S	900S00288	2012-0738-L	BARDV	Barclays Bank, PLC	1,583.40	3/29/2012	3/16/2021	GA
Asian	Spread 9	900S	900S00289	2012-0961-L	SGDV	Societe Generale	4,907	4/24/2012	4/11/2021	GA
Asian	Spread 9	900S	900S00290	2012-1178-L	GSIDV	Goldman Sachs International	5,294	5/17/2012	5/5/2021	GA
Asian	Market Smart 7	700K	700K00008	2012-1058-L	HSBDV	HSBC Bank USA, National Association	11,564	5/7/2012	1/10/2019	GA
Asian	Spread 9	900S	900S00291	2012-1440-L	SGDV	Societe Generale	11,413	6/19/2012	6/4/2021	GA
Asian	Spread 9	900S	900S00292	2012-1577-L	BARDV	Barclays Bank, PLC	3,763	7/10/2012	6/28/2021	GA
Asian	Spread 9	900S	900S00293	2012-1811-L	BARDV	Barclays Bank, PLC	5,343	8/7/2012	7/23/2021	GA
Asian	Spread 9	900S	900S00294	2012-2139-L	UBSDV	UBS AG	715	9/6/2012	8/22/2021	GA
Asian	Spread 9	900S	900S00295	2012-2381-L	GSIDV	Goldman Sachs International	8,985.90	10/2/2012	9/19/2021	GA
Asian	Spread 9	900S	900S00296	2012-2626-L	BNPDV	BNP Paribas	4,220	11/1/2012	10/17/2021	GA
Asian	Spread 9	900S	900S00297	2012-2901-L	CSBDV	Credit Suisse International	1,080	12/5/2012	11/18/2021	GA
Asian	Spread 9	900S	900S00298	2013-3142-L	HSBDV	HSBC Bank USA, National Association	11,583	1/2/2013	2/16/2021	GA
Asian	Market Smart 7	700K	700K00009	2013-3180-L	HSBDV	HSBC Bank USA, National Association	9,364	1/7/2013	8/25/2019	GA
Asian	Spread 9	900S	900S00299	2013-3592-L	HSBDV	HSBC Bank USA, National Association	3,919	2/20/2013	1/25/2022	GA
Asian	Spread 9	900S	900S00300	2013-3763-L	BNPDV	BNP Paribas	10,463.20	4/2/2013	3/18/2022	GA
Asian	Spread 9	900S	900S00301	2013-3915-L	BNPDV	BNP Paribas	5,607	5/7/2013	4/20/2022	GA
Asian	Spread 9	900S	900S00302	2013-4101-L	CITDV	Citibank, N.A.	3,586.20	6/17/2013	5/25/2022	GA
Asian	Spread 9	900S	900S00303	2013-4239-L	DBDV	Deutsche Bank AG	12,099	7/16/2013	6/28/2022	GA
Asian	Spread 9	900S	900S00304	2013-4319-L	SGDV	Societe Generale	16,486	8/6/2013	7/27/2022	GA
Asian	Spread 9	900S	900S00305	2013-4502-L	MSIDV	Morgan Stanley & Co International, PLC	1,911.80	9/11/2013	8/22/2022	GA
Asian	Spread 9	900S	900S00306	2013-4742-L	WCHDV	Wells Fargo Bank, N. A.	16,691.40	10/28/2013	10/2/2022	GA
Asian	Spread 9	900S	900S00307	2013-4912-L	CSBDV	Credit Suisse International	8,048	12/11/2013	11/18/2022	GA
Asian	Market Smart 10	100K	100K00055	2015-6645-L	HSBDV	HSBC Bank USA, National Association	72,942	1/27/2015	6/5/2022	GA
Asian	Market Smart 10	100K	100K00056	2015-6790-L	CITDV	Citibank, N.A.	97,687.20	3/3/2015	2/13/2025	GA
Asian	Market Smart 10	100K	100K00057	2015-6975-L	RBCDV	Royal Bank of Canada	136,511.20	4/7/2015	3/24/2025	GA
Asian	Market Smart 10	100K	100K00058	2015-7160-L	NATDV	NATIXIS SA	107,297	5/14/2015	5/1/2025	GA
Asian	Market Smart 10	100K	100K00059	2015-7331-L	BARDV	Barclays Bank, PLC	103,196.70	6/23/2015	6/7/2025	GA
Asian	Market Smart 10	100K	100K00060	2015-7550-L	RBCDV	Royal Bank of Canada	69,850	8/11/2015	3/30/2025	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA	
Asian	Market Smart 10	100K	100K00061	2015-7621-L	WCHDV	Wells Fargo Bank, N. A.	52,537	8/26/2015	8/15/2025	GA	
Asian	Market Smart 10	100K	100K00062	2015-7997-L	BARDV	Barclays Bank, PLC	86,022	10/29/2015	10/3/2025	GA	
Asian	Market Smart 10	100K	100K00063	2016-9061-L	GSIDV	Goldman Sachs International	54,641	3/1/2016	1/6/2026	GA	
Asian Call Spread	Advantage 5	510A	510A00068	2016-9550-L	GSIDV	Goldman Sachs International	60,490.40	5/17/2016	12/23/2019	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-2	2017-2991-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,458	2/15/2017	2/14/2019	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-3	2017-2998-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,316	2/15/2017	2/14/2020	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-4	2017-2997-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,199	2/15/2017	2/14/2021	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-5	2017-2995-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,097	2/15/2017	2/14/2022	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-6	2017-2993-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,011	2/15/2017	2/14/2023	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-7	2017-3000-L	JPMDV	JPMORGAN CHASE BANK, N.A.	6,063	2/15/2017	2/14/2024	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-2	2017-3106-L	JPMDV	JPMORGAN CHASE BANK, N.A.	106	3/2/2017	3/1/2019	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-3	2017-3107-L	JPMDV	JPMORGAN CHASE BANK, N.A.	96	3/2/2017	3/1/2020	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-4	2017-3108-L	JPMDV	JPMORGAN CHASE BANK, N.A.	87	3/2/2017	3/1/2021	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-5	2017-3109-L	JPMDV	JPMORGAN CHASE BANK, N.A.	79	3/2/2017	3/1/2022	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-6	2017-3110-L	JPMDV	JPMORGAN CHASE BANK, N.A.	73	3/2/2017	3/1/2023	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-7	2017-3111-L	JPMDV	JPMORGAN CHASE BANK, N.A.	442	3/2/2017	3/1/2024	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-2	2017-3169-L	JPMDV	JPMORGAN CHASE BANK, N.A.	187	3/10/2017	3/9/2019	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-3	2017-3170-L	JPMDV	JPMORGAN CHASE BANK, N.A.	168	3/10/2017	3/9/2020	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-4	2017-3172-L	JPMDV	JPMORGAN CHASE BANK, N.A.	153	3/10/2017	3/9/2021	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-5	2017-3171-L	JPMDV	JPMORGAN CHASE BANK, N.A.	140	3/10/2017	3/9/2022	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-6	2017-3168-L	JPMDV	JPMORGAN CHASE BANK, N.A.	128	3/10/2017	3/9/2023	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-7	2017-3166-L	JPMDV	JPMORGAN CHASE BANK, N.A.	779	3/10/2017	3/9/2024	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-2	2017-3210-L	JPMDV	JPMORGAN CHASE BANK, N.A.	268	3/13/2017	3/8/2019	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-3	2017-3211-L	JPMDV	JPMORGAN CHASE BANK, N.A.	242	3/13/2017	3/10/2020	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-4	2017-3214-L	JPMDV	JPMORGAN CHASE BANK, N.A.	221	3/13/2017	3/10/2021	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-5	2017-3213-L	JPMDV	JPMORGAN CHASE BANK, N.A.	202	3/13/2017	3/10/2022	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-6	2017-3212-L	JPMDV	JPMORGAN CHASE BANK, N.A.	186	3/13/2017	3/10/2023	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-7	2017-3208-L	JPMDV	JPMORGAN CHASE BANK, N.A.		1,128	3/13/2017	3/8/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-2	2017-3226-L	JPMDV	JPMORGAN CHASE BANK, N.A.		1,004	3/15/2017	3/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-3	2017-3227-L	JPMDV	JPMORGAN CHASE BANK, N.A.	905	3/15/2017	3/2/2020	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-4	2017-3228-L	JPMDV	JPMORGAN CHASE BANK, N.A.	823	3/15/2017	3/2/2021	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-5	2017-3229-L	JPMDV	JPMORGAN CHASE BANK, N.A.	754	3/15/2017	3/2/2022	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-6	2017-3230-L	JPMDV	JPMORGAN CHASE BANK, N.A.	693	3/15/2017	3/2/2023	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-7	2017-3231-L	JPMDV	JPMORGAN CHASE BANK, N.A.		4,209	3/15/2017	3/2/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-3	2017-3266-L	JPMDV	JPMORGAN CHASE BANK, N.A.	114	3/20/2017	3/16/2020	GA	
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-4	2017-3267-L	JPMDV	JPMORGAN CHASE BANK, N.A.	104	3/20/2017	3/16/2021	GA	

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JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-5	2017-3268-L	JPMDV	JPMORGAN CHASE BANK, N.A.	95	3/20/2017	3/16/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-6	2017-3269-L	JPMDV	JPMORGAN CHASE BANK, N.A.	88	3/20/2017	3/16/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-7	2017-3270-L	JPMDV	JPMORGAN CHASE BANK, N.A.	533	3/20/2017	3/16/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-2	2017-3265-L	JPMDV	JPMORGAN CHASE BANK, N.A.	126	3/20/2017	3/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-2	2017-3366-L	CITDV	Citibank, N.A.		3,250 3/29/2017	3/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-3	2017-3369-L	CITDV	Citibank, N.A.		2,936 3/29/2017	3/18/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-4	2017-3371-L	CITDV	Citibank, N.A.		2,681 3/29/2017	3/18/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-5	2017-3365-L	CITDV	Citibank, N.A.		2,461 3/29/2017	3/18/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-6	2017-3368-L	CITDV	Citibank, N.A.		2,267 3/29/2017	3/18/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-7	2017-3363-L	CITDV	Citibank, N.A.		12,677 3/29/2017	3/18/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-2	2017-3483-L	CITDV	Citibank, N.A.		3,509 4/10/2017	4/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-3	2017-3484-L	CITDV	Citibank, N.A.		3,163 4/10/2017	4/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-6	2017-3487-L	CITDV	Citibank, N.A.		2,436 4/10/2017	4/3/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-7	2017-3489-L	CITDV	Citibank, N.A.		13,660 4/10/2017	4/3/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-5	2017-3486-L	CITDV	Citibank, N.A.		2,647 4/10/2017	4/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-4	2017-3485-L	CITDV	Citibank, N.A.		2,886 4/10/2017	4/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-2	2017-3683-L	CITDV	Citibank, N.A.		3,460 4/17/2017	4/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-3	2017-3685-L	CITDV	Citibank, N.A.		3,111 4/17/2017	4/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-4	2017-3688-L	CITDV	Citibank, N.A.		2,835 4/17/2017	4/9/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-7	2017-3694-L	CITDV	Citibank, N.A.		13,417 4/17/2017	4/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-5	2017-3692-L	CITDV	Citibank, N.A.		2,599 4/17/2017	4/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-6	2017-3693-L	CITDV	Citibank, N.A.		2,394 4/17/2017	4/6/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-2	2017-3705-L	JPMDV	JPMORGAN CHASE BANK, N.A.		11,704 4/18/2017	4/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-3	2017-3706-L	JPMDV	JPMORGAN CHASE BANK, N.A.		10,790 4/18/2017	4/3/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-4	2017-3708-L	JPMDV	JPMORGAN CHASE BANK, N.A.		9,970 4/18/2017	4/3/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-5	2017-3710-L	JPMDV	JPMORGAN CHASE BANK, N.A.		9,250 4/18/2017	4/3/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-6	2017-3711-L	JPMDV	JPMORGAN CHASE BANK, N.A.		8,594 4/18/2017	4/3/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-7	2017-3712-L	JPMDV	JPMORGAN CHASE BANK, N.A.		51,256 4/18/2017	4/3/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-3	2017-3784-L	CITDV	Citibank, N.A.		5,550 4/27/2017	4/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-4	2017-3785-L	CITDV	Citibank, N.A.		5,053 4/27/2017	4/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-5	2017-3783-L	CITDV	Citibank, N.A.		4,630 4/27/2017	4/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-6	2017-3781-L	CITDV	Citibank, N.A.		4,259 4/27/2017	4/20/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-2	2017-3782-L	CITDV	Citibank, N.A.		6,177 4/27/2017	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-7	2017-3780-L	CITDV	Citibank, N.A.		23,932 4/27/2017	4/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-2	2017-3829-L	CITDV	Citibank, N.A.		3,441 5/2/2017	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-3	2017-3831-L	CITDV	Citibank, N.A.		3,094 5/2/2017	4/21/2020	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00005-4	2017-3832-L	CITDV	Citibank, N.A.	2,819	5/2/2017	4/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-5	2017-3833-L	CITDV	Citibank, N.A.	2,584	5/2/2017	4/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-6	2017-3834-L	CITDV	Citibank, N.A.	2,378	5/2/2017	4/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-7	2017-3835-L	CITDV	Citibank, N.A.	13,305	5/2/2017	4/19/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-2	2017-3892-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,024	5/10/2017	4/27/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-3	2017-3894-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,428	5/10/2017	4/27/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-4	2017-3890-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,158	5/10/2017	4/27/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-5	2017-3893-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,076	5/10/2017	4/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-6	2017-3895-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,093	5/10/2017	4/27/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-7	2017-3896-L	JPMDV	JPMORGAN CHASE BANK, N.A.	69,120	5/10/2017	4/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-2	2017-3957-L	CITDV	Citibank, N.A.	3,548	5/15/2017	5/7/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-3	2017-3961-L	CITDV	Citibank, N.A.	3,193	5/15/2017	5/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-4	2017-3962-L	CITDV	Citibank, N.A.	2,910	5/15/2017	5/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-7	2017-3966-L	CITDV	Citibank, N.A.	13,771	5/15/2017	5/7/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-5	2017-3959-L	CITDV	Citibank, N.A.	2,669	5/15/2017	5/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-6	2017-3964-L	CITDV	Citibank, N.A.	2,456	5/15/2017	5/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-3	2017-4002-L	CITDV	Citibank, N.A.	4,317	5/18/2017	5/12/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-4	2017-4001-L	CITDV	Citibank, N.A.	3,959	5/18/2017	5/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-5	2017-4003-L	CITDV	Citibank, N.A.	3,647	5/18/2017	5/12/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-6	2017-3998-L	CITDV	Citibank, N.A.	3,369	5/18/2017	5/12/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-2	2017-3999-L	CITDV	Citibank, N.A.	4,753	5/18/2017	5/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-7	2017-4006-L	CITDV	Citibank, N.A.	18,880	5/18/2017	5/10/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-2	2017-4011-L	CITDV	Citibank, N.A.	8,445	5/19/2017	5/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-3	2017-4013-L	CITDV	Citibank, N.A.	7,615	5/19/2017	5/15/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-6	2017-4018-L	CITDV	Citibank, N.A.	5,880	5/19/2017	5/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-7	2017-4019-L	CITDV	Citibank, N.A.	32,971	5/19/2017	5/15/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-4	2017-4014-L	CITDV	Citibank, N.A.	6,953	5/19/2017	5/14/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-5	2017-4016-L	CITDV	Citibank, N.A.	6,384	5/19/2017	5/13/2022	GA
Cliquet	MCI	100M	100M02218	2017-4106-L	UBSDV	UBS AG	54,063	5/26/2017	5/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-2	2017-4053-L	CITDV	Citibank, N.A.	12,348	5/24/2017	5/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-3	2017-4055-L	CITDV	Citibank, N.A.	11,061	5/24/2017	5/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-4	2017-4056-L	CITDV	Citibank, N.A.	10,054	5/24/2017	5/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-5	2017-4057-L	CITDV	Citibank, N.A.	9,206	5/24/2017	5/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-7	2017-4054-L	CITDV	Citibank, N.A.	47,442	5/24/2017	5/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-2	2017-4071-L	CITDV	Citibank, N.A.	3,891	5/25/2017	5/21/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-3	2017-4073-L	CITDV	Citibank, N.A.	3,473	5/25/2017	5/21/2020	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00010-4	2017-4077-L	CITDV	Citibank, N.A.	3,150	5/25/2017	5/21/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-2	2017-4062-L	JPM DV	JPMORGAN CHASE BANK, N.A.	20,166	5/24/2017	5/13/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-3	2017-4066-L	JPM DV	JPMORGAN CHASE BANK, N.A.	18,248	5/24/2017	5/13/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-4	2017-4061-L	JPM DV	JPMORGAN CHASE BANK, N.A.	16,738	5/24/2017	5/13/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-5	2017-4065-L	JPM DV	JPMORGAN CHASE BANK, N.A.	15,411	5/24/2017	5/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-6	2017-4058-L	CITDV	Citibank, N.A.	8,460	5/24/2017	5/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-5	2017-4078-L	CITDV	Citibank, N.A.	2,878	5/25/2017	5/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-6	2017-4079-L	CITDV	Citibank, N.A.	2,642	5/25/2017	5/19/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-6	2017-4064-L	JPM DV	JPMORGAN CHASE BANK, N.A.	14,240	5/24/2017	5/12/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-7	2017-4080-L	CITDV	Citibank, N.A.	14,786	5/25/2017	5/21/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-7	2017-4060-L	JPM DV	JPMORGAN CHASE BANK, N.A.	88,662	5/24/2017	5/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-2	2017-4130-L	CITDV	Citibank, N.A.	3,647	5/31/2017	5/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-3	2017-4131-L	CITDV	Citibank, N.A.	3,292	5/31/2017	5/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-4	2017-4132-L	CITDV	Citibank, N.A.	3,006	5/31/2017	5/28/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-7	2017-4135-L	CITDV	Citibank, N.A.	14,274	5/31/2017	5/28/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-5	2017-4133-L	CITDV	Citibank, N.A.	2,762	5/31/2017	5/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-6	2017-4134-L	CITDV	Citibank, N.A.	2,546	5/31/2017	5/26/2023	GA
Cliquet	MCI	100M	100M02221	2017-4148-L	BOADV	Bank of America, N.A.	78,843	6/1/2017	5/30/2018	GA
Asian	Spread 1	100S	100S03425	2017-4144-L	GSIDV	Goldman Sachs International	41,561	6/1/2017	5/29/2018	GA
Digital	Trigger	10PT	10PT00775	2017-4146-L	GSIDV	Goldman Sachs International	22,642	6/1/2017	5/30/2018	GA
Call Spread	Secure	100C	100C03538	2017-4142-L	GSIDV	Goldman Sachs International	357,019	6/1/2017	5/31/2018	GA
Call Spread	Secure	100C	100C03539	2017-4151-L	NATDV	NATIXIS SA	500,505	6/2/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02222	2017-4156-L	GSIDV	Goldman Sachs International	98,108	6/2/2017	5/31/2018	GA
Asian	Spread 1	100S	100S03426	2017-4153-L	NATDV	NATIXIS SA	85,340	6/2/2017	6/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00216	2017-4147-L	DBDV	Deutsche Bank AG	25,421	6/1/2017	5/29/2018	GA
Asian	Spread 9	900S	900S00308	2017-4155-L	NATDV	NATIXIS SA	5,519	6/2/2017	1/28/2023	GA
Asian	Spread 1	100S	100S03427	2017-4167-L	GSIDV	Goldman Sachs International	39,208	6/5/2017	6/1/2018	GA
Basket	Envoy Cap	10EC	10EC02177	2017-4165-L	BAR DV	Barclays Bank, PLC	29,668	6/5/2017	6/1/2018	GA
Digital	Trigger	10PT	10PT00776	2017-4164-L	NATDV	NATIXIS SA	51,461	6/5/2017	6/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01052	2017-3512-S	GSIDV	Goldman Sachs International	28,000	6/2/2017	6/1/2018	GA
Call Spread	Secure	100C	100C03541	2017-4170-L	GSIDV	Goldman Sachs International	863,400	6/6/2017	6/4/2018	GA
Call Spread	Secure	100C	100C03540	2017-4168-L	GSIDV	Goldman Sachs International	354,189	6/5/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02223	2017-4163-L	GSIDV	Goldman Sachs International	74,366	6/5/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02224	2017-4181-L	GSIDV	Goldman Sachs International	171,765	6/6/2017	6/4/2018	GA
Call	Secure Par	100P	100P00767	2017-4172-L	GSIDV	Goldman Sachs International	56,477	6/6/2017	6/1/2018	GA
Asian	Spread 1	100S	100S03428	2017-4173-L	GSIDV	Goldman Sachs International	103,651	6/6/2017	6/4/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Basket	Envoy Cap	10EC	10EC02178	2017-4186-L	GSIDV	Goldman Sachs International	59,303	6/6/2017	6/4/2018	GA
Digital	Trigger	10PT	10PT00777	2017-4176-L	GSIDV	Goldman Sachs International	53,993	6/6/2017	6/2/2018	GA
Asian Call Spread	Regency	110R	110R01086	2017-4174-L	GSIDV	Goldman Sachs International	37,452	6/6/2017	5/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00217	2017-4162-L	DBDV	Deutsche Bank AG	16,818	6/5/2017	5/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-1	2017-4178-L	CITDV	Citibank, N.A.	6,397	6/6/2017	6/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-3	2017-4180-L	CITDV	Citibank, N.A.	4,990	6/6/2017	6/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-4	2017-4194-L	CITDV	Citibank, N.A.	4,550	6/6/2017	6/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-5	2017-4183-L	CITDV	Citibank, N.A.	4,175	6/6/2017	6/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-6	2017-4184-L	CITDV	Citibank, N.A.	3,845	6/6/2017	6/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-1	2017-4187-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,852	6/6/2017	5/29/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-2	2017-4195-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,096	6/6/2017	5/29/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-3	2017-4193-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,932	6/6/2017	5/29/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-2	2017-4179-L	CITDV	Citibank, N.A.	5,550	6/6/2017	5/31/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-4	2017-4189-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,935	6/6/2017	5/28/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-5	2017-4190-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,115	6/6/2017	5/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-6	2017-4191-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,372	6/6/2017	5/26/2023	GA
Swaption	Interest Rate Benchmark	10RC	10RC01053	2017-3530-S	GSIDV	Goldman Sachs International	19,000	6/5/2017	6/1/2018	GA
Call Spread	Secure	100C	100C03542	2017-4197-L	GSIDV	Goldman Sachs International	359,228	6/7/2017	6/7/2018	GA
Cliquet	MCI	100M	100M02225	2017-4200-L	MSIDV	Morgan Stanley & Co International, PLC	76,334	6/7/2017	6/1/2018	GA
Asian	Spread 1	100S	100S03429	2017-4199-L	GSIDV	Goldman Sachs International	37,789	6/7/2017	6/5/2018	GA
Digital	Trigger	10PT	10PT00778	2017-4196-L	GSIDV	Goldman Sachs International	45,959	6/7/2017	6/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00218	2017-4177-L	DBDV	Deutsche Bank AG	17,301	6/6/2017	6/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-7	2017-4185-L	CITDV	Citibank, N.A.	21,547	6/6/2017	5/31/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01054	2017-3531-S	NATDV	NATIXIS SA	37,650	6/6/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02226	2017-4204-L	GSIDV	Goldman Sachs International	51,460	6/8/2017	6/6/2018	GA
Asian	Spread 1	100S	100S03430	2017-4203-L	GSIDV	Goldman Sachs International	19,392	6/8/2017	6/4/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-7	2017-4192-L	JPMDV	JPMORGAN CHASE BANK, N.A.	57,803	6/6/2017	5/29/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01055	2017-3534-S	NATDV	NATIXIS SA	25,950	6/7/2017	6/7/2018	GA
Call Spread	Secure	100C	100C03543	2017-4201-L	GSIDV	Goldman Sachs International	251,873	6/8/2017	6/8/2018	GA
Call Spread	Secure	100C	100C03544	2017-4212-L	GSIDV	Goldman Sachs International	417,891	6/9/2017	6/8/2018	GA
Cliquet	MCI	100M	100M02227	2017-4218-L	GSIDV	Goldman Sachs International	54,225	6/9/2017	6/8/2018	GA
Asian	Spread 1	100S	100S03431	2017-4214-L	GSIDV	Goldman Sachs International	42,047	6/9/2017	6/8/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01056	2017-3540-S	GSIDV	Goldman Sachs International	19,000	6/8/2017	6/7/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Call Spread	Secure	100C	100C03545	2017-4244-L	HSBDV	HSBC Bank USA, National Association	310,748	6/12/2017	6/8/2018	GA
Cliquet	MCI	100M	100M02228	2017-4253-L	UBSDV	UBS AG	79,419	6/12/2017	6/8/2018	GA
Asian	Spread 1	100S	100S03432	2017-4247-L	HSBDV	HSBC Bank USA, National Association	32,674	6/12/2017	6/8/2018	GA
Digital	Trigger	10PT	10PT00779	2017-4245-L	GSIDV	Goldman Sachs International	32,460	6/12/2017	6/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-1	2017-4249-L	CITDV	Citibank, N.A.	3,931	6/12/2017	6/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-2	2017-4251-L	CITDV	Citibank, N.A.	3,441	6/12/2017	5/31/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-3	2017-4252-L	CITDV	Citibank, N.A.	3,106	6/12/2017	6/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-5	2017-4256-L	CITDV	Citibank, N.A.	2,609	6/12/2017	6/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-6	2017-4257-L	CITDV	Citibank, N.A.	2,406	6/12/2017	6/2/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-7	2017-4255-L	CITDV	Citibank, N.A.	13,475	6/12/2017	5/31/2024	GA
Basket	Envoy Cap	10EC	10EC02180	2017-4248-L	NATDV	NATIXIS SA	21,231	6/12/2017	6/8/2018	GA
Basket	Envoy Cap	10EC	10EC02181	2017-4263-L	CITDV	Citibank, N.A.	26,681	6/13/2017	6/11/2018	GA
Call Spread	Secure	100C	100C03546	2017-4259-L	BARDV	Barclays Bank, PLC	916,858	6/13/2017	6/12/2018	GA
Cliquet	MCI	100M	100M02229	2017-4265-L	MSIDV	Morgan Stanley & Co International, PLC	201,997	6/13/2017	6/11/2018	GA
Asian	Spread 1	100S	100S03433	2017-4261-L	BARDV	Barclays Bank, PLC	68,173	6/13/2017	6/10/2018	GA
Digital	Trigger	10PT	10PT00780	2017-4262-L	HSBDV	HSBC Bank USA, National Association	36,585	6/13/2017	6/11/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00219	2017-4215-L	DBDV	Deutsche Bank AG	17,993	6/9/2017	6/8/2018	GA
Call Spread	Secure	100C	100C03547	2017-4266-L	HSBDV	HSBC Bank USA, National Association	317,406	6/14/2017	6/11/2018	GA
Cliquet	MCI	100M	100M02230	2017-4280-L	GSIDV	Goldman Sachs International	86,329	6/14/2017	6/12/2018	GA
Call	Secure Par	100P	100P00768	2017-4268-L	HSBDV	HSBC Bank USA, National Association	55,568	6/14/2017	6/8/2018	GA
Asian	Spread 1	100S	100S03434	2017-4269-L	HSBDV	HSBC Bank USA, National Association	28,759	6/14/2017	6/12/2018	GA
Digital	Trigger	10PT	10PT00781	2017-4270-L	CSBDV	Credit Suisse International	20,850	6/14/2017	6/13/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00220	2017-4258-L	DBDV	Deutsche Bank AG	28,574	6/13/2017	6/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-4	2017-4254-L	CITDV	Citibank, N.A.	2,838	6/12/2017	6/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-2	2017-4272-L	CITDV	Citibank, N.A.	3,463	6/14/2017	6/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-3	2017-4273-L	CITDV	Citibank, N.A.	3,128	6/14/2017	6/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-4	2017-4274-L	CITDV	Citibank, N.A.	2,860	6/14/2017	6/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-5	2017-4276-L	CITDV	Citibank, N.A.	2,630	6/14/2017	6/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-7	2017-4278-L	CITDV	Citibank, N.A.	13,603	6/14/2017	6/10/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01057	2017-3554-S	BNPDV	BNP Paribas	71,000	6/13/2017	6/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-1	2017-4271-L	CITDV	Citibank, N.A.	3,957	6/14/2017	6/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-6	2017-4277-L	CITDV	Citibank, N.A.	2,426	6/14/2017	6/9/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03548	2017-4281-L	HSBDV	HSBC Bank USA, National Association	272,907	6/15/2017	6/13/2018	GA
Cliquet	MCI	100M	100M02231	2017-4285-L	GSIDV	Goldman Sachs International	80,830	6/15/2017	6/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01058	2017-3555-S	BNPDV	BNP Paribas	18,000	6/14/2017	6/12/2018	GA
Call Spread	Secure	100C	100C03549	2017-4289-L	HSBDV	HSBC Bank USA, National Association	355,046	6/16/2017	6/15/2018	GA
Cliquet	MCI	100M	100M02232	2017-4299-L	GSIDV	Goldman Sachs International	66,987	6/16/2017	6/15/2018	GA
Asian	Spread 1	100S	100S03436	2017-4288-L	HSBDV	HSBC Bank USA, National Association	68,969	6/16/2017	6/14/2018	GA
Digital	Trigger	10PT	10PT00782	2017-4291-L	GSIDV	Goldman Sachs International	25,611	6/16/2017	6/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00221	2017-4284-L	DBDV	Deutsche Bank AG	14,984	6/15/2017	6/11/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-1	2017-4302-L	CITDV	Citibank, N.A.	7,351	6/16/2017	6/14/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-2	2017-4303-L	CITDV	Citibank, N.A.	6,493	6/16/2017	6/14/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-4	2017-4305-L	CITDV	Citibank, N.A.	5,396	6/16/2017	6/14/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-5	2017-4306-L	CITDV	Citibank, N.A.	4,970	6/16/2017	6/14/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-6	2017-4308-L	CITDV	Citibank, N.A.	4,592	6/16/2017	6/14/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-7	2017-4309-L	CITDV	Citibank, N.A.	25,757	6/16/2017	6/14/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-1	2017-4292-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,046	6/16/2017	6/5/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-3	2017-4294-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,339	6/16/2017	6/5/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-6	2017-4297-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,831	6/16/2017	6/5/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-7	2017-4298-L	JPMDV	JPMORGAN CHASE BANK, N.A.	55,327	6/16/2017	6/5/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-4	2017-4295-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,426	6/16/2017	6/4/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-5	2017-4296-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,656	6/16/2017	6/3/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00015-3	2017-4304-L	CITDV	Citibank, N.A.	5,891	6/16/2017	6/12/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-2	2017-4293-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,458	6/16/2017	6/5/2019	GA
Call Spread	Secure	100C	100C03550	2017-4316-L	HSBDV	HSBC Bank USA, National Association	358,218	6/19/2017	6/15/2018	GA
Cliquet	MCI	100M	100M02233	2017-4322-L	UBSDV	UBS AG	84,743	6/19/2017	6/15/2018	GA
Asian	Spread 1	100S	100S03435	2017-4283-L	HSBDV	HSBC Bank USA, National Association	14,992	6/15/2017	6/12/2018	GA
Asian	Spread 1	100S	100S03437	2017-4318-L	HSBDV	HSBC Bank USA, National Association	56,563	6/19/2017	6/12/2018	GA
Digital	Trigger	10PT	10PT00783	2017-4319-L	GSIDV	Goldman Sachs International	17,421	6/19/2017	6/13/2018	GA
Basket	Envoy Cap	10EC	10EC02179	2017-4205-L	BARDV	Barclays Bank, PLC	40,856	6/8/2017	6/7/2018	GA
Basket	Envoy Cap	10EC	10EC02182	2017-4300-L	BARDV	Barclays Bank, PLC	67,333	6/16/2017	6/15/2018	GA
Call Spread	Secure	100C	100C03551	2017-4334-L	GSIDV	Goldman Sachs International	933,319	6/20/2017	6/18/2018	GA
Cliquet	MCI	100M	100M02234	2017-4355-L	BOADV	Bank of America, N.A.	171,873	6/20/2017	6/19/2018	GA
Asian	Spread 1	100S	100S03438	2017-4336-L	GSIDV	Goldman Sachs International	126,957	6/20/2017	6/18/2018	GA
Basket	Envoy Cap	10EC	10EC02183	2017-4354-L	NATDV	NATIXIS SA	39,251	6/20/2017	6/18/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00784	2017-4332-L	HSBDV	HSBC Bank USA, National Association	48,916	6/20/2017	6/18/2018	GA
Asian Call Spread	Regency	110R	110R01087	2017-4337-L	GSIDV	Goldman Sachs International	31,434	6/20/2017	6/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-1	2017-4340-L	CITDV	Citibank, N.A.	3,819	6/20/2017	6/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-2	2017-4341-L	CITDV	Citibank, N.A.	3,337	6/20/2017	6/19/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-3	2017-4339-L	CITDV	Citibank, N.A.	3,011	6/20/2017	6/19/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-6	2017-4344-L	CITDV	Citibank, N.A.	2,332	6/20/2017	6/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-7	2017-4345-L	CITDV	Citibank, N.A.	13,091	6/20/2017	6/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-4	2017-4342-L	CITDV	Citibank, N.A.	2,751	6/20/2017	6/18/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-5	2017-4343-L	CITDV	Citibank, N.A.	2,529	6/20/2017	6/17/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01059	2017-3556-S	GSIDV	Goldman Sachs International	18,000	6/16/2017	6/14/2018	GA
Call Spread	Secure	100C	100C03552	2017-4358-L	WCHDV	Wells Fargo Bank, N. A.	381,380	6/21/2017	6/22/2018	GA
Cliquet	MCI	100M	100M02235	2017-4365-L	BOADV	Bank of America, N.A.	73,424	6/21/2017	6/20/2018	GA
Call	Secure Par	100P	100P00769	2017-4361-L	WCHDV	Wells Fargo Bank, N. A.	58,454	6/21/2017	6/15/2018	GA
Asian	Spread 1	100S	100S03439	2017-4360-L	WCHDV	Wells Fargo Bank, N. A.	23,733	6/21/2017	6/19/2018	GA
Digital	Trigger	10PT	10PT00785	2017-4362-L	GSIDV	Goldman Sachs International	22,092	6/21/2017	6/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00222	2017-4323-L	DBDV	Deutsche Bank AG	25,068	6/20/2017	6/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01060	2017-3574-S	BNPDV	BNP Paribas	67,900	6/20/2017	6/20/2018	GA
Call Spread	Secure	100C	100C03553	2017-4366-L	NATDV	NATIXIS SA	289,134	6/22/2017	6/20/2018	GA
Cliquet	MCI	100M	100M02236	2017-4376-L	UBSDV	UBS AG	55,905	6/22/2017	6/19/2018	GA
Asian	Spread 1	100S	100S03440	2017-4371-L	NATDV	NATIXIS SA	24,982	6/22/2017	6/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00223	2017-4357-L	DBDV	Deutsche Bank AG	14,567	6/21/2017	6/20/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-1	2017-4381-L	CITDV	Citibank, N.A.	8,993	6/22/2017	6/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-3	2017-4384-L	CITDV	Citibank, N.A.	7,139	6/22/2017	6/15/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-4	2017-4385-L	CITDV	Citibank, N.A.	6,532	6/22/2017	6/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-5	2017-4386-L	CITDV	Citibank, N.A.	6,010	6/22/2017	6/15/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-6	2017-4387-L	CITDV	Citibank, N.A.	5,547	6/22/2017	6/15/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-1	2017-4372-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,468	6/22/2017	6/14/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-2	2017-4373-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,004	6/22/2017	6/14/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-4	2017-4377-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,085	6/22/2017	6/14/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-5	2017-4378-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,349	6/22/2017	6/14/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-6	2017-4379-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,657	6/22/2017	6/14/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-7	2017-4382-L	JPMDV	JPMORGAN CHASE BANK, N.A.	53,544	6/22/2017	6/14/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-2	2017-4383-L	CITDV	Citibank, N.A.	7,893	6/22/2017	6/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-7	2017-4388-L	CITDV	Citibank, N.A.	31,074	6/22/2017	6/14/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-3	2017-4374-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,957	6/22/2017	6/12/2020	GA
Swaption	Interest Rate Benchmark	10RC	10RC01061	2017-3580-S	GSIDV	Goldman Sachs International	15,600	6/21/2017	6/19/2018	GA
Call Spread	Secure	100C	100C03554	2017-4390-L	WCHDV	Wells Fargo Bank, N. A.	383,381	6/23/2017	6/22/2018	GA
Cliquet	MCI	100M	100M02237	2017-4394-L	UBSDV	UBS AG	62,498	6/23/2017	6/22/2018	GA
Asian	Spread 1	100S	100S03441	2017-4392-L	WCHDV	Wells Fargo Bank, N. A.	80,421	6/23/2017	6/21/2018	GA
Basket	Envoy Cap	10EC	10EC02184	2017-4395-L	NATDV	NATIXIS SA	32,712	6/23/2017	6/27/2018	GA
Digital	Trigger	10PT	10PT00786	2017-4393-L	GSIDV	Goldman Sachs International	33,259	6/23/2017	6/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01062	2017-3581-S	BNPDV	BNP Paribas	18,800	6/22/2017	6/21/2018	GA
Cliquet	MCI	100M	100M02238	2017-4410-L	UBSDV	UBS AG	76,826	6/26/2017	6/23/2018	GA
Asian	Spread 1	100S	100S03442	2017-4397-L	HSBDV	HSBC Bank USA, National Association	26,975	6/26/2017	6/22/2018	GA
Basket	Envoy Cap	10EC	10EC02185	2017-4404-L	CITDV	Citibank, N.A.	28,268	6/26/2017	6/13/2018	GA
Digital	Trigger	10PT	10PT00787	2017-4398-L	CSBDV	Credit Suisse International	22,300	6/26/2017	6/25/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00224	2017-4389-L	DBDV	Deutsche Bank AG	21,907	6/23/2017	6/20/2018	GA
Call Spread	Secure	100C	100C03555	2017-4400-L	HSBDV	HSBC Bank USA, National Association	415,027	6/26/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-1	2017-4402-L	CITDV	Citibank, N.A.	7,406	6/26/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-3	2017-4405-L	CITDV	Citibank, N.A.	5,834	6/26/2017	6/22/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-4	2017-4406-L	CITDV	Citibank, N.A.	5,328	6/26/2017	6/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-5	2017-4407-L	CITDV	Citibank, N.A.	4,895	6/26/2017	6/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-6	2017-4408-L	CITDV	Citibank, N.A.	4,514	6/26/2017	6/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-2	2017-4403-L	CITDV	Citibank, N.A.	6,469	6/26/2017	6/21/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-7	2017-4409-L	CITDV	Citibank, N.A.	25,327	6/26/2017	6/21/2024	GA
Call Spread	Secure	100C	100C03556	2017-4418-L	HSBDV	HSBC Bank USA, National Association	944,416	6/27/2017	6/22/2018	GA
Asian	Spread 1	100S	100S03443	2017-4421-L	HSBDV	HSBC Bank USA, National Association	68,064	6/27/2017	6/25/2018	GA
Call	Secure Par	100P	100P00770	2017-4420-L	HSBDV	HSBC Bank USA, National Association	57,753	6/27/2017	6/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01064	2017-3604-S	NATDV	NATIXIS SA	79,750	6/27/2017	6/25/2018	GA
Digital	Trigger	10PT	10PT00788	2017-4426-L	HSBDV	HSBC Bank USA, National Association	53,113	6/27/2017	6/24/2018	GA
Cliquet	MCI	100M	100M02239	2017-4439-L	GSIDV	Goldman Sachs International	201,109	6/27/2017	6/24/2018	GA
Basket	Envoy Cap	10EC	10EC02186	2017-4432-L	BARDV	Barclays Bank, PLC	63,201	6/27/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-1	2017-4427-L	CITDV	Citibank, N.A.	8,813	6/27/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-2	2017-4428-L	CITDV	Citibank, N.A.	7,758	6/27/2017	6/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-3	2017-4429-L	CITDV	Citibank, N.A.	7,026	6/27/2017	6/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-4	2017-4430-L	CITDV	Citibank, N.A.	6,430	6/27/2017	6/24/2021	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-5	2017-4431-L	CITDV	Citibank, N.A.	5,915	6/27/2017	6/24/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-7	2017-4437-L	CITDV	Citibank, N.A.	30,613	6/27/2017	6/24/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-6	2017-4433-L	CITDV	Citibank, N.A.	5,459	6/27/2017	6/23/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00225	2017-4422-L	DBDV	Deutsche Bank AG	37,580	6/27/2017	6/23/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01063	2017-3599-S	GSIDV	Goldman Sachs International	14,000	6/26/2017	6/22/2018	GA
Call Spread	Secure	100C	100C03557	2017-4444-L	WCHDV	Wells Fargo Bank, N.A.	353,746	6/28/2017	6/27/2018	GA
Asian	Spread 1	100S	100S03444	2017-4442-L	WCHDV	Wells Fargo Bank, N.A.	25,276	6/28/2017	6/27/2018	GA
Digital	Trigger	10PT	10PT00789	2017-4443-L	HSBDV	HSBC Bank USA, National Association	37,795	6/28/2017	6/25/2018	GA
Cliquet	MCI	100M	100M02240	2017-4446-L	GSIDV	Goldman Sachs International	64,934	6/28/2017	6/27/2018	GA
Call Spread	Secure	100C	100C03558	2017-4459-L	HSBDV	HSBC Bank USA, National Association	238,841	6/29/2017	7/3/2018	GA
Asian	Spread 1	100S	100S03445	2017-4468-L	HSBDV	HSBC Bank USA, National Association	31,622	6/29/2017	6/29/2018	GA
Cliquet	MCI	100M	100M02241	2017-4469-L	BOADV	Bank of America, N.A.	47,397	6/29/2017	6/24/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00226	2017-4441-L	DBDV	Deutsche Bank AG	13,172	6/28/2017	6/27/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01065	2017-3605-S	GSIDV	Goldman Sachs International	21,000	6/28/2017	6/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-3	2017-4453-L	CITDV	Citibank, N.A.	4,176	6/29/2017	6/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-4	2017-4454-L	CITDV	Citibank, N.A.	3,847	6/29/2017	6/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-5	2017-4455-L	CITDV	Citibank, N.A.	3,555	6/29/2017	6/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-6	2017-4456-L	CITDV	Citibank, N.A.	3,290	6/29/2017	6/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-1	2017-4451-L	CITDV	Citibank, N.A.	5,052	6/29/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-2	2017-4452-L	CITDV	Citibank, N.A.	4,561	6/29/2017	6/21/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-3	2017-4463-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,709	6/29/2017	6/23/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-4	2017-4464-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,882	6/29/2017	6/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-5	2017-4465-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,171	6/29/2017	6/23/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-6	2017-4466-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,501	6/29/2017	6/23/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-1	2017-4460-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,946	6/29/2017	6/22/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-2	2017-4462-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,684	6/29/2017	6/21/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-7	2017-4467-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,018	6/29/2017	6/21/2024	GA
Call Spread	Secure	100C	100C03559	2017-4472-L	CITDV	Citibank, N.A.	325,815	6/30/2017	6/29/2018	GA
Asian	Spread 1	100S	100S03446	2017-4474-L	CITDV	Citibank, N.A.	53,767	6/30/2017	6/29/2018	GA
Digital	Trigger	10PT	10PT00790	2017-4482-L	CSBDV	Credit Suisse International	27,314	6/30/2017	6/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01066	2017-3611-S	BNPDV	BNP Paribas	34,800	6/29/2017	6/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-7	2017-4457-L	CITDV	Citibank, N.A.	18,450	6/29/2017	6/21/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00227	2017-4458-L	DBDV	Deutsche Bank AG	11,346	6/29/2017	6/30/2018	GA

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Cliquet	MCI	100M	100M02242	2017-4477-L	MSIDV	Morgan Stanley & Co International, PLC	60,040	6/30/2017	6/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01067	2017-3612-S	GSIDV	Goldman Sachs International	17,000	6/30/2017	6/27/2018	GA
Basket	Envoy Cap	10EC	10EC02187	2017-4478-L	BARDV	Barclays Bank, PLC	34,726	6/30/2017	6/28/2018	GA
Call Spread	Secure	100C	100C03560	2017-4486-L	HSBDV	HSBC Bank USA, National Association	1,164,122	7/5/2017	6/29/2018	GA
Asian	Spread 1	100S	100S03447	2017-4488-L	HSBDV	HSBC Bank USA, National Association	144,470	7/5/2017	6/30/2018	GA
Asian Call Spread	Regency	110R	110R01088	2017-4489-L	HSBDV	HSBC Bank USA, National Association	32,175	7/5/2017	6/27/2018	GA
Cliquet	MCI	100M	100M02243	2017-4502-L	MSIDV	Morgan Stanley & Co International, PLC	241,300	7/5/2017	7/1/2018	GA
Basket	Envoy Cap	10EC	10EC02188	2017-4499-L	GSIDV	Goldman Sachs International	55,293	7/5/2017	7/2/2018	GA
Digital	Trigger	10PT	10PT00791	2017-4491-L	NATDV	NATIXIS SA	121,549	7/5/2017	7/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-1	2017-4492-L	CITDV	Citibank, N.A.	4,818	7/5/2017	6/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-3	2017-4494-L	CITDV	Citibank, N.A.	3,828	7/5/2017	6/29/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-4	2017-4495-L	CITDV	Citibank, N.A.	3,497	7/5/2017	6/29/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-5	2017-4496-L	CITDV	Citibank, N.A.	3,212	7/5/2017	6/29/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-6	2017-4497-L	CITDV	Citibank, N.A.	2,959	7/5/2017	6/29/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-2	2017-4493-L	CITDV	Citibank, N.A.	4,235	7/5/2017	6/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-7	2017-4498-L	CITDV	Citibank, N.A.	16,602	7/5/2017	6/28/2024	GA
Call Spread	Secure	100C	100C03561	2017-4523-L	HSBDV	HSBC Bank USA, National Association	340,951	7/6/2017	7/6/2018	GA
Asian	Spread 1	100S	100S03448	2017-4526-L	HSBDV	HSBC Bank USA, National Association	23,555	7/6/2017	7/5/2018	GA
Call	Secure Par	100P	100P00771	2017-4525-L	HSBDV	HSBC Bank USA, National Association	56,465	7/6/2017	7/5/2018	GA
Digital	Trigger	10PT	10PT00792	2017-4528-L	CSBDV	Credit Suisse International	35,423	7/6/2017	7/6/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00228	2017-4485-L	DBDV	Deutsche Bank AG	38,311	7/5/2017	6/28/2018	GA
Cliquet	MCI	100M	100M02244	2017-4527-L	UBSDV	UBS AG	82,293	7/6/2017	7/3/2018	GA
Call Spread	Secure	100C	100C03562	2017-4544-L	RBCDV	Royal Bank of Canada	403,416	7/7/2017	7/5/2018	GA
Asian	Spread 1	100S	100S03449	2017-4548-L	RBCDV	Royal Bank of Canada	39,376	7/7/2017	7/5/2018	GA
Basket	Envoy Cap	10EC	10EC02189	2017-4551-L	BARDV	Barclays Bank, PLC	21,532	7/7/2017	7/5/2018	GA
Cliquet	MCI	100M	100M02245	2017-4550-L	GSIDV	Goldman Sachs International	60,673	7/7/2017	7/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01069	2017-3632-S	BNPDV	BNP Paribas	35,000	7/6/2017	7/3/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-1	2017-4539-L	CITDV	Citibank, N.A.	6,186	7/7/2017	7/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-2	2017-4540-L	CITDV	Citibank, N.A.	5,495	7/7/2017	7/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-5	2017-4543-L	CITDV	Citibank, N.A.	4,205	7/7/2017	7/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-6	2017-4545-L	CITDV	Citibank, N.A.	3,879	7/7/2017	7/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-7	2017-4546-L	CITDV	Citibank, N.A.	21,776	7/7/2017	7/5/2024	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00022-3	2017-4541-L	CITDV	Citibank, N.A.	4,993	7/7/2017	7/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-4	2017-4542-L	CITDV	Citibank, N.A.	4,573	7/7/2017	7/2/2021	GA
Call Spread	Secure	100C	100C03563	2017-4557-L	RBCDV	Royal Bank of Canada	325,057	7/10/2017	7/6/2018	GA
Asian	Spread 1	100S	100S03450	2017-4559-L	RBCDV	Royal Bank of Canada	63,623	7/10/2017	7/5/2018	GA
Cliquet	MCI	100M	100M02246	2017-4560-L	GSIDV	Goldman Sachs International	65,671	7/10/2017	7/7/2018	GA
Digital	Trigger	10PT	10PT00793	2017-4555-L	HSBDV	HSBC Bank USA, National Association	28,331	7/10/2017	7/3/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00229	2017-4549-L	DBBDV	Deutsche Bank AG	23,066	7/7/2017	7/3/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01068	2017-3631-S	BNPDV	BNP Paribas	92,500	7/5/2017	6/29/2018	GA
Asian	Spread 1	100S	100S03451	2017-4569-L	CITDV	Citibank, N.A.	97,095	7/11/2017	7/9/2018	GA
Cliquet	MCI	100M	100M02247	2017-4566-L	UBSDV	UBS AG	185,548	7/11/2017	7/9/2018	GA
Basket	Envoy Cap	10EC	10EC02190	2017-4585-L	GSIDV	Goldman Sachs International	60,778	7/11/2017	7/9/2018	GA
Digital	Trigger	10PT	10PT00794	2017-4565-L	NATDV	NATIXIS SA	63,583	7/11/2017	7/9/2018	GA
Call Spread	Secure	100C	100C03564	2017-4567-L	CITDV	Citibank, N.A.	680,023	7/11/2017	7/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00230	2017-4572-L	DBBDV	Deutsche Bank AG	36,630	7/11/2017	7/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-2	2017-4578-L	CITDV	Citibank, N.A.	5,476	7/11/2017	7/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-3	2017-4580-L	CITDV	Citibank, N.A.	4,937	7/11/2017	7/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-4	2017-4581-L	CITDV	Citibank, N.A.	4,503	7/11/2017	7/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-5	2017-4582-L	CITDV	Citibank, N.A.	4,130	7/11/2017	7/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-1	2017-4575-L	CITDV	Citibank, N.A.	6,271	7/11/2017	7/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-6	2017-4583-L	CITDV	Citibank, N.A.	3,802	7/11/2017	7/7/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-1	2017-4568-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,026	7/11/2017	7/3/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-2	2017-4571-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,795	7/11/2017	7/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-3	2017-4573-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,824	7/11/2017	7/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-4	2017-4574-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,963	7/11/2017	7/2/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-5	2017-4576-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,214	7/11/2017	7/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-6	2017-4577-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,531	7/11/2017	7/3/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-7	2017-4579-L	JPMDV	JPMORGAN CHASE BANK, N.A.	51,093	7/11/2017	7/3/2024	GA
Asian	Spread 1	100S	100S03452	2017-4591-L	WCHDV	Wells Fargo Bank, N. A.	21,035	7/12/2017	7/11/2018	GA
Call	Secure Par	100P	100P00772	2017-4589-L	WCHDV	Wells Fargo Bank, N. A.	67,327	7/12/2017	7/6/2018	GA
Cliquet	MCI	100M	100M02248	2017-4592-L	GSIDV	Goldman Sachs International	79,968	7/12/2017	7/11/2018	GA
Digital	Trigger	10PT	10PT00795	2017-4590-L	HSBDV	HSBC Bank USA, National Association	29,145	7/12/2017	7/9/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01072	2017-3649-S	GSIDV	Goldman Sachs International	23,000	7/12/2017	7/10/2018	GA
Call Spread	Secure	100C	100C03566	2017-4596-L	WCHDV	Wells Fargo Bank, N. A.	354,204	7/13/2017	7/12/2018	GA
Asian	Spread 1	100S	100S03453	2017-4598-L	WCHDV	Wells Fargo Bank, N. A.	19,176	7/13/2017	7/8/2018	GA

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Digital	Trigger	10PT	10PT00796	2017-4595-L	HSBDV	HSBC Bank USA, National Association	23,151	7/13/2017	7/13/2018	GA
Cliquet	MCI	100M	100M02249	2017-4600-L	GSIDV	Goldman Sachs International	59,397	7/13/2017	7/12/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00231	2017-4599-L	DBDV	Deutsche Bank AG	18,090	7/13/2017	7/11/2018	GA
Call Spread	Secure	100C	100C03567	2017-4704-L	HSBDV	HSBC Bank USA, National Association	326,767	7/14/2017	7/12/2018	GA
Asian	Spread 1	100S	100S03454	2017-4717-L	HSBDV	HSBC Bank USA, National Association	89,479	7/14/2017	7/12/2018	GA
Digital	Trigger	10PT	10PT00797	2017-4727-L	NATDV	NATIXIS SA	41,705	7/14/2017	7/11/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01073	2017-3650-S	GSIDV	Goldman Sachs International	18,700	7/14/2017	7/11/2018	GA
Cliquet	MCI	100M	100M02250	2017-4729-L	DBDV	Deutsche Bank AG	65,684	7/14/2017	7/12/2018	GA
Call Spread	Secure	100C	100C03568	2017-4730-L	HSBDV	HSBC Bank USA, National Association	406,414	7/17/2017	7/13/2018	GA
Asian	Spread 1	100S	100S03455	2017-4733-L	HSBDV	HSBC Bank USA, National Association	56,431	7/17/2017	7/12/2018	GA
Digital	Trigger	10PT	10PT00798	2017-4732-L	CSBDV	Credit Suisse International	38,477	7/17/2017	7/14/2018	GA
Basket	Envoy Cap	10EC	10EC02191	2017-4736-L	BARDV	Barclays Bank, PLC	39,265	7/17/2017	7/18/2018	GA
Cliquet	MCI	100M	100M02251	2017-4738-L	GSIDV	Goldman Sachs International	48,878	7/17/2017	7/18/2018	GA
Call Spread	Secure	100C	100C03565	2017-4587-L	WCHDV	Wells Fargo Bank, N. A.	322,514	7/12/2017	7/11/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01070	2017-3646-S	BNPDV	BNP Paribas	17,600	7/10/2017	7/6/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01071	2017-3648-S	GSIDV	Goldman Sachs International	72,000	7/11/2017	7/6/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00023-7	2017-4584-L	CITDV	Citibank, N.A.	21,348	7/11/2017	7/8/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00232	2017-4734-L	DBDV	Deutsche Bank AG	16,000	7/17/2017	7/10/2018	GA
Call Spread	Secure	100C	100C03569	2017-4758-L	WCHDV	Wells Fargo Bank, N. A.	1,010,702	7/18/2017	7/16/2018	GA
Asian	Spread 1	100S	100S03456	2017-4765-L	WCHDV	Wells Fargo Bank, N. A.	68,143	7/18/2017	7/18/2018	GA
Cliquet	MCI	100M	100M02252	2017-4788-L	BOADV	Bank of America, N.A.	165,239	7/18/2017	7/15/2018	GA
Basket	Envoy Cap	10EC	10EC02192	2017-4779-L	CITDV	Citibank, N.A.	31,160	7/18/2017	7/16/2018	GA
Digital	Trigger	10PT	10PT00799	2017-4754-L	CSBDV	Credit Suisse International	101,762	7/18/2017	7/16/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-1	2017-4740-L	CITDV	Citibank, N.A.	7,253	7/18/2017	7/13/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-3	2017-4742-L	CITDV	Citibank, N.A.	5,639	7/18/2017	7/13/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-4	2017-4743-L	CITDV	Citibank, N.A.	5,134	7/18/2017	7/13/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-5	2017-4745-L	CITDV	Citibank, N.A.	4,705	7/18/2017	7/13/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-6	2017-4746-L	CITDV	Citibank, N.A.	4,329	7/18/2017	7/13/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-2	2017-4741-L	CITDV	Citibank, N.A.	6,281	7/18/2017	7/12/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00024-7	2017-4749-L	CITDV	Citibank, N.A.	24,282	7/18/2017	7/12/2024	GA
Call Spread	Secure	100C	100C03570	2017-4793-L	NATDV	NATIXIS SA	352,739	7/19/2017	7/13/2018	GA
Asian	Spread 1	100S	100S03457	2017-4798-L	NATDV	NATIXIS SA	27,406	7/19/2017	7/18/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Asian Call Spread	Regency	110R	110R01089	2017-4797-L	NATDV	NATIXIS SA	35,106	7/19/2017	7/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01074	2017-3667-S	GSIDV	Goldman Sachs International	74,000	7/18/2017	7/13/2018	GA
Cliquet	MCI	100M	100M02253	2017-4800-L	GSIDV	Goldman Sachs International	60,255	7/19/2017	7/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00233	2017-4778-L	DBDV	Deutsche Bank AG	22,426	7/18/2017	7/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00234	2017-4795-L	DBDV	Deutsche Bank AG	16,630	7/19/2017	7/5/2018	GA
Call Spread	Secure	100C	100C03571	2017-4803-L	CITDV	Citibank, N.A.	281,642	7/20/2017	7/18/2018	GA
Asian	Spread 1	100S	100S03458	2017-4801-L	CITDV	Citibank, N.A.	27,028	7/20/2017	7/15/2018	GA
Call	Secure Par	100P	100P00773	2017-4804-L	CITDV	Citibank, N.A.	61,171	7/20/2017	7/9/2018	GA
Cliquet	MCI	100M	100M02254	2017-4808-L	DBDV	Deutsche Bank AG	43,097	7/20/2017	7/18/2018	GA
Basket	Envoy Cap	10EC	10EC02193	2017-4806-L	CITDV	Citibank, N.A.	19,936	7/20/2017	7/19/2018	GA
Digital	Trigger	10PT	10PT00800	2017-4802-L	GSIDV	Goldman Sachs International	46,722	7/20/2017	7/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01075	2017-3676-S	GSIDV	Goldman Sachs International	23,000	7/19/2017	7/17/2018	GA
Call Spread	Secure	100C	100C03572	2017-4810-L	CITDV	Citibank, N.A.	394,678	7/21/2017	7/20/2018	GA
Asian	Spread 1	100S	100S03459	2017-4812-L	CITDV	Citibank, N.A.	70,430	7/21/2017	7/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01076	2017-3677-S	BNPDV	BNP Paribas	14,500	7/20/2017	7/19/2018	GA
Cliquet	MCI	100M	100M02255	2017-4815-L	MSIDV	Morgan Stanley & Co International, PLC	96,211	7/21/2017	7/14/2018	GA
Call Spread	Secure	100C	100C03573	2017-4818-L	CITDV	Citibank, N.A.	290,564	7/24/2017	7/18/2018	GA
Asian	Spread 1	100S	100S03460	2017-4820-L	CITDV	Citibank, N.A.	29,232	7/24/2017	7/19/2018	GA
Cliquet	MCI	100M	100M02256	2017-4833-L	CITDV	Citibank, N.A.	53,332	7/24/2017	7/21/2018	GA
Basket	Envoy Cap	10EC	10EC02194	2017-4825-L	CITDV	Citibank, N.A.	30,894	7/24/2017	7/21/2018	GA
Digital	Trigger	10PT	10PT00801	2017-4814-L	NATDV	NATIXIS SA	38,726	7/21/2017	7/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01077	2017-3678-S	BNPDV	BNP Paribas	16,600	7/21/2017	7/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00235	2017-4813-L	DBDV	Deutsche Bank AG	24,895	7/21/2017	7/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-1	2017-4823-L	CITDV	Citibank, N.A.	5,512	7/24/2017	7/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-2	2017-4828-L	CITDV	Citibank, N.A.	4,848	7/24/2017	7/19/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-4	2017-4830-L	CITDV	Citibank, N.A.	4,014	7/24/2017	7/19/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-5	2017-4831-L	CITDV	Citibank, N.A.	3,691	7/24/2017	7/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-6	2017-4834-L	CITDV	Citibank, N.A.	3,404	7/24/2017	7/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-7	2017-4835-L	CITDV	Citibank, N.A.	19,084	7/24/2017	7/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-3	2017-4829-L	CITDV	Citibank, N.A.	4,389	7/24/2017	7/17/2020	GA
Call Spread	Secure	100C	100C03574	2017-4843-L	HSBDV	HSBC Bank USA, National Association	766,326	7/25/2017	7/20/2018	GA
Asian	Spread 1	100S	100S03461	2017-4845-L	HSBDV	HSBC Bank USA, National Association	64,323	7/25/2017	7/23/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Digital	Trigger	10PT	10PT00802	2017-4840-L	CSBDV	Credit Suisse International	102,970	7/25/2017	7/22/2018	GA
Cliquet	MCI	100M	100M02257	2017-4846-L	UBSDV	UBS AG	183,993	7/25/2017	7/23/2018	GA
Basket	Envoy Cap	10EC	10EC02195	2017-4841-L	NATDV	NATIXIS SA	49,113	7/25/2017	7/23/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01078	2017-3692-S	GSIDV	Goldman Sachs International	94,000	7/25/2017	7/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00236	2017-4839-L	DBDV	Deutsche Bank AG	28,667	7/25/2017	7/19/2018	GA
Call Spread	Secure	100C	100C03575	2017-4850-L	HSBDV	HSBC Bank USA, National Association	391,992	7/26/2017	7/25/2018	GA
Asian	Spread 1	100S	100S03462	2017-4852-L	HSBDV	HSBC Bank USA, National Association	21,262	7/26/2017	7/18/2018	GA
Digital	Trigger	10PT	10PT00803	2017-4869-L	GSIDV	Goldman Sachs International	24,014	7/26/2017	7/25/2018	GA
Cliquet	MCI	100M	100M02258	2017-4872-L	DBDV	Deutsche Bank AG	74,329	7/26/2017	7/25/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-2	2017-4866-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,707	7/26/2017	7/19/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-5	2017-4870-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,528	7/26/2017	7/19/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-6	2017-4871-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,536	7/26/2017	7/19/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-7	2017-4873-L	JPMDV	JPMORGAN CHASE BANK, N.A.	76,964	7/26/2017	7/19/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-3	2017-4867-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,072	7/26/2017	7/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-2	2017-4875-L	CITDV	Citibank, N.A.	9,988	7/26/2017	7/23/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-3	2017-4876-L	CITDV	Citibank, N.A.	9,023	7/26/2017	7/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-7	2017-4880-L	CITDV	Citibank, N.A.	39,127	7/26/2017	7/23/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-5	2017-4878-L	CITDV	Citibank, N.A.	7,571	7/26/2017	7/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-6	2017-4879-L	CITDV	Citibank, N.A.	6,974	7/26/2017	7/21/2023	GA
Asian	Spread 1	100S	100S03463	2017-4882-L	HSBDV	HSBC Bank USA, National Association	11,071	7/27/2017	7/25/2018	GA
Digital	Trigger	10PT	10PT00804	2017-4881-L	CSBDV	Credit Suisse International	23,731	7/27/2017	7/26/2018	GA
Cliquet	MCI	100M	100M02259	2017-4888-L	UBSDV	UBS AG	55,095	7/27/2017	7/26/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00237	2017-4847-L	DBDV	Deutsche Bank AG	19,557	7/26/2017	7/25/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01079	2017-3693-S	BNPDV	BNP Paribas	21,600	7/26/2017	7/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-4	2017-4877-L	CITDV	Citibank, N.A.	8,242	7/26/2017	7/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-4	2017-4868-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,727	7/26/2017	7/19/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-1	2017-4865-L	JPMDV	JPMORGAN CHASE BANK, N.A.	20,069	7/26/2017	7/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-1	2017-4874-L	CITDV	Citibank, N.A.	11,390	7/26/2017	7/23/2018	GA
Digital	Trigger	10PT	10PT00805	2017-4890-L	HSBDV	HSBC Bank USA, National Association	49,648	7/28/2017	7/22/2018	GA
Asian	Spread 1	100S	100S03464	2017-4895-L	HSBDV	HSBC Bank USA, National Association	55,412	7/28/2017	7/28/2018	GA
Cliquet	MCI	100M	100M02260	2017-4896-L	UBSDV	UBS AG	77,081	7/28/2017	7/27/2018	GA
Call Spread	Secure	100C	100C03576	2017-4883-L	HSBDV	HSBC Bank USA, National Association	216,214	7/27/2017	7/26/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03577	2017-4893-L	HSBDV	HSBC Bank USA, National Association	397,520	7/28/2017	7/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00238	2017-4889-L	DBDV	Deutsche Bank AG	14,216	7/28/2017	7/26/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01080	2017-3699-S	BNPDV	BNP Paribas	32,800	7/28/2017	7/25/2018	GA
Call Spread	Secure	100C	100C03578	2017-4901-L	HSBDV	HSBC Bank USA, National Association	375,352	7/31/2017	7/27/2018	GA
Asian	Spread 1	100S	100S03465	2017-4903-L	HSBDV	HSBC Bank USA, National Association	45,783	7/31/2017	7/27/2018	GA
Call	Secure Par	100P	100P00774	2017-4904-L	HSBDV	HSBC Bank USA, National Association	50,984	7/31/2017	7/26/2018	GA
Basket	Envoy Cap	10EC	10EC02196	2017-4905-L	NATDV	NATIXIS SA	36,907	7/31/2017	7/27/2018	GA
Cliquet	MCI	100M	100M02261	2017-4914-L	GSIDV	Goldman Sachs International	97,360	7/31/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-1	2017-4909-L	CITDV	Citibank, N.A.	4,144	7/31/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-3	2017-4911-L	CITDV	Citibank, N.A.	3,315	7/31/2017	7/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-4	2017-4912-L	CITDV	Citibank, N.A.	3,035	7/31/2017	7/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-5	2017-4913-L	CITDV	Citibank, N.A.	2,792	7/31/2017	7/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-6	2017-4915-L	CITDV	Citibank, N.A.	2,575	7/31/2017	7/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-2	2017-4910-L	CITDV	Citibank, N.A.	3,658	7/31/2017	7/26/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-7	2017-4916-L	CITDV	Citibank, N.A.	14,437	7/31/2017	7/26/2024	GA
Call Spread	Secure	100C	100C03579	2017-4921-L	HSBDV	HSBC Bank USA, National Association	1,013,827	8/1/2017	7/30/2018	GA
Asian	Spread 1	100S	100S03466	2017-4925-L	HSBDV	HSBC Bank USA, National Association	74,314	8/1/2017	7/30/2018	GA
Asian Call Spread	Regency	110R	110R01090	2017-4929-L	HSBDV	HSBC Bank USA, National Association	26,466	8/1/2017	7/24/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00239	2017-4908-L	DBDV	Deutsche Bank AG	15,893	7/31/2017	7/23/2018	GA
Cliquet	MCI	100M	100M02262	2017-4924-L	GSIDV	Goldman Sachs International	142,622	8/1/2017	7/29/2018	GA
Basket	Envoy Cap	10EC	10EC02197	2017-4926-L	BARDV	Barclays Bank, PLC	48,683	8/1/2017	7/28/2018	GA
Digital	Trigger	10PT	10PT00806	2017-4927-L	NATDV	NATIXIS SA	115,899	8/1/2017	7/30/2018	GA
Call Spread	Secure	100C	100C03580	2017-4932-L	WCHDV	Wells Fargo Bank, N. A.	299,372	8/2/2017	8/1/2018	GA
Asian	Spread 1	100S	100S03467	2017-4935-L	WCHDV	Wells Fargo Bank, N. A.	35,803	8/2/2017	8/1/2018	GA
Digital	Trigger	10PT	10PT00807	2017-4934-L	HSBDV	HSBC Bank USA, National Association	41,098	8/2/2017	8/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00240	2017-4920-L	DBDV	Deutsche Bank AG	19,918	8/1/2017	7/29/2018	GA
Cliquet	MCI	100M	100M02263	2017-4938-L	DBDV	Deutsche Bank AG	68,631	8/2/2017	8/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01081	2017-3714-S	GSIDV	Goldman Sachs International	93,000	8/1/2017	7/27/2018	GA
Call Spread	Secure	100C	100C03581	2017-4952-L	HSBDV	HSBC Bank USA, National Association	298,177	8/3/2017	8/2/2018	GA
Asian	Spread 1	100S	100S03468	2017-4950-L	HSBDV	HSBC Bank USA, National Association	9,828	8/3/2017	7/31/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00241	2017-4931-L	DBDV	Deutsche Bank AG	13,309	8/2/2017	7/22/2018	GA
Swaption	Interest Rate Benchmark	1ORC	1ORC01083	2017-3717-S	WCHDV	Wells Fargo Bank, N. A.	14,900	8/3/2017	8/1/2018	GA
Swaption	Interest Rate Benchmark	1ORC	1ORC01082	2017-3715-S	GSIDV	Goldman Sachs International	19,000	8/2/2017	7/30/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00242	2017-4946-L	DBDV	Deutsche Bank AG	17,877	8/3/2017	8/2/2018	GA
Cliquet	MCI	100M	100M02264	2017-4966-L	UBSDV	UBS AG	43,612	8/3/2017	8/2/2018	GA
Digital	Trigger	10PT	10PT00808	2017-4949-L	HSBDV	HSBC Bank USA, National Association	20,710	8/3/2017	8/1/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-1	2017-4948-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,241	8/3/2017	7/27/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-3	2017-4953-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,423	8/3/2017	7/27/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-4	2017-4955-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,482	8/3/2017	7/27/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-6	2017-4957-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,944	8/3/2017	7/27/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-2	2017-4951-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,579	8/3/2017	7/26/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-5	2017-4956-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,642	8/3/2017	7/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-7	2017-4958-L	JPMDV	JPMORGAN CHASE BANK, N.A.	54,934	8/3/2017	7/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-1	2017-4959-L	CITDV	Citibank, N.A.	5,827	8/3/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-3	2017-4961-L	CITDV	Citibank, N.A.	4,606	8/3/2017	7/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-4	2017-4962-L	CITDV	Citibank, N.A.	4,209	8/3/2017	7/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-5	2017-4963-L	CITDV	Citibank, N.A.	3,867	8/3/2017	7/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-6	2017-4964-L	CITDV	Citibank, N.A.	3,564	8/3/2017	7/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-2	2017-4960-L	CITDV	Citibank, N.A.	5,101	8/3/2017	7/26/2019	GA
Call Spread	Secure	100C	100C03582	2017-4967-L	HSBDV	HSBC Bank USA, National Association	442,903	8/4/2017	8/3/2018	GA
Asian	Spread 1	100S	100S03469	2017-4968-L	HSBDV	HSBC Bank USA, National Association	71,527	8/4/2017	8/3/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-1	2017-4972-L	CITDV	Citibank, N.A.	4,503	8/4/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-3	2017-4975-L	CITDV	Citibank, N.A.	3,546	8/4/2017	7/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-4	2017-4976-L	CITDV	Citibank, N.A.	3,237	8/4/2017	7/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-5	2017-4977-L	CITDV	Citibank, N.A.	2,973	8/4/2017	7/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-6	2017-4978-L	CITDV	Citibank, N.A.	2,739	8/4/2017	7/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-7	2017-4979-L	CITDV	Citibank, N.A.	15,328	8/4/2017	7/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-2	2017-4974-L	CITDV	Citibank, N.A.	3,931	8/4/2017	7/26/2019	GA
Cliquet	MCI	100M	100M02265	2017-4970-L	MSIDV	Morgan Stanley & Co International, PLC	57,182	8/4/2017	8/3/2018	GA
Basket	Envoy Cap	10EC	10EC02198	2017-4971-L	NATDV	NATIXIS SA	33,510	8/4/2017	8/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-7	2017-4965-L	CITDV	Citibank, N.A.	19,975	8/3/2017	7/26/2024	GA
Call Spread	Secure	100C	100C03583	2017-4984-L	GSIDV	Goldman Sachs International	359,023	8/7/2017	8/3/2018	GA
Call	Secure Par	100P	100P00775	2017-4987-L	GSIDV	Goldman Sachs International	51,672	8/7/2017	8/1/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03470	2017-4983-L	GSIDV	Goldman Sachs International	19,110	8/7/2017	8/4/2018	GA
Digital	Trigger	10PT	10PT00809	2017-4989-L	GSIDV	Goldman Sachs International	32,177	8/7/2017	8/7/2018	GA
Cliquet	MCI	100M	100M02266	2017-4990-L	UBSDV	UBS AG	80,634	8/7/2017	8/4/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01084	2017-3719-S	SGDV	Societe Generale	25,900	8/4/2017	8/3/2018	GA
Call Spread	Secure	100C	100C03584	2017-4992-L	GSIDV	Goldman Sachs International	861,008	8/8/2017	8/3/2018	GA
Asian	Spread 1	100S	100S03471	2017-4994-L	GSIDV	Goldman Sachs International	79,572	8/8/2017	8/6/2018	GA
Digital	Trigger	10PT	10PT00810	2017-4995-L	CSBDV	Credit Suisse International	73,292	8/8/2017	8/6/2018	GA
Cliquet	MCI	100M	100M02267	2017-4997-L	CSBDV	Credit Suisse International	158,278	8/8/2017	8/6/2018	GA
Basket	Envoy Cap	10EC	10EC02199	2017-4996-L	GSIDV	Goldman Sachs International	45,296	8/8/2017	8/5/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00243	2017-4980-L	DBDV	Deutsche Bank AG	17,000	8/7/2017	8/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-1	2017-4999-L	CITDV	Citibank, N.A.	6,446	8/8/2017	8/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-2	2017-5000-L	CITDV	Citibank, N.A.	5,624	8/8/2017	8/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-4	2017-5002-L	CITDV	Citibank, N.A.	4,629	8/8/2017	8/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-5	2017-5003-L	CITDV	Citibank, N.A.	4,250	8/8/2017	8/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-6	2017-5004-L	CITDV	Citibank, N.A.	3,915	8/8/2017	8/2/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-7	2017-5005-L	CITDV	Citibank, N.A.	21,964	8/8/2017	8/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-3	2017-5001-L	CITDV	Citibank, N.A.	5,073	8/8/2017	7/31/2020	GA
Call Spread	Secure	100C	100C03585	2017-5009-L	GSIDV	Goldman Sachs International	307,262	8/9/2017	8/7/2018	GA
Asian	Spread 1	100S	100S03472	2017-5008-L	GSIDV	Goldman Sachs International	15,376	8/9/2017	8/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00244	2017-4991-L	DBDV	Deutsche Bank AG	17,813	8/8/2017	8/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01086	2017-3739-S	SGDV	Societe Generale	30,300	8/9/2017	8/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01085	2017-3737-S	GSIDV	Goldman Sachs International	68,000	8/8/2017	8/3/2018	GA
Digital	Trigger	10PT	10PT00811	2017-5011-L	GSIDV	Goldman Sachs International	46,224	8/9/2017	8/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-1	2017-5012-L	CITDV	Citibank, N.A.	9,450	8/9/2017	8/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-2	2017-5013-L	CITDV	Citibank, N.A.	8,314	8/9/2017	8/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-3	2017-5014-L	CITDV	Citibank, N.A.	7,528	8/9/2017	8/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-4	2017-5015-L	CITDV	Citibank, N.A.	6,890	8/9/2017	8/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-7	2017-5019-L	CITDV	Citibank, N.A.	32,832	8/9/2017	8/6/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-5	2017-5016-L	CITDV	Citibank, N.A.	6,340	8/9/2017	8/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-6	2017-5018-L	CITDV	Citibank, N.A.	5,849	8/9/2017	8/4/2023	GA
Cliquet	MCI	100M	100M02268	2017-5020-L	CITDV	Citibank, N.A.	59,593	8/9/2017	8/8/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00245	2017-5017-L	DBDV	Deutsche Bank AG	22,894	8/9/2017	8/3/2018	GA
Call Spread	Secure	100C	100C03586	2017-5026-L	HSBDV	HSBC Bank USA, National Association	251,154	8/10/2017	8/9/2018	GA

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Asian	Spread 1	100S	100S03473	2017-5027-L	HSBDV	HSBC Bank USA, National Association	15,576	8/10/2017	8/9/2018	GA
Cliquet	MCI	100M	100M02269	2017-5028-L	CSBDV	Credit Suisse International	52,240	8/10/2017	8/9/2018	GA
Digital	Trigger	10PT	10PT00812	2017-5036-L	CSBDV	Credit Suisse International	31,453	8/11/2017	8/10/2018	GA
Call Spread	Secure	100C	100C03587	2017-5044-L	GSIDV	Goldman Sachs International	326,298	8/11/2017	8/10/2018	GA
Asian	Spread 1	100S	100S03474	2017-5041-L	GSIDV	Goldman Sachs International	39,182	8/11/2017	8/9/2018	GA
Cliquet	MCI	100M	100M02270	2017-5047-L	MSIDV	Morgan Stanley & Co International, PLC	59,289	8/11/2017	8/9/2018	GA
Basket	Envoy Cap	10EC	10EC02200	2017-5042-L	GSIDV	Goldman Sachs International	25,965	8/11/2017	8/11/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-1	2017-5030-L	CITDV	Citibank, N.A.	5,396	8/11/2017	8/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-5	2017-5035-L	CITDV	Citibank, N.A.	3,723	8/11/2017	8/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-6	2017-5037-L	CITDV	Citibank, N.A.	3,444	8/11/2017	8/8/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-7	2017-5038-L	CITDV	Citibank, N.A.	19,323	8/11/2017	8/8/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-3	2017-5032-L	CITDV	Citibank, N.A.	4,389	8/11/2017	8/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-4	2017-5033-L	CITDV	Citibank, N.A.	4,035	8/11/2017	8/6/2021	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00246	2017-5034-L	DBDV	Deutsche Bank AG	17,813	8/11/2017	8/10/2018	GA
Call Spread	Secure	100C	100C03588	2017-5055-L	CITDV	Citibank, N.A.	389,268	8/14/2017	8/10/2018	GA
Asian	Spread 1	100S	100S03475	2017-5050-L	CITDV	Citibank, N.A.	78,198	8/14/2017	8/11/2018	GA
Asian Call Spread	Regency	110R	110R01091	2017-5048-L	CITDV	Citibank, N.A.	26,560	8/14/2017	8/6/2018	GA
Cliquet	MCI	100M	100M02271	2017-5060-L	CSBDV	Credit Suisse International	62,715	8/14/2017	8/11/2018	GA
Basket	Envoy Cap	10EC	10EC02201	2017-5062-L	NATDV	NATIXIS SA	20,569	8/14/2017	8/11/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-3	2017-5054-L	CITDV	Citibank, N.A.	5,315	8/14/2017	8/11/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-4	2017-5056-L	CITDV	Citibank, N.A.	4,840	8/14/2017	8/11/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-5	2017-5057-L	CITDV	Citibank, N.A.	4,436	8/14/2017	8/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-6	2017-5059-L	CITDV	Citibank, N.A.	4,082	8/14/2017	8/11/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-1	2017-5051-L	CITDV	Citibank, N.A.	6,849	8/14/2017	8/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-2	2017-5053-L	CITDV	Citibank, N.A.	5,923	8/14/2017	8/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-7	2017-5061-L	CITDV	Citibank, N.A.	22,901	8/14/2017	8/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-2	2017-5031-L	CITDV	Citibank, N.A.	4,814	8/11/2017	8/8/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01087	2017-3741-S	SGDV	Societe Generale	32,600	8/10/2017	8/9/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01088	2017-3758-S	SGDV	Societe Generale	31,100	8/14/2017	8/10/2018	GA
Call Spread	Secure	100C	100C03589	2017-5067-L	HSBDV	HSBC Bank USA, National Association	986,444	8/15/2017	8/13/2018	GA
Asian	Spread 1	100S	100S03476	2017-5070-L	HSBDV	HSBC Bank USA, National Association	140,466	8/15/2017	8/13/2018	GA
Call	Secure Par	100P	100P00776	2017-5069-L	HSBDV	HSBC Bank USA, National Association	63,605	8/15/2017	8/8/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01089	2017-3759-S	GSIDV	Goldman Sachs International	69,500	8/15/2017	8/10/2018	GA

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Digital	Trigger	10PT	10PT00813	2017-5085-L	HSBDV	HSBC Bank USA, National Association	156,932	8/15/2017	8/13/2018	GA
Basket	Envoy Cap	10EC	10EC02202	2017-5087-L	BARDV	Barclays Bank, PLC	40,575	8/15/2017	8/13/2018	GA
Cliquet	MCI	100M	100M02272	2017-5086-L	UBSDV	UBS AG	214,376	8/15/2017	8/13/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-1	2017-5077-L	JPMDV	JPMORGAN CHASE BANK, N.A.	18,975	8/15/2017	8/6/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-2	2017-5079-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,833	8/15/2017	8/6/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-3	2017-5080-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,328	8/15/2017	8/6/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-4	2017-5081-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,089	8/15/2017	8/6/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-7	2017-5084-L	JPMDV	JPMORGAN CHASE BANK, N.A.	73,683	8/15/2017	8/6/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-5	2017-5082-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,009	8/15/2017	8/5/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-6	2017-5083-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,055	8/15/2017	8/4/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-2	2017-5072-L	CITDV	Citibank, N.A.	3,992	8/15/2017	8/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-3	2017-5073-L	CITDV	Citibank, N.A.	3,607	8/15/2017	8/12/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-4	2017-5074-L	CITDV	Citibank, N.A.	3,297	8/15/2017	8/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-5	2017-5075-L	CITDV	Citibank, N.A.	3,031	8/15/2017	8/12/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-7	2017-5078-L	CITDV	Citibank, N.A.	15,672	8/15/2017	8/12/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-1	2017-5071-L	CITDV	Citibank, N.A.	4,560	8/15/2017	8/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-6	2017-5076-L	CITDV	Citibank, N.A.	2,794	8/15/2017	8/11/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00247	2017-5064-L	DBDV	Deutsche Bank AG	25,561	8/15/2017	8/12/2018	GA
Call Spread	Secure	100C	100C03590	2017-5093-L	NATDV	NATIXIS SA	349,221	8/16/2017	8/15/2018	GA
Asian	Spread 1	100S	100S03477	2017-5092-L	NATDV	NATIXIS SA	29,489	8/16/2017	8/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01090	2017-3760-S	BNPDV	BNP Paribas	23,900	8/16/2017	8/14/2018	GA
Cliquet	MCI	100M	100M02273	2017-5095-L	GSIDV	Goldman Sachs International	69,809	8/16/2017	8/16/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00248	2017-5091-L	DBDV	Deutsche Bank AG	21,694	8/16/2017	8/14/2018	GA
Digital	Trigger	10PT	10PT00814	2017-5096-L	HSBDV	HSBC Bank USA, National Association	44,087	8/17/2017	8/15/2018	GA
Call Spread	Secure	100C	100C03591	2017-5098-L	HSBDV	HSBC Bank USA, National Association	267,526	8/17/2017	8/17/2018	GA
Asian	Spread 1	100S	100S03478	2017-5097-L	HSBDV	HSBC Bank USA, National Association	10,314	8/17/2017	8/15/2018	GA
Cliquet	MCI	100M	100M02274	2017-5100-L	CSBDV	Credit Suisse International	56,092	8/17/2017	8/14/2018	GA
Call Spread	Secure	100C	100C03592	2017-5110-L	CSBDV	Credit Suisse International	342,157	8/18/2017	8/17/2018	GA
Asian	Spread 1	100S	100S03479	2017-5109-L	CSBDV	Credit Suisse International	23,870	8/18/2017	8/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01091	2017-3761-S	BNPDV	BNP Paribas	15,500	8/17/2017	8/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-1	2017-5101-L	CITDV	Citibank, N.A.	4,807	8/18/2017	8/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-2	2017-5103-L	CITDV	Citibank, N.A.	4,327	8/18/2017	8/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-3	2017-5104-L	CITDV	Citibank, N.A.	3,960	8/18/2017	8/14/2020	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
JRNY-CITI	Citi Vol Control	CITI	CITI00035-6	2017-5107-L	CITDV	Citibank, N.A.	3,126	8/18/2017	8/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-7	2017-5108-L	CITDV	Citibank, N.A.	17,539	8/18/2017	8/14/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-4	2017-5105-L	CITDV	Citibank, N.A.	3,651	8/18/2017	8/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-5	2017-5106-L	CITDV	Citibank, N.A.	3,376	8/18/2017	8/12/2022	GA
Cliquet	MCI	100M	100M02275	2017-5112-L	GSIDV	Goldman Sachs International	62,510	8/18/2017	8/17/2018	GA
Call Spread	Secure	100C	100C03593	2017-5150-L	CITDV	Citibank, N.A.	341,796	8/21/2017	8/17/2018	GA
Asian	Spread 1	100S	100S03480	2017-5149-L	CITDV	Citibank, N.A.	33,826	8/21/2017	8/16/2018	GA
Digital	Trigger	10PT	10PT00815	2017-5145-L	GSIDV	Goldman Sachs International	39,127	8/21/2017	8/16/2018	GA
Basket	Envoy Cap	10EC	10EC02203	2017-5151-L	NATDV	NATIXIS SA	42,810	8/21/2017	8/17/2018	GA
Cliquet	MCI	100M	100M02276	2017-5148-L	CSBDV	Credit Suisse International	90,032	8/21/2017	8/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00249	2017-5102-L	DBDV	Deutsche Bank AG	14,468	8/18/2017	8/21/2018	GA
Call Spread	Secure	100C	100C03594	2017-5158-L	HSBDV	HSBC Bank USA, National Association	926,162	8/22/2017	8/20/2018	GA
Asian	Spread 1	100S	100S03481	2017-5160-L	HSBDV	HSBC Bank USA, National Association	109,116	8/22/2017	8/24/2018	GA
Digital	Trigger	10PT	10PT00816	2017-5161-L	CSBDV	Credit Suisse International	111,685	8/22/2017	8/20/2018	GA
Cliquet	MCI	100M	100M02277	2017-5165-L	DBDV	Deutsche Bank AG	160,759	8/22/2017	8/20/2018	GA
Basket	Envoy Cap	10EC	10EC02204	2017-5162-L	GSIDV	Goldman Sachs International	34,939	8/22/2017	8/20/2018	GA
Call Spread	Secure	100C	100C03595	2017-5176-L	CITDV	Citibank, N.A.	405,649	8/23/2017	8/23/2018	GA
Asian	Spread 1	100S	100S03482	2017-5175-L	CITDV	Citibank, N.A.	36,397	8/23/2017	8/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01093	2017-3779-S	BNPDV	BNP Paribas	27,600	8/23/2017	8/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-1	2017-5167-L	CITDV	Citibank, N.A.	6,008	8/23/2017	8/20/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-2	2017-5168-L	CITDV	Citibank, N.A.	5,265	8/23/2017	8/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-3	2017-5169-L	CITDV	Citibank, N.A.	4,760	8/23/2017	8/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-4	2017-5170-L	CITDV	Citibank, N.A.	4,354	8/23/2017	8/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-7	2017-5173-L	CITDV	Citibank, N.A.	20,743	8/23/2017	8/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-5	2017-5171-L	CITDV	Citibank, N.A.	4,007	8/23/2017	8/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-6	2017-5172-L	CITDV	Citibank, N.A.	3,697	8/23/2017	8/18/2023	GA
Digital	Trigger	10PT	10PT00817	2017-5174-L	HSBDV	HSBC Bank USA, National Association	54,103	8/23/2017	8/21/2018	GA
Cliquet	MCI	100M	100M02278	2017-5178-L	DBDV	Deutsche Bank AG	68,507	8/23/2017	8/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01092	2017-3778-S	NATDV	NATIXIS SA	97,000	8/22/2017	8/17/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00251	2017-5166-L	DBDV	Deutsche Bank AG	40,148	8/23/2017	8/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00250	2017-5157-L	DBDV	Deutsche Bank AG	38,165	8/22/2017	8/24/2018	GA
Call Spread	Secure	100C	100C03596	2017-5181-L	NATDV	NATIXIS SA	174,583	8/24/2017	8/29/2018	GA
Asian	Spread 1	100S	100S03483	2017-5184-L	NATDV	NATIXIS SA	15,768	8/24/2017	8/20/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call	Secure Par	100P	100P00777	2017-5183-L	NATDV	NATIXIS SA	49,372	8/24/2017	8/17/2018	GA
Basket	Envoy Cap	10EC	10EC02205	2017-5185-L	NATDV	NATIXIS SA	19,700	8/24/2017	8/23/2018	GA
Cliquet	MCI	100M	100M02279	2017-5186-L	CSBDV	Credit Suisse International	61,262	8/24/2017	8/23/2018	GA
Digital	Trigger	10PT	10PT00818	2017-5204-L	NATDV	NATIXIS SA	44,509	8/25/2017	8/30/2018	GA
Call Spread	Secure	100C	100C03597	2017-5197-L	CITDV	Citibank, N.A.	410,005	8/25/2017	8/21/2018	GA
Asian	Spread 1	100S	100S03484	2017-5199-L	CITDV	Citibank, N.A.	70,107	8/25/2017	8/23/2018	GA
Cliquet	MCI	100M	100M02280	2017-5210-L	MSIDV	Morgan Stanley & Co International, PLC	56,253	8/25/2017	8/21/2018	GA
Basket	Envoy Cap	10EC	10EC02206	2017-5208-L	BARDV	Barclays Bank, PLC	32,421	8/25/2017	8/24/2018	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-1	2017-5200-L	JPM DV	JPMORGAN CHASE BANK, N.A.	15,399	8/25/2017	8/17/2018	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-3	2017-5202-L	JPM DV	JPMORGAN CHASE BANK, N.A.	12,283	8/25/2017	8/17/2020	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-4	2017-5203-L	JPM DV	JPMORGAN CHASE BANK, N.A.	11,266	8/25/2017	8/17/2021	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-5	2017-5205-L	JPM DV	JPMORGAN CHASE BANK, N.A.	10,391	8/25/2017	8/17/2022	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-6	2017-5206-L	JPM DV	JPMORGAN CHASE BANK, N.A.	9,616	8/25/2017	8/17/2023	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-2	2017-5201-L	JPM DV	JPMORGAN CHASE BANK, N.A.	13,547	8/25/2017	8/16/2019	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00018-7	2017-5207-L	JPM DV	JPMORGAN CHASE BANK, N.A.	59,360	8/25/2017	8/16/2024	GA
Digital	Trigger	10PT	10PT00819	2017-5234-L	CSBDV	Credit Suisse International	43,097	8/28/2017	8/24/2018	GA
Call Spread	Secure	100C	100C03598	2017-5224-L	HSBDV	HSBC Bank USA, National Association	408,393	8/28/2017	8/16/2018	GA
Asian	Spread 1	100S	100S03485	2017-5226-L	HSBDV	HSBC Bank USA, National Association	34,147	8/28/2017	8/25/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-1	2017-5227-L	CITDV	Citibank, N.A.	4,191	8/28/2017	8/20/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-2	2017-5228-L	CITDV	Citibank, N.A.	3,695	8/28/2017	8/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-3	2017-5229-L	CITDV	Citibank, N.A.	3,351	8/28/2017	8/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-4	2017-5230-L	CITDV	Citibank, N.A.	3,071	8/28/2017	8/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-7	2017-5233-L	CITDV	Citibank, N.A.	14,651	8/28/2017	8/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-5	2017-5231-L	CITDV	Citibank, N.A.	2,830	8/28/2017	8/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-6	2017-5232-L	CITDV	Citibank, N.A.	2,614	8/28/2017	8/18/2023	GA
Cliquet	MCI	100M	100M02281	2017-5235-L	UBSDV	UBS AG	55,119	8/28/2017	8/24/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01095	2017-3781-S	SGDV	Societe Generale	16,000	8/25/2017	8/24/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01094	2017-3780-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	25,000	8/24/2017	8/22/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00252	2017-5189-L	DBDV	Deutsche Bank AG	21,728	8/25/2017	8/22/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00253	2017-5214-L	DBDV	Deutsche Bank AG	31,442	8/28/2017	8/23/2018	GA
Call Spread	Secure	100C	100C03599	2017-5249-L	HSBDV	HSBC Bank USA, National Association	950,490	8/29/2017	8/27/2018	GA
Cliquet	MCI	100M	100M02282	2017-5253-L	DBDV	Deutsche Bank AG	169,831	8/29/2017	8/27/2018	GA
Asian	Spread 1	100S	100S03486	2017-5248-L	HSBDV	HSBC Bank USA, National Association	224,790	8/29/2017	8/27/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian Call Spread	Regency	110R	110R01092	2017-5244-L	HSBDV	HSBC Bank USA, National Association	32,431	8/29/2017	8/20/2018	GA
Basket	Envoy Cap	10EC	10EC02207	2017-5251-L	BARDV	Barclays Bank, PLC	54,863	8/29/2017	8/26/2018	GA
Digital	Trigger	10PT	10PT00820	2017-5247-L	CSBDV	Credit Suisse International	187,495	8/29/2017	8/27/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00254	2017-5241-L	DBDV	Deutsche Bank AG	24,583	8/29/2017	8/26/2018	GA
Call Spread	Secure	100C	100C03600	2017-5256-L	HSBDV	HSBC Bank USA, National Association	366,344	8/30/2017	8/28/2018	GA
Asian	Spread 1	100S	100S03487	2017-5258-L	HSBDV	HSBC Bank USA, National Association	33,663	8/30/2017	8/28/2018	GA
Digital	Trigger	10PT	10PT00821	2017-5259-L	HSBDV	HSBC Bank USA, National Association	69,945	8/30/2017	8/28/2018	GA
Cliquet	MCI	100M	100M02283	2017-5260-L	UBSDV	UBS AG	97,331	8/30/2017	8/29/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01096	2017-3797-S	SGDV	Societe Generale	64,700	8/29/2017	8/24/2018	GA
Call Spread	Secure	100C	100C03601	2017-5261-L	NATDV	NATIXIS SA	252,584	8/31/2017	8/31/2018	GA
Asian	Spread 1	100S	100S03488	2017-5263-L	NATDV	NATIXIS SA	52,816	8/31/2017	8/31/2018	GA
Digital	Trigger	10PT	10PT00822	2017-5271-L	NATDV	NATIXIS SA	24,041	8/31/2017	8/28/2018	GA
Cliquet	MCI	100M	100M02284	2017-5272-L	GSIDV	Goldman Sachs International	45,076	8/31/2017	8/30/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00255	2017-5254-L	DBDV	Deutsche Bank AG	39,687	8/30/2017	8/29/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01097	2017-3798-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	30,000	8/30/2017	8/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01098	2017-3800-S	GSIDV	Goldman Sachs International	17,000	8/31/2017	8/29/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-1	2017-5273-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,560	8/31/2017	8/22/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-5	2017-5277-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,817	8/31/2017	8/22/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-6	2017-5278-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,113	8/31/2017	8/22/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-7	2017-5279-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,666	8/31/2017	8/22/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-3	2017-5275-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,612	8/31/2017	8/21/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-4	2017-5276-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,664	8/31/2017	8/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-3	2017-5266-L	CITDV	Citibank, N.A.	5,193	8/31/2017	9/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-4	2017-5267-L	CITDV	Citibank, N.A.	4,733	8/31/2017	9/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-5	2017-5268-L	CITDV	Citibank, N.A.	4,342	8/31/2017	9/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-6	2017-5269-L	CITDV	Citibank, N.A.	3,999	8/31/2017	9/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-7	2017-5270-L	CITDV	Citibank, N.A.	22,448	8/31/2017	8/30/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-1	2017-5264-L	CITDV	Citibank, N.A.	6,682	8/31/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-2	2017-5265-L	CITDV	Citibank, N.A.	5,783	8/31/2017	8/30/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-2	2017-5274-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,793	8/31/2017	8/22/2019	GA
Call Spread	Secure	100C	100C03602	2017-5282-L	CITDV	Citibank, N.A.	442,161	9/1/2017	8/31/2018	GA
Call	Secure Par	100P	100P00778	2017-5283-L	CITDV	Citibank, N.A.	57,100	9/1/2017	8/23/2018	GA
Asian	Spread 1	100S	100S03489	2017-5285-L	CITDV	Citibank, N.A.	101,325	9/1/2017	8/31/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00823	2017-5287-L	GSIDV	Goldman Sachs International	39,301	9/1/2017	8/29/2018	GA
Basket	Envoy Cap	10EC	10EC02208	2017-5291-L	BARDV	Barclays Bank, PLC	52,150	9/1/2017	8/31/2018	GA
Cliquet	MCI	100M	100M02285	2017-5288-L	GSIDV	Goldman Sachs International	60,798	9/1/2017	9/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00256	2017-5286-L	DBDV	Deutsche Bank AG	25,594	9/1/2017	8/31/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01099	2017-3818-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	11,700	9/5/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-3	2017-5299-L	CITDV	Citibank, N.A.	3,167	9/5/2017	9/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-4	2017-5300-L	CITDV	Citibank, N.A.	2,892	9/5/2017	9/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-5	2017-5301-L	CITDV	Citibank, N.A.	2,657	9/5/2017	9/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-1	2017-5297-L	CITDV	Citibank, N.A.	4,055	9/5/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-2	2017-5298-L	CITDV	Citibank, N.A.	3,520	9/5/2017	8/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-6	2017-5303-L	CITDV	Citibank, N.A.	2,450	9/5/2017	9/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-7	2017-5304-L	CITDV	Citibank, N.A.	13,749	9/5/2017	8/30/2024	GA
Call Spread	Secure	100C	100C03603	2017-5295-L	CITDV	Citibank, N.A.	210,945	9/5/2017	8/29/2018	GA
Asian	Spread 1	100S	100S03490	2017-5294-L	CITDV	Citibank, N.A.	33,892	9/5/2017	8/30/2018	GA
Cliquet	MCI	100M	100M02286	2017-5302-L	MSIDV	Morgan Stanley & Co International, PLC	27,954	9/5/2017	8/29/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00257	2017-5293-L	DBDV	Deutsche Bank AG	18,621	9/5/2017	9/2/2018	GA
Digital	Trigger	10PT	10PT00824	2017-5308-L	HSBDV	HSBC Bank USA, National Association	127,064	9/6/2017	9/3/2018	GA
Call Spread	Secure	100C	100C03604	2017-5306-L	CITDV	Citibank, N.A.	1,029,122	9/6/2017	9/3/2018	GA
Asian	Spread 1	100S	100S03491	2017-5309-L	CITDV	Citibank, N.A.	90,463	9/6/2017	9/3/2018	GA
Cliquet	MCI	100M	100M02287	2017-5319-L	GSIDV	Goldman Sachs International	247,444	9/6/2017	9/3/2018	GA
Basket	Envoy Cap	10EC	10EC02209	2017-5312-L	GSIDV	Goldman Sachs International	54,992	9/6/2017	9/3/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-1	2017-5314-L	CITDV	Citibank, N.A.	5,879	9/6/2017	9/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-2	2017-5315-L	CITDV	Citibank, N.A.	5,130	9/6/2017	9/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-3	2017-5316-L	CITDV	Citibank, N.A.	4,631	9/6/2017	9/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-7	2017-5321-L	CITDV	Citibank, N.A.	20,170	9/6/2017	9/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-4	2017-5317-L	CITDV	Citibank, N.A.	4,235	9/6/2017	9/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-5	2017-5318-L	CITDV	Citibank, N.A.	3,896	9/6/2017	9/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-6	2017-5320-L	CITDV	Citibank, N.A.	3,596	9/6/2017	9/1/2023	GA
Call Spread	Secure	100C	100C03605	2017-5325-L	CITDV	Citibank, N.A. 314,469.95		9/7/2017	9/7/2018	GA
Asian	Spread 1	100S	100S03492	2017-5326-L	CITDV	Citibank, N.A. 21,632.01		9/7/2017	9/7/2018	GA
Digital	Trigger	10PT	10PT00825	2017-5324-L	HSBDV	HSBC Bank USA, National Association 27,101.65		9/7/2017	9/6/2018	GA
Cliquet	MCI	100M	100M02288	2017-5328-L	DBDV	Deutsche Bank AG 43,020.95		9/7/2017	9/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01100	2017-3819-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES 40,500.00		9/6/2017	8/31/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01101	2017-3820-S	GSCDV	GOLDMAN SACHS BANK USA/SALT LAKE 24,000.00		9/7/2017	9/4/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00259	2017-5323-L	DBDV	Deutsche Bank AG 25,092.36		9/7/2017	9/6/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00258	2017-5305-L	DBDV	Deutsche Bank AG 25,870.74		9/6/2017	9/2/2018	GA
Call Spread	Secure	100C	100C03606	2017-5329-L	CITDV	Citibank, N.A. 187,005.12		9/8/2017	8/31/2018	GA
Asian	Spread 1	100S	100S03493	2017-5331-L	CITDV	Citibank, N.A. 16,864.56		9/8/2017	9/3/2018	GA
Asian Call Spread	Advantage 1	110A	110A00332	2017-5332-L	CITDV	Citibank, N.A. 15,951.64		9/8/2017	8/11/2018	GA
Cliquet	MCI	100M	100M02289	2017-5341-L	DBDV	Deutsche Bank AG 36,809.62		9/8/2017	9/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-1	2017-5334-L	CITDV	Citibank, N.A. 4,921.39		9/8/2017	8/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-2	2017-5335-L	CITDV	Citibank, N.A. 4,282.11		9/8/2017	8/29/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-5	2017-5338-L	CITDV	Citibank, N.A. 3,243.88		9/8/2017	8/29/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-6	2017-5339-L	CITDV	Citibank, N.A. 2,992.49		9/8/2017	8/29/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-7	2017-5340-L	CITDV	Citibank, N.A. 16,745.23		9/8/2017	8/29/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-3	2017-5336-L	CITDV	Citibank, N.A. 3,861.18		9/8/2017	8/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-4	2017-5337-L	CITDV	Citibank, N.A. 3,528.71		9/8/2017	8/27/2021	GA
Call Spread	Secure	100C	100C03607	2017-5342-L	WCHDV	Wells Fargo Bank, N. A. 382,491.20		9/11/2017	9/7/2018	GA
Digital	Trigger	10PT	10PT00826	2017-5362-L	CSBDV	Credit Suisse International 38,210.85		9/11/2017	9/8/2018	GA
Cliquet	MCI	100M	100M02290	2017-5361-L	GSIDV	Goldman Sachs International 70,976.69		9/11/2017	9/8/2018	GA
Asian	Spread 1	100S	100S03494	2017-5346-L	WCHDV	Wells Fargo Bank, N. A. 177,531.20		9/11/2017	9/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-1	2017-5344-L	CITDV	Citibank, N.A. 4,960.22		9/11/2017	9/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-4	2017-5348-L	CITDV	Citibank, N.A. 3,599.44		9/11/2017	9/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-5	2017-5349-L	CITDV	Citibank, N.A. 3,312.18		9/11/2017	9/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-6	2017-5350-L	CITDV	Citibank, N.A. 3,058.17		9/11/2017	9/7/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-2	2017-5345-L	CITDV	Citibank, N.A. 4,349.81		9/11/2017	9/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-3	2017-5347-L	CITDV	Citibank, N.A. 3,934.94		9/11/2017	9/4/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-2	2017-5354-L	JPMDV	JPMORGAN CHASE BANK, N.A. 15,969.18		9/11/2017	9/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-3	2017-5355-L	JPMDV	JPMORGAN CHASE BANK, N.A. 14,491.46		9/11/2017	9/3/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-4	2017-5356-L	JPMDV	JPMORGAN CHASE BANK, N.A. 13,307.62		9/11/2017	9/3/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-7	2017-5359-L	JPMDV	JPMORGAN CHASE BANK, N.A. 70,988.97		9/11/2017	9/3/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-1	2017-5352-L	JPMDV	JPMORGAN CHASE BANK, N.A. 18,171.56		9/11/2017	8/31/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-5	2017-5357-L	JPMDV	JPMORGAN CHASE BANK, N.A. 12,290.34		9/11/2017	9/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-6	2017-5358-L	JPMDV	JPMORGAN CHASE BANK, N.A. 11,382.77		9/11/2017	9/1/2023	GA
Call Spread	Secure	100C	100C03608	2017-5367-L	HSBDV	HSBC Bank USA, National Association 1,033,872.21		9/12/2017	9/9/2018	GA
Asian	Spread 1	100S	100S03495	2017-5369-L	HSBDV	HSBC Bank USA, National Association 178,618.55		9/12/2017	9/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01102	2017-3843-S	WCHDV	Wells Fargo Bank, N. A. 14,900.00		9/11/2017	9/7/2018	GA
Digital	Trigger	10PT	10PT00827	2017-5370-L	CSBDV	Credit Suisse International 121,807.82		9/12/2017	9/9/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Cliquet	MCI	100M	100M02291	2017-5372-L	GSIDV	Goldman Sachs International 160,116.74		9/12/2017	9/10/2018	GA
Basket	Envoy Cap	10EC	10EC02210	2017-5365-L	CITDV	Citibank, N.A. 33,372.44		9/11/2017	9/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-7	2017-5351-L	CITDV	Citibank, N.A. 17,173.73		9/11/2017	9/6/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00260	2017-5363-L	DBDV	Deutsche Bank AG 17,144.22		9/11/2017	9/8/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00261	2017-5371-L	DBDV	Deutsche Bank AG 17,321.70		9/12/2017	9/9/2018	GA
Digital	Trigger	10PT	10PT00828	2017-5391-L	GSIDV	Goldman Sachs International 29,902.47		9/13/2017	9/12/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-3	2017-5380-L	CITDV	Citibank, N.A. 5,208.88		9/13/2017	9/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-4	2017-5381-L	CITDV	Citibank, N.A. 4,759.73		9/13/2017	9/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-5	2017-5382-L	CITDV	Citibank, N.A. 4,375.49		9/13/2017	9/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-6	2017-5383-L	CITDV	Citibank, N.A. 4,034.62		9/13/2017	9/8/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-1	2017-5377-L	CITDV	Citibank, N.A. 6,607.50		9/13/2017	9/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-2	2017-5378-L	CITDV	Citibank, N.A. 5,773.66		9/13/2017	9/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-7	2017-5385-L	CITDV	Citibank, N.A. 22,627.24		9/13/2017	9/6/2024	GA
Call Spread	Secure	100C	100C03609	2017-5374-L	WCHDV	Wells Fargo Bank, N. A. 334,962.60		9/13/2017	9/13/2018	GA
Asian	Spread 1	100S	100S03496	2017-5379-L	WCHDV	Wells Fargo Bank, N. A. 23,085.00		9/13/2017	9/11/2018	GA
Cliquet	MCI	100M	100M02292	2017-5390-L	DBDV	Deutsche Bank AG 81,868.80		9/13/2017	9/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01103	2017-3844-S	BARDV	Barclays Bank, PLC 75,382.00		9/12/2017	9/7/2018	GA
Call Spread	Secure	100C	100C03611	2017-5412-L	WCHDV	Wells Fargo Bank, N. A. 379,627.65		9/15/2017	9/14/2018	GA
Asian	Spread 1	100S	100S03498	2017-5414-L	WCHDV	Wells Fargo Bank, N. A. 107,243.20		9/15/2017	9/14/2018	GA
Asian Call Spread	Regency	110R	110R01093	2017-5410-L	WCHDV	Wells Fargo Bank, N. A.	35,038	9/15/2017	9/6/2018	GA
Digital	Trigger	10PT	10PT00829	2017-5423-L	GSIDV	Goldman Sachs International	38,777	9/15/2017	9/12/2018	GA
Cliquet	MCI	100M	100M02294	2017-5422-L	DBDV	Deutsche Bank AG	91,675	9/15/2017	9/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00262	2017-5373-L	DBDV	Deutsche Bank AG	17,357	9/13/2017	9/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01105	2017-3848-S	GSIDV	Goldman Sachs International	15,000	9/14/2017	9/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01104	2017-3846-S	SGDV	Societe Generale	21,100	9/13/2017	9/10/2018	GA
Call Spread	Secure	100C	100C03610	2017-5394-L	BARDV	Barclays Bank, PLC	248,598	9/14/2017	9/14/2018	GA
Call	Secure Par	100P	100P00779	2017-5397-L	BARDV	Barclays Bank, PLC	51,782	9/14/2017	9/11/2018	GA
Asian	Spread 1	100S	100S03497	2017-5396-L	BARDV	Barclays Bank, PLC	7,817	9/14/2017	9/12/2018	GA
Cliquet	MCI	100M	100M02293	2017-5400-L	DBDV	Deutsche Bank AG	67,806	9/14/2017	9/17/2018	GA
Basket	Envoy Cap	10EC	10EC02211	2017-5398-L	BARDV	Barclays Bank, PLC	30,687	9/14/2017	9/11/2018	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00021-3	2017-5417-L	JPM DV	JPMORGAN CHASE BANK, N.A.	13,826	9/15/2017	9/11/2020	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00021-6	2017-5420-L	JPM DV	JPMORGAN CHASE BANK, N.A.	10,958	9/15/2017	9/11/2023	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00021-7	2017-5421-L	JPM DV	JPMORGAN CHASE BANK, N.A.	68,206	9/15/2017	9/11/2024	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00021-1	2017-5415-L	JPM DV	JPMORGAN CHASE BANK, N.A.	17,032	9/15/2017	9/11/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPM	JPMM00021-2	2017-5416-L	JPM	JPMORGAN CHASE BANK, N.A.	15,153	9/15/2017	9/11/2019	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00021-4	2017-5418-L	JPM	JPMORGAN CHASE BANK, N.A.	12,746	9/15/2017	9/10/2021	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00021-5	2017-5419-L	JPM	JPMORGAN CHASE BANK, N.A.	11,803	9/15/2017	9/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-1	2017-5402-L	CITI	Citibank, N.A.	4,266	9/15/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-3	2017-5404-L	CITI	Citibank, N.A.	3,367	9/15/2017	8/31/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-4	2017-5405-L	CITI	Citibank, N.A.	3,077	9/15/2017	8/31/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-5	2017-5406-L	CITI	Citibank, N.A.	2,828	9/15/2017	8/31/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-6	2017-5407-L	CITI	Citibank, N.A.	2,608	9/15/2017	8/31/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-2	2017-5403-L	CITI	Citibank, N.A.	3,731	9/15/2017	8/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-7	2017-5408-L	CITI	Citibank, N.A.	14,601	9/15/2017	8/30/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00263	2017-5401-L	DBDV	Deutsche Bank AG	19,880	9/15/2017	9/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01106	2017-3864-S	SGDV	Societe Generale	34,900	9/18/2017	9/14/2018	GA
Call Spread	Secure	100C	100C03612	2017-5427-L	NATDV	NATIXIS SA	403,155	9/18/2017	9/17/2018	GA
Asian	Spread 1	100S	100S03499	2017-5430-L	NATDV	NATIXIS SA	68,736	9/18/2017	9/13/2018	GA
Digital	Trigger	10PT	10PT00830	2017-5436-L	HSBDV	HSBC Bank USA, National Association	34,568	9/18/2017	9/13/2018	GA
Cliquet	MCI	100M	100M02295	2017-5432-L	UBSDV	UBS AG	63,124	9/18/2017	9/16/2018	GA
Basket	Envoy Cap	10EC	10EC02212	2017-5433-L	CITDV	Citibank, N.A.	40,241	9/18/2017	9/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00264	2017-5428-L	DBDV	Deutsche Bank AG	20,168	9/18/2017	9/15/2018	GA
Call Spread	Secure	100C	100C03613	2017-5441-L	SGDV	Societe Generale	1,037,787	9/19/2017	9/17/2018	GA
Asian	Spread 1	100S	100S03500	2017-5443-L	SGDV	Societe Generale	143,020	9/19/2017	9/17/2018	GA
Digital	Trigger	10PT	10PT00831	2017-5446-L	CSBDV	Credit Suisse International	105,092	9/19/2017	9/17/2018	GA
Basket	Envoy Cap	10EC	10EC02213	2017-5444-L	CITDV	Citibank, N.A.	33,411	9/19/2017	9/17/2018	GA
Cliquet	MCI	100M	100M02296	2017-5447-L	DBDV	Deutsche Bank AG	191,481	9/19/2017	9/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-3	2017-5450-L	CITI	Citibank, N.A.	3,777	9/19/2017	9/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-4	2017-5451-L	CITI	Citibank, N.A.	3,451	9/19/2017	9/17/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-7	2017-5454-L	CITI	Citibank, N.A.	16,417	9/19/2017	9/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-2	2017-5449-L	CITI	Citibank, N.A.	4,185	9/19/2017	9/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-5	2017-5452-L	CITI	Citibank, N.A.	3,171	9/19/2017	9/16/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-6	2017-5453-L	CITI	Citibank, N.A.	2,924	9/19/2017	9/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-1	2017-5448-L	CITI	Citibank, N.A.	4,784	9/19/2017	9/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01107	2017-3865-S	SGDV	Societe Generale	88,200	9/19/2017	9/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01108	2017-3866-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,200	9/20/2017	9/19/2018	GA
Call Spread	Secure	100C	100C03614	2017-5456-L	CITDV	Citibank, N.A.	394,845	9/20/2017	9/20/2018	GA
Asian	Spread 1	100S	100S03501	2017-5458-L	CITDV	Citibank, N.A.	26,165	9/20/2017	9/17/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Digital	Trigger	10PT	10PT00832	2017-5461-L	GSIDV	Goldman Sachs International	35,146	9/20/2017	9/17/2018	GA
Cliquet	MCI	100M	100M02297	2017-5462-L	GSIDV	Goldman Sachs International	79,050	9/20/2017	9/17/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00265	2017-5455-L	DBDV	Deutsche Bank AG	42,034	9/20/2017	9/17/2018	GA
Digital	Trigger	10PT	10PT00833	2017-5467-L	HSBDV	HSBC Bank USA, National Association	22,562	9/21/2017	9/18/2018	GA
Call Spread	Secure	100C	100C03615	2017-5464-L	HSBDV	HSBC Bank USA, National Association	245,562	9/21/2017	9/18/2018	GA
Asian	Spread 1	100S	100S03502	2017-5466-L	HSBDV	HSBC Bank USA, National Association	8,222	9/21/2017	9/19/2018	GA
Cliquet	MCI	100M	100M02298	2017-5469-L	DBDV	Deutsche Bank AG	68,348	9/21/2017	9/16/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-1	2017-5468-L	CITDV	Citibank, N.A.	5,668	9/21/2017	9/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-2	2017-5470-L	CITDV	Citibank, N.A.	4,967	9/21/2017	9/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-4	2017-5472-L	CITDV	Citibank, N.A.	4,100	9/21/2017	9/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-5	2017-5473-L	CITDV	Citibank, N.A.	3,769	9/21/2017	9/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-6	2017-5474-L	CITDV	Citibank, N.A.	3,476	9/21/2017	9/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-7	2017-5475-L	CITDV	Citibank, N.A.	19,507	9/21/2017	9/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-3	2017-5471-L	CITDV	Citibank, N.A.	4,489	9/21/2017	9/11/2020	GA
Call Spread	Secure	100C	100C03616	2017-5479-L	HSBDV	HSBC Bank USA, National Association	421,900	9/22/2017	9/21/2018	GA
Asian	Spread 1	100S	100S03503	2017-5478-L	HSBDV	HSBC Bank USA, National Association	86,768	9/22/2017	9/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01109	2017-3878-S	GSIDV	Goldman Sachs International	48,000	9/22/2017	9/6/2018	GA
Digital	Trigger	10PT	10PT00834	2017-5490-L	CSBDV	Credit Suisse International	30,621	9/22/2017	9/21/2018	GA
Basket	Envoy Cap	10EC	10EC02214	2017-5488-L	BARDV	Barclays Bank, PLC	23,058	9/22/2017	9/12/2018	GA
Cliquet	MCI	100M	100M02299	2017-5491-L	MSIDV	Morgan Stanley & Co International, PLC	66,400	9/22/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-1	2017-5482-L	CITDV	Citibank, N.A.	4,768	9/22/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-3	2017-5484-L	CITDV	Citibank, N.A.	3,815	9/22/2017	9/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-4	2017-5485-L	CITDV	Citibank, N.A.	3,494	9/22/2017	9/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-5	2017-5481-L	CITDV	Citibank, N.A.	3,216	9/22/2017	9/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-6	2017-5486-L	CITDV	Citibank, N.A.	2,969	9/22/2017	9/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-2	2017-5483-L	CITDV	Citibank, N.A.	4,210	9/22/2017	9/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-7	2017-5487-L	CITDV	Citibank, N.A.	16,684	9/22/2017	9/20/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00266	2017-5477-L	DBDV	Deutsche Bank AG	25,664	9/22/2017	9/21/2018	GA
Digital	Trigger	10PT	10PT00835	2017-5505-L	HSBDV	HSBC Bank USA, National Association	25,363	9/25/2017	9/24/2018	GA
Call Spread	Secure	100C	100C03617	2017-5500-L	GSIDV	Goldman Sachs International	352,685	9/25/2017	9/21/2018	GA
Asian	Spread 1	100S	100S03504	2017-5504-L	GSIDV	Goldman Sachs International	42,555	9/25/2017	9/19/2018	GA
Cliquet	MCI	100M	100M02300	2017-5506-L	UBSDV	UBS AG	59,367	9/25/2017	9/16/2018	GA

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JRNY-CTTI	Citi Vol Control	CITI	CITI00048-1	2017-5495-L	CITDV	Citibank, N.A.	4,421	9/25/2017	9/21/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00048-3	2017-5497-L	CITDV	Citibank, N.A.	3,549	9/25/2017	9/21/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00048-4	2017-5498-L	CITDV	Citibank, N.A.	3,254	9/25/2017	9/21/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00048-5	2017-5499-L	CITDV	Citibank, N.A.	2,999	9/25/2017	9/21/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00048-6	2017-5501-L	CITDV	Citibank, N.A.	2,771	9/25/2017	9/21/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00048-2	2017-5496-L	CITDV	Citibank, N.A.	3,912	9/25/2017	9/20/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00048-7	2017-5502-L	CITDV	Citibank, N.A.	15,562	9/25/2017	9/20/2024	GA
Call Spread	Secure	100C	100C03618	2017-5517-L	GSIDV	Goldman Sachs International	930,100	9/26/2017	9/21/2018	GA
Call	Secure Par	100P	100P00780	2017-5516-L	GSIDV	Goldman Sachs International	47,232	9/26/2017	9/17/2018	GA
Asian	Spread 1	100S	100S03505	2017-5513-L	GSIDV	Goldman Sachs International	169,174	9/26/2017	9/24/2018	GA
Basket	Envoy Cap	10EC	10EC02215	2017-5534-L	NATDV	NATIXIS SA	58,587	9/26/2017	9/24/2018	GA
Digital	Trigger	10PT	10PT00836	2017-5535-L	NATDV	NATIXIS SA	92,199	9/26/2017	9/24/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-1	2017-5508-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,050	9/26/2017	9/18/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-2	2017-5509-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,143	9/26/2017	9/18/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-3	2017-5510-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,797	9/26/2017	9/18/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-6	2017-5514-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,919	9/26/2017	9/18/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-7	2017-5515-L	JPMDV	JPMORGAN CHASE BANK, N.A.	67,291	9/26/2017	9/18/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-4	2017-5511-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,697	9/26/2017	9/17/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-5	2017-5512-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,741	9/26/2017	9/16/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01111	2017-3901-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	31,900	9/27/2017	9/28/2018	GA
Digital	Trigger	10PT	10PT00837	2017-5543-L	HSBDV	HSBC Bank USA, National Association	68,434	9/27/2017	9/27/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00049-1	2017-5544-L	CITDV	Citibank, N.A.	9,090	9/27/2017	9/25/2018	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00049-2	2017-5545-L	CITDV	Citibank, N.A.	8,013	9/27/2017	9/25/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00049-3	2017-5546-L	CITDV	Citibank, N.A.	7,259	9/27/2017	9/25/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00049-6	2017-5550-L	CITDV	Citibank, N.A.	5,643	9/27/2017	9/25/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00049-4	2017-5548-L	CITDV	Citibank, N.A.	6,646	9/27/2017	9/24/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00049-5	2017-5549-L	CITDV	Citibank, N.A.	6,117	9/27/2017	9/23/2022	GA
Call Spread	Secure	100C	100C03619	2017-5539-L	HSBDV	HSBC Bank USA, National Association	301,741	9/27/2017	9/28/2018	GA
Asian	Spread 1	100S	100S03506	2017-5541-L	HSBDV	HSBC Bank USA, National Association	20,932	9/27/2017	9/25/2018	GA
Basket	Envoy Cap	10EC	10EC02216	2017-5554-L	BARDV	Barclays Bank, PLC	29,410	9/27/2017	9/26/2018	GA
Cliquet	MCI	100M	100M02302	2017-5542-L	DBDV	Deutsche Bank AG	68,070	9/27/2017	9/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00268	2017-5538-L	DBDV	Deutsche Bank AG	45,838	9/27/2017	9/25/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00267	2017-5492-L	DBDV	Deutsche Bank AG	18,058	9/25/2017	9/17/2018	GA
Call Spread	Secure	100C	100C03620	2017-5556-L	WCHDV	Wells Fargo Bank, N. A.	272,488	9/28/2017	9/27/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Cliquet	MCI	100M	100M02303	2017-5564-L	DBDV	Deutsche Bank AG	75,236	9/28/2017	9/27/2018	GA
Call Spread	Secure	100C	100C03621	2017-5567-L	CITDV	Citibank, N.A.	529,365	9/29/2017	9/26/2018	GA
Asian	Spread 1	100S	100S03508	2017-5569-L	CITDV	Citibank, N.A.	127,320	9/29/2017	9/27/2018	GA
Asian	Spread 1	100S	100S03507	2017-5559-L	WCHDV	Wells Fargo Bank, N. A.	34,008	9/28/2017	9/27/2018	GA
Cliquet	MCI	100M	100M02301	2017-5537-L	UBSDV	UBS AG	154,129	9/26/2017	9/24/2018	GA
Cliquet	MCI	100M	100M02304	2017-5580-L	GSIDV	Goldman Sachs International	62,426	9/29/2017	9/28/2018	GA
Basket	Envoy Cap	10EC	10EC02217	2017-5577-L	NATDV	NATIXIS SA	40,950	9/29/2017	9/28/2018	GA
Digital	Trigger	10PT	10PT00838	2017-5578-L	SGDV	Societe Generale	64,328	9/29/2017	9/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01110	2017-3899-S	SGDV	Societe Generale	103,100	9/26/2017	9/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01112	2017-3902-S	BNPDV	BNP Paribas	20,200	9/28/2017	9/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01113	2017-3905-S	WCHDV	Wells Fargo Bank, N. A.	34,000	9/29/2017	9/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00269	2017-5557-L	DBDV	Deutsche Bank AG	21,459	9/28/2017	9/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-7	2017-5551-L	CITDV	Citibank, N.A.	31,694	9/27/2017	9/25/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-2	2017-5571-L	CITDV	Citibank, N.A.	4,577	9/29/2017	9/23/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-3	2017-5572-L	CITDV	Citibank, N.A.	4,118	9/29/2017	9/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-4	2017-5573-L	CITDV	Citibank, N.A.	3,753	9/29/2017	9/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-5	2017-5574-L	CITDV	Citibank, N.A.	3,442	9/29/2017	9/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-7	2017-5576-L	CITDV	Citibank, N.A.	17,794	9/29/2017	9/23/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-1	2017-5570-L	CITDV	Citibank, N.A.	5,267	9/29/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-6	2017-5575-L	CITDV	Citibank, N.A.	3,170	9/29/2017	9/22/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-1	2017-5581-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,447	9/29/2017	9/25/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-2	2017-5582-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,910	9/29/2017	9/25/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-3	2017-5583-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,790	9/29/2017	9/25/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-6	2017-5586-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,346	9/29/2017	9/25/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-7	2017-5587-L	JPMDV	JPMORGAN CHASE BANK, N.A.	57,312	9/29/2017	9/25/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-4	2017-5584-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,860	9/29/2017	9/24/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-5	2017-5585-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,045	9/29/2017	9/23/2022	GA
Digital	Trigger	10PT	10PT00839	2017-5588-L	SGDV	Societe Generale	24,764	10/2/2017	9/28/2018	GA
Call Spread	Secure	100C	100C03622	2017-5597-L	CITDV	Citibank, N.A.	346,661	10/2/2017	9/28/2018	GA
Asian	Spread 1	100S	100S03509	2017-5591-L	CITDV	Citibank, N.A.	88,204	10/2/2017	9/27/2018	GA
Asian	Market Smart 5	500K	500K00013	2017-5596-L	CITDV	Citibank, N.A.	2,253	10/2/2017	6/1/2020	GA
Asian	Choice 7		7200	720000061	2017-5590-L	CITDV	145,712	10/2/2017	3/9/2019	GA
Asian Call Spread	Regency	110R	110R01094	2017-5592-L	CITDV	Citibank, N.A.	33,596	10/2/2017	9/22/2018	GA
Cliquet	MCI	100M	100M02305	2017-5589-L	DBDV	Deutsche Bank AG	37,107	10/2/2017	10/1/2018	GA
Call Spread	Secure	100C	100C03623	2017-5611-L	WCHDV	Wells Fargo Bank, N. A.	1,005,869	10/3/2017	10/1/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03510	2017-5613-L	WCHDV	Wells Fargo Bank, N. A.	109,665	10/3/2017	10/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01114	2017-3921-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	113,800	10/3/2017	9/28/2018	GA
Cliquet	MCI	100M	100M02306	2017-5609-L	GSIDV	Goldman Sachs International	166,628	10/3/2017	9/26/2018	GA
Basket	Envoy Cap	10EC	10EC02218	2017-5614-L	CITDV	Citibank, N.A.	32,326	10/3/2017	10/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-1	2017-5600-L	CITDV	Citibank, N.A.	9,051	10/3/2017	9/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-2	2017-5601-L	CITDV	Citibank, N.A.	7,715	10/3/2017	9/26/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-5	2017-5604-L	CITDV	Citibank, N.A.	5,548	10/3/2017	9/26/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-6	2017-5605-L	CITDV	Citibank, N.A.	5,037	10/3/2017	9/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-7	2017-5606-L	CITDV	Citibank, N.A.	27,893	10/3/2017	9/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-3	2017-5602-L	CITDV	Citibank, N.A.	6,833	10/3/2017	9/25/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-4	2017-5603-L	CITDV	Citibank, N.A.	6,137	10/3/2017	9/24/2021	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00270	2017-5599-L	DBDV	Deutsche Bank AG	51,725	10/3/2017	9/12/2018	GA
Call Spread	Secure	100C	100C03624	2017-5618-L	CITDV	Citibank, N.A.	269,299	10/4/2017	10/5/2018	GA
Asian	Spread 1	100S	100S03511	2017-5621-L	CITDV	Citibank, N.A.	33,485	10/4/2017	10/2/2018	GA
Cliquet	MCI	100M	100M02307	2017-5620-L	UBSDV	UBS AG	81,123	10/4/2017	9/28/2018	GA
Call Spread	Secure	100C	100C03625	2017-5622-L	WCHDV	Wells Fargo Bank, N. A.	201,739	10/5/2017	10/4/2018	GA
Asian	Spread 1	100S	100S03512	2017-5624-L	WCHDV	Wells Fargo Bank, N. A.	18,339	10/5/2017	10/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00271	2017-5617-L	DBDV	Deutsche Bank AG	45,605	10/4/2017	10/3/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01115	2017-3931-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	29,400	10/4/2017	9/28/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-1	2017-5626-L	CITDV	Citibank, N.A.	6,007	10/5/2017	10/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-2	2017-5627-L	CITDV	Citibank, N.A.	5,126	10/5/2017	10/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-3	2017-5628-L	CITDV	Citibank, N.A.	4,538	10/5/2017	10/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-6	2017-5633-L	CITDV	Citibank, N.A.	3,346	10/5/2017	10/2/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-7	2017-5634-L	CITDV	Citibank, N.A.	18,550	10/5/2017	10/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-4	2017-5630-L	CITDV	Citibank, N.A.	4,076	10/5/2017	10/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-5	2017-5632-L	CITDV	Citibank, N.A.	3,686	10/5/2017	9/30/2022	GA
Digital	Trigger	10PT	10PT00840	2017-5610-L	SGDV	Societe Generale	94,360	10/3/2017	10/1/2018	GA
Digital	Trigger	10PT	10PT00841	2017-5625-L	NATDV	NATIXIS SA	48,892	10/5/2017	10/4/2018	GA
Cliquet	MCI	100M	100M02308	2017-5629-L	GSIDV	Goldman Sachs International	39,284	10/5/2017	10/2/2018	GA
Call Spread	Secure	100C	100C03626	2017-5636-L	WCHDV	Wells Fargo Bank, N. A.	390,374	10/6/2017	10/5/2018	GA
Asian	Spread 1	100S	100S03513	2017-5638-L	WCHDV	Wells Fargo Bank, N. A.	95,589	10/6/2017	10/3/2018	GA
Digital	Trigger	10PT	10PT00842	2017-5640-L	GSIDV	Goldman Sachs International	31,214	10/6/2017	10/2/2018	GA
Cliquet	MCI	100M	100M02309	2017-5639-L	DBDV	Deutsche Bank AG	79,229	10/6/2017	10/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01116	2017-3938-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	22,400	10/5/2017	10/3/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00272	2017-5635-L	DBDV	Deutsche Bank AG	19,830	10/6/2017	10/2/2018	GA
Call Spread	Secure	100C	100C03627	2017-5646-L	WCHDV	Wells Fargo Bank, N. A.	336,023	10/9/2017	10/5/2018	GA
Asian	Spread 1	100S	100S03514	2017-5652-L	WCHDV	Wells Fargo Bank, N. A.	26,480	10/9/2017	10/7/2018	GA
Call	Secure Par	100P	100P00781	2017-5651-L	WCHDV	Wells Fargo Bank, N. A.	55,382	10/9/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-1	2017-5642-L	CITDV	Citibank, N.A.	5,980	10/9/2017	10/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-2	2017-5643-L	CITDV	Citibank, N.A.	5,144	10/9/2017	10/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-4	2017-5645-L	CITDV	Citibank, N.A.	4,116	10/9/2017	10/4/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-5	2017-5647-L	CITDV	Citibank, N.A.	3,727	10/9/2017	10/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-6	2017-5648-L	CITDV	Citibank, N.A.	3,390	10/9/2017	10/4/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-7	2017-5650-L	CITDV	Citibank, N.A.	18,795	10/9/2017	10/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-3	2017-5644-L	CITDV	Citibank, N.A.	4,575	10/9/2017	10/2/2020	GA
Digital	Trigger	10PT	10PT00843	2017-5653-L	SGDV	Societe Generale	21,877	10/9/2017	10/5/2018	GA
Cliquet	MCI	100M	100M02310	2017-5654-L	UBSDV	UBS AG	92,583	10/9/2017	10/6/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00273	2017-5641-L	DBDV	Deutsche Bank AG	17,857	10/9/2017	10/5/2018	GA
Call Spread	Secure	100C	100C03628	2017-5688-L	WCHDV	Wells Fargo Bank, N. A.	886,181	10/10/2017	10/8/2018	GA
Asian	Spread 1	100S	100S03515	2017-5690-L	WCHDV	Wells Fargo Bank, N. A.	73,429	10/10/2017	10/10/2018	GA
Digital	Trigger	10PT	10PT00844	2017-5696-L	NATDV	NATIXIS SA	127,384	10/10/2017	10/8/2018	GA
Cliquet	MCI	100M	100M02311	2017-5695-L	DBDV	Deutsche Bank AG	176,976	10/10/2017	10/8/2018	GA
Basket	Envoy Cap	10EC	10EC02220	2017-5697-L	GSIDV	Goldman Sachs International	42,180	10/10/2017	10/8/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-1	2017-5699-L	JPM DV	JPMORGAN CHASE BANK, N.A.	16,753	10/10/2017	10/2/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-2	2017-5700-L	JPM DV	JPMORGAN CHASE BANK, N.A.	14,630	10/10/2017	10/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-3	2017-5701-L	JPM DV	JPMORGAN CHASE BANK, N.A.	13,135	10/10/2017	10/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-6	2017-5704-L	JPM DV	JPMORGAN CHASE BANK, N.A.	9,910	10/10/2017	10/2/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-7	2017-5705-L	JPM DV	JPMORGAN CHASE BANK, N.A.	60,445	10/10/2017	10/2/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-4	2017-5702-L	JPM DV	JPMORGAN CHASE BANK, N.A.	11,892	10/10/2017	10/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-5	2017-5703-L	JPM DV	JPMORGAN CHASE BANK, N.A.	10,841	10/10/2017	9/30/2022	GA
Call Spread	Secure	100C	100C03629	2017-5708-L	SGDV	Societe Generale	387,035	10/11/2017	10/9/2018	GA
Asian	Spread 1	100S	100S03516	2017-5712-L	SGDV	Societe Generale	43,371	10/11/2017	10/9/2018	GA
Asian Call Spread	Regency	11OR	11OR01095	2017-5714-L	SGDV	Societe Generale	32,336	10/11/2017	10/6/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01117	2017-3959-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	129,500	10/10/2017	10/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01118	2017-3961-S	WCHDV	Wells Fargo Bank, N. A.	52,000	10/11/2017	10/10/2018	GA
Digital	Trigger	10PT	10PT00845	2017-5719-L	GSIDV	Goldman Sachs International	30,305	10/11/2017	10/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-1	2017-5707-L	CITDV	Citibank, N.A.	7,727	10/11/2017	10/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-2	2017-5709-L	CITDV	Citibank, N.A.	6,657	10/11/2017	10/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-3	2017-5711-L	CITDV	Citibank, N.A.	5,924	10/11/2017	10/9/2020	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-6	2017-5717-L	CITDV	Citibank, N.A.	4,402	10/11/2017	10/9/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-7	2017-5718-L	CITDV	Citibank, N.A.	24,436	10/11/2017	10/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-4	2017-5713-L	CITDV	Citibank, N.A.	5,338	10/11/2017	10/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-5	2017-5715-L	CITDV	Citibank, N.A.	4,841	10/11/2017	10/7/2022	GA
Cliquet	MCI	100M	100M02312	2017-5720-L	CSBDV	Credit Suisse International	77,410	10/11/2017	10/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00275	2017-5706-L	DBDV	Deutsche Bank AG	29,277	10/11/2017	10/10/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00274	2017-5657-L	DBDV	Deutsche Bank AG	19,573	10/10/2017	10/8/2018	GA
Call Spread	Secure	100C	100C03630	2017-5721-L	NATDV	NATIXIS SA	234,675	10/12/2017	10/11/2018	GA
Asian	Spread 1	100S	100S03517	2017-5723-L	NATDV	NATIXIS SA	21,861	10/12/2017	10/11/2018	GA
Digital	Trigger	10PT	10PT00846	2017-5724-L	GSIDV	Goldman Sachs International	22,334	10/12/2017	10/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-1	2017-5725-L	CITDV	Citibank, N.A.	6,175	10/12/2017	10/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-2	2017-5726-L	CITDV	Citibank, N.A.	5,305	10/12/2017	10/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-3	2017-5727-L	CITDV	Citibank, N.A.	4,714	10/12/2017	10/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-4	2017-5728-L	CITDV	Citibank, N.A.	4,244	10/12/2017	10/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-7	2017-5731-L	CITDV	Citibank, N.A.	19,411	10/12/2017	10/8/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-5	2017-5729-L	CITDV	Citibank, N.A.	3,846	10/12/2017	10/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-6	2017-5730-L	CITDV	Citibank, N.A.	3,498	10/12/2017	10/6/2023	GA
Option Name	Strategy Name	Option Code	Option Number	Deal Number	CounterPartyID	Counterparty	Cost	TradeDate	GA/	SA
Cliquet	MCI	100M	100M02313	2017-5732-L	UBSDV	UBS AG	52,823	10/12/2017	10/10/2018	GA
Call Spread	Secure	100C	100C03631	2017-5741-L	GSIDV	Goldman Sachs International	295,894	10/13/2017	10/12/2018	GA
Asian	Spread 1	100S	100S03518	2017-5744-L	GSIDV	Goldman Sachs International	23,652	10/13/2017	10/12/2018	GA
Basket	Envoy Cap	10EC	10EC02219	2017-5655-L	CITDV	Citibank, N.A.	24,360	10/9/2017	10/5/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-1	2017-5735-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,986	10/13/2017	10/9/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-2	2017-5736-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,881	10/13/2017	10/9/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-3	2017-5737-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,430	10/13/2017	10/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-6	2017-5740-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,359	10/13/2017	10/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-7	2017-5742-L	JPMDV	JPMORGAN CHASE BANK, N.A.	57,452	10/13/2017	10/9/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-4	2017-5738-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,241	10/13/2017	10/8/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-5	2017-5739-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,242	10/13/2017	10/7/2022	GA
Digital	Trigger	10PT	10PT00847	2017-5745-L	SGDV	Societe Generale	20,213	10/13/2017	10/12/2018	GA
Cliquet	MCI	100M	100M02314	2017-5755-L	DBDV	Deutsche Bank AG	64,490	10/13/2017	10/11/2018	GA
Basket	Envoy Cap	10EC	10EC02221	2017-5747-L	BARDV	Barclays Bank, PLC	19,859	10/13/2017	10/11/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-3	2017-5749-L	CITDV	Citibank, N.A.	3,892	10/13/2017	10/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-4	2017-5751-L	CITDV	Citibank, N.A.	3,495	10/13/2017	10/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-5	2017-5752-L	CITDV	Citibank, N.A.	3,162	10/13/2017	10/6/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-6	2017-5753-L	CITDV	Citibank, N.A.	2,872	10/13/2017	10/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-1	2017-5746-L	CITDV	Citibank, N.A.	5,171	10/13/2017	10/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-2	2017-5748-L	CITDV	Citibank, N.A.	4,401	10/13/2017	10/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-7	2017-5754-L	CITDV	Citibank, N.A.	15,923	10/13/2017	10/4/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01119	2017-3968-S	GSIDV	Goldman Sachs International	42,000	10/13/2017	10/11/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00276	2017-5734-L	DBDV	Deutsche Bank AG	19,498	10/13/2017	10/10/2018	GA
Call Spread	Secure	100C	100C03632	2017-5756-L	GSIDV	Goldman Sachs International	313,624	10/16/2017	10/12/2018	GA
Asian	Spread 1	100S	100S03519	2017-5758-L	GSIDV	Goldman Sachs International	50,277	10/16/2017	10/12/2018	GA
Cliquet	MCI	100M	100M02315	2017-5759-L	UBSDV	UBS AG	57,104	10/16/2017	10/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-1	2017-5760-L	CITDV	Citibank, N.A.	6,482	10/16/2017	10/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-2	2017-5761-L	CITDV	Citibank, N.A.	5,554	10/16/2017	10/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-3	2017-5762-L	CITDV	Citibank, N.A.	4,929	10/16/2017	10/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-6	2017-5765-L	CITDV	Citibank, N.A.	3,653	10/16/2017	10/9/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-7	2017-5766-L	CITDV	Citibank, N.A.	20,262	10/16/2017	10/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-4	2017-5763-L	CITDV	Citibank, N.A.	4,436	10/16/2017	10/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-5	2017-5764-L	CITDV	Citibank, N.A.	4,019	10/16/2017	10/7/2022	GA
Call Spread	Secure	100C	100C03633	2017-5789-L	HSBDV	HSBC Bank USA, National Association	908,272	10/17/2017	10/15/2018	GA
Asian	Spread 1	100S	100S03520	2017-5792-L	HSBDV	HSBC Bank USA, National Association	90,814	10/17/2017	10/15/2018	GA
Digital	Trigger	10PT	10PT00848	2017-5849-L	SGDV	Societe Generale	133,098	10/17/2017	10/15/2018	GA
Basket	Envoy Cap	10EC	10EC02222	2017-5876-L	BARDV	Barclays Bank, PLC	49,117	10/17/2017	10/14/2018	GA
Cliquet	MCI	100M	100M02316	2017-5879-L	DBDV	Deutsche Bank AG	164,870	10/17/2017	10/16/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00277	2017-5781-L	DBDV	Deutsche Bank AG	70,085	10/17/2017	10/14/2018	GA
Call Spread	Secure	100C	100C03634	2017-5893-L	HSBDV	HSBC Bank USA, National Association	329,190	10/18/2017	10/17/2018	GA
Asian	Spread 1	100S	100S03521	2017-5895-L	HSBDV	HSBC Bank USA, National Association	27,348	10/18/2017	10/16/2018	GA
Digital	Trigger	10PT	10PT00849	2017-5897-L	SGDV	Societe Generale	25,731	10/18/2017	10/17/2018	GA
Cliquet	MCI	100M	100M02317	2017-5905-L	DBDV	Deutsche Bank AG	79,138	10/18/2017	10/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-3	2017-5900-L	CITDV	Citibank, N.A.	4,615	10/18/2017	10/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-4	2017-5901-L	CITDV	Citibank, N.A.	4,158	10/18/2017	10/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-6	2017-5903-L	CITDV	Citibank, N.A.	3,429	10/18/2017	10/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-1	2017-5898-L	CITDV	Citibank, N.A.	6,017	10/18/2017	10/12/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-2	2017-5899-L	CITDV	Citibank, N.A.	5,189	10/18/2017	10/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-7	2017-5904-L	CITDV	Citibank, N.A.	19,008	10/18/2017	10/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-5	2017-5902-L	CITDV	Citibank, N.A.	3,770	10/18/2017	10/13/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Swaption	Interest Rate Benchmark	10RC	10RC01120	2017-3990-S	NATDV	NATIXIS SA	133,650	10/17/2017	10/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01121	2017-3991-S	WCHDV	Wells Fargo Bank, N. A.	38,900	10/18/2017	10/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00278	2017-5896-L	DBDV	Deutsche Bank AG	26,120	10/18/2017	10/17/2018	GA
Call Spread	Secure	100C	100C03635	2017-5906-L	WCHDV	Wells Fargo Bank, N. A.	294,744	10/19/2017	10/17/2018	GA
Call	Secure Par	100P	100P00782	2017-5908-L	WCHDV	Wells Fargo Bank, N. A.	56,728	10/19/2017	10/12/2018	GA
Asian	Spread 1	100S	100S03522	2017-5909-L	WCHDV	Wells Fargo Bank, N. A.	4,848	10/19/2017	10/18/2018	GA
Digital	Trigger	10PT	10PT00850	2017-5917-L	SGDV	Societe Generale	42,786	10/19/2017	10/18/2018	GA
Cliquet	MCI	100M	100M02318	2017-5918-L	MSIDV	Morgan Stanley & Co International, PLC	73,675	10/19/2017	10/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-2	2017-5911-L	CITDV	Citibank, N.A.	6,770	10/19/2017	10/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-3	2017-5912-L	CITDV	Citibank, N.A.	6,026	10/19/2017	10/14/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-5	2017-5914-L	CITDV	Citibank, N.A.	4,923	10/19/2017	10/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-7	2017-5916-L	CITDV	Citibank, N.A.	24,863	10/19/2017	10/14/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-1	2017-5910-L	CITDV	Citibank, N.A.	7,855	10/19/2017	10/12/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-6	2017-5915-L	CITDV	Citibank, N.A.	4,479	10/19/2017	10/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-4	2017-5913-L	CITDV	Citibank, N.A.	5,429	10/19/2017	10/14/2021	GA
Call Spread	Secure	100C	100C03636	2017-5920-L	BOADV	Bank of America, N.A.	471,577	10/20/2017	10/19/2018	GA
Asian	Spread 1	100S	100S03523	2017-5922-L	BOADV	Bank of America, N.A.	59,694	10/20/2017	10/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01123	2017-3993-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	23,000	10/20/2017	10/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01122	2017-3992-S	GSIDV	Goldman Sachs International	26,500	10/19/2017	10/18/2018	GA
Cliquet	MCI	100M	100M02319	2017-5923-L	DBDV	Deutsche Bank AG	76,832	10/20/2017	10/19/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00279	2017-5919-L	DBDV	Deutsche Bank AG	29,150	10/20/2017	10/15/2018	GA
Digital	Trigger	10PT	10PT00851	2017-5944-L	NATDV	NATIXIS SA	43,802	10/23/2017	10/19/2018	GA
Call Spread	Secure	100C	100C03637	2017-5927-L	BARDV	Barclays Bank, PLC	449,575	10/23/2017	10/19/2018	GA
Asian	Spread 1	100S	100S03524	2017-5929-L	BARDV	Barclays Bank, PLC	73,775	10/23/2017	10/19/2018	GA
Cliquet	MCI	100M	100M02320	2017-5945-L	DBDV	Deutsche Bank AG	83,866	10/23/2017	10/20/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-1	2017-5930-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,579	10/23/2017	10/12/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-3	2017-5934-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,131	10/23/2017	10/12/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-4	2017-5937-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,990	10/23/2017	10/12/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-5	2017-5938-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,009	10/23/2017	10/12/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-6	2017-5940-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,131	10/23/2017	10/12/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-2	2017-5931-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,564	10/23/2017	10/11/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-7	2017-5942-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,261	10/23/2017	10/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-1	2017-5932-L	CITDV	Citibank, N.A.	4,938	10/23/2017	10/17/2018	GA

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					ID	Counterparty				
JRNY-CITI	Citi Vol Control	CITI	CITI00060-2	2017-5933-L	CITDV	Citibank, N.A.	4,231	10/23/2017	10/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-5	2017-5939-L	CITDV	Citibank, N.A.	3,053	10/23/2017	10/17/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-6	2017-5941-L	CITDV	Citibank, N.A.	2,773	10/23/2017	10/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-7	2017-5943-L	CITDV	Citibank, N.A.	15,374	10/23/2017	10/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-3	2017-5935-L	CITDV	Citibank, N.A.	3,754	10/23/2017	10/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-4	2017-5936-L	CITDV	Citibank, N.A.	3,375	10/23/2017	10/15/2021	GA
Basket	Envoy Cap	10EC	10EC02223	2017-5924-L	NATDV	NATIXIS SA	20,047	10/20/2017	10/18/2018	GA
Call Spread	Secure	100C	100C03638	2017-5948-L	HSBDV	HSBC Bank USA, National Association	1,078,712	10/24/2017	10/22/2018	GA
Asian	Spread 1	100S	100S03525	2017-5952-L	HSBDV	HSBC Bank USA, National Association	57,221	10/24/2017	10/21/2018	GA
Digital	Trigger	10PT	10PT00852	2017-5953-L	GSIDV	Goldman Sachs International	73,721	10/24/2017	10/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01124	2017-4012-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	101,600	10/24/2017	10/19/2018	GA
Cliquet	MCI	100M	100M02321	2017-5971-L	GSIDV	Goldman Sachs International	214,112	10/24/2017	10/21/2018	GA
Basket	Envoy Cap	10EC	10EC02224	2017-5960-L	NATDV	NATIXIS SA	58,785	10/24/2017	10/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-1	2017-5961-L	CITDV	Citibank, N.A.	9,539	10/24/2017	10/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-2	2017-5962-L	CITDV	Citibank, N.A.	8,215	10/24/2017	10/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-5	2017-5966-L	CITDV	Citibank, N.A.	5,954	10/24/2017	10/17/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-6	2017-5967-L	CITDV	Citibank, N.A.	5,410	10/24/2017	10/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-7	2017-5968-L	CITDV	Citibank, N.A.	30,008	10/24/2017	10/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-3	2017-5964-L	CITDV	Citibank, N.A.	7,306	10/24/2017	10/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-4	2017-5965-L	CITDV	Citibank, N.A.	6,576	10/24/2017	10/15/2021	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00281	2017-5947-L	DBDV	Deutsche Bank AG	42,395	10/24/2017	10/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00280	2017-5926-L	DBDV	Deutsche Bank AG	45,072	10/23/2017	10/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01125	2017-4013-S	SGDV	Societe Generale	55,300	10/25/2017	10/24/2018	GA
Call Spread	Secure	100C	100C03639	2017-5973-L	SGDV	Societe Generale	272,636	10/25/2017	10/25/2018	GA
Asian	Spread 1	100S	100S03526	2017-5976-L	SGDV	Societe Generale	29,291	10/25/2017	10/23/2018	GA
Asian Call Spread	Regency	110R	110R01096	2017-5977-L	SGDV	Societe Generale	25,265	10/25/2017	10/17/2018	GA
Cliquet	MCI	100M	100M02322	2017-5986-L	UBSDV	UBS AG	78,305	10/25/2017	10/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-1	2017-5978-L	CITDV	Citibank, N.A.	4,825	10/25/2017	10/23/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-2	2017-5980-L	CITDV	Citibank, N.A.	4,245	10/25/2017	10/23/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-3	2017-5981-L	CITDV	Citibank, N.A.	3,812	10/25/2017	10/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-6	2017-5984-L	CITDV	Citibank, N.A.	2,860	10/25/2017	10/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-4	2017-5982-L	CITDV	Citibank, N.A.	3,452	10/25/2017	10/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-5	2017-5983-L	CITDV	Citibank, N.A.	3,140	10/25/2017	10/21/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00282	2017-5972-L	DBDV	Deutsche Bank AG	16,932	10/25/2017	10/24/2018	GA
Digital	Trigger	10PT	10PT00854	2017-5987-L	NATDV	NATIXIS SA	31,985	10/26/2017	10/26/2018	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-1	2017-6007-L	JPM DV	JPMORGAN CHASE BANK, N.A.	17,146	10/26/2017	10/24/2018	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-2	2017-6009-L	JPM DV	JPMORGAN CHASE BANK, N.A.	15,165	10/26/2017	10/24/2019	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-5	2017-6015-L	JPM DV	JPMORGAN CHASE BANK, N.A.	11,321	10/26/2017	10/24/2022	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-6	2017-6016-L	JPM DV	JPMORGAN CHASE BANK, N.A.	10,355	10/26/2017	10/24/2023	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-7	2017-6017-L	JPM DV	JPMORGAN CHASE BANK, N.A.	62,782	10/26/2017	10/24/2024	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-3	2017-6011-L	JPM DV	JPMORGAN CHASE BANK, N.A.	13,667	10/26/2017	10/23/2020	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00027-4	2017-6013-L	JPM DV	JPMORGAN CHASE BANK, N.A.	12,434	10/26/2017	10/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-1	2017-5988-L	CIT DV	Citibank, N.A.	4,739	10/26/2017	10/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-2	2017-5989-L	CIT DV	Citibank, N.A.	4,127	10/26/2017	10/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-5	2017-5992-L	CIT DV	Citibank, N.A.	3,020	10/26/2017	10/24/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-6	2017-5993-L	CIT DV	Citibank, N.A.	2,748	10/26/2017	10/24/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-7	2017-5994-L	CIT DV	Citibank, N.A.	15,267	10/26/2017	10/24/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-3	2017-5990-L	CIT DV	Citibank, N.A.	3,689	10/26/2017	10/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-4	2017-5991-L	CIT DV	Citibank, N.A.	3,331	10/26/2017	10/22/2021	GA
Cliquet	MCI	100M	100M02323	2017-6018-L	DBDV	Deutsche Bank AG	72,566	10/26/2017	10/24/2018	GA
Call Spread	Secure	100C	100C03640	2017-6000-L	RBCDV	Royal Bank of Canada	264,168	10/26/2017	10/26/2018	GA
Asian	Spread 1	100S	100S03527	2017-6008-L	RBCDV	Royal Bank of Canada	6,052	10/26/2017	10/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01126	2017-4014-S	BNPDV	BNP Paribas	39,500	10/26/2017	10/25/2018	GA
Call Spread	Secure	100C	100C03641	2017-6024-L	BAR DV	Barclays Bank, PLC	541,615	10/27/2017	10/26/2018	GA
Asian	Spread 1	100S	100S03528	2017-6030-L	BAR DV	Barclays Bank, PLC	107,986	10/27/2017	10/25/2018	GA
Call	Secure Par	100P	100P00783	2017-6027-L	BAR DV	Barclays Bank, PLC	61,084	10/27/2017	10/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01127	2017-4015-S	CAY DV	CREDIT AGRICOLE CORPORATE & INVES	28,700	10/27/2017	10/26/2018	GA
Digital	Trigger	10PT	10PT00855	2017-6023-L	GSIDV	Goldman Sachs International	32,389	10/27/2017	10/25/2018	GA
Digital	Trigger	10PT	10PT00853	2017-5974-L	GSIDV	Goldman Sachs International	37,102	10/25/2017	10/24/2018	GA
Basket	Envoy Cap	10EC	10EC02225	2017-6028-L	GSIDV	Goldman Sachs International	29,258	10/27/2017	10/23/2018	GA
Cliquet	MCI	100M	100M02324	2017-6026-L	CSBDV	Credit Suisse International	84,013	10/27/2017	10/26/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00283	2017-6019-L	DBDV	Deutsche Bank AG	31,786	10/27/2017	10/26/2018	GA
Call Spread	Secure	100C	100C03642	2017-6038-L	WCHDV	Wells Fargo Bank, N. A.	401,545	10/30/2017	10/26/2018	GA
Asian	Spread 1	100S	100S03529	2017-6041-L	WCHDV	Wells Fargo Bank, N. A.	18,763	10/30/2017	10/25/2018	GA
Cliquet	MCI	100M	100M02325	2017-6044-L	MSIDV	Morgan Stanley & Co International, PLC	75,881	10/30/2017	10/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-1	2017-6031-L	CIT DV	Citibank, N.A.	15,832	10/30/2017	10/25/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-2	2017-6032-L	CIT DV	Citibank, N.A.	13,609	10/30/2017	10/25/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-4	2017-6034-L	CITDV	Citibank, N.A.	10,880	10/30/2017	10/25/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-5	2017-6035-L	CITDV	Citibank, N.A.	9,853	10/30/2017	10/25/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-6	2017-6036-L	CITDV	Citibank, N.A.	8,953	10/30/2017	10/25/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-7	2017-6037-L	CITDV	Citibank, N.A.	49,627	10/30/2017	10/25/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-3	2017-6033-L	CITDV	Citibank, N.A.	12,094	10/30/2017	10/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-7	2017-5985-L	CITDV	Citibank, N.A.	15,893	10/25/2017	10/23/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00284	2017-6039-L	DBDV	Deutsche Bank AG	14,699	10/30/2017	10/27/2018	GA
Call Spread	Secure	100C	100C03643	2017-6061-L	HSBDV	HSBC Bank USA, National Association	975,458	10/31/2017	10/29/2018	GA
Asian	Spread 1	100S	100S03530	2017-6068-L	HSBDV	HSBC Bank USA, National Association	84,790	10/31/2017	10/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01128	2017-4036-S	GSIDV	Goldman Sachs International	110,500	10/31/2017	10/26/2018	GA
Digital	Trigger	10PT	10PT00856	2017-6060-L	NATDV	NATIXIS SA	140,740	10/31/2017	10/26/2018	GA
Cliquet	MCI	100M	100M02326	2017-6065-L	CSBDV	Credit Suisse International	217,981	10/31/2017	10/29/2018	GA
Basket	Envoy Cap	10EC	10EC02226	2017-6066-L	NATDV	NATIXIS SA	28,111	10/31/2017	10/28/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-1	2017-6053-L	CITDV	Citibank, N.A.	5,078	10/31/2017	10/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-3	2017-6055-L	CITDV	Citibank, N.A.	3,887	10/31/2017	10/26/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-4	2017-6056-L	CITDV	Citibank, N.A.	3,499	10/31/2017	10/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-5	2017-6057-L	CITDV	Citibank, N.A.	3,170	10/31/2017	10/26/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-6	2017-6058-L	CITDV	Citibank, N.A.	2,881	10/31/2017	10/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-2	2017-6054-L	CITDV	Citibank, N.A.	4,373	10/31/2017	10/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-7	2017-6059-L	CITDV	Citibank, N.A.	15,974	10/31/2017	10/25/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00285	2017-6052-L	DBDV	Deutsche Bank AG	36,968	10/31/2017	10/29/2018	GA
Call Spread	Secure	100C	100C03644	2017-6085-L	WCHDV	Wells Fargo Bank, N. A.	372,954	11/1/2017	10/31/2018	GA
Asian	Spread 1	100S	100S03531	2017-6080-L	WCHDV	Wells Fargo Bank, N. A.	37,853	11/1/2017	10/31/2018	GA
Digital	Trigger	10PT	10PT00857	2017-6076-L	GSIDV	Goldman Sachs International	40,395	11/1/2017	10/31/2018	GA
Cliquet	MCI	100M	100M02327	2017-6088-L	MSIDV	Morgan Stanley & Co International, PLC	96,301	11/1/2017	10/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-1	2017-6070-L	CITDV	Citibank, N.A.	5,208	11/1/2017	10/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-3	2017-6074-L	CITDV	Citibank, N.A.	3,964	11/1/2017	10/26/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-4	2017-6077-L	CITDV	Citibank, N.A.	3,564	11/1/2017	10/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-5	2017-6079-L	CITDV	Citibank, N.A.	3,227	11/1/2017	10/26/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-6	2017-6081-L	CITDV	Citibank, N.A.	2,931	11/1/2017	10/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-2	2017-6072-L	CITDV	Citibank, N.A.	4,467	11/1/2017	10/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-7	2017-6083-L	CITDV	Citibank, N.A.	16,249	11/1/2017	10/25/2024	GA
JRNY-JPM	JPM Vol Control	JPM	JPM000028-1	2017-6069-L	JPM DV	JPMORGAN CHASE BANK, N.A.	15,955	11/1/2017	10/25/2018	GA
JRNY-JPM	JPM Vol Control	JPM	JPM000028-2	2017-6071-L	JPM DV	JPMORGAN CHASE BANK, N.A.	13,773	11/1/2017	10/25/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPM	JPMM00028-4	2017-6078-L	JPM	JPMORGAN CHASE BANK, N.A.	11,094	11/1/2017	10/25/2021	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00028-5	2017-6082-L	JPM	JPMORGAN CHASE BANK, N.A.	10,065	11/1/2017	10/25/2022	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00028-6	2017-6084-L	JPM	JPMORGAN CHASE BANK, N.A.	9,176	11/1/2017	10/25/2023	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00028-7	2017-6087-L	JPM	JPMORGAN CHASE BANK, N.A.	56,671	11/1/2017	10/25/2024	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00028-3	2017-6075-L	JPM	JPMORGAN CHASE BANK, N.A.	12,280	11/1/2017	10/23/2020	GA
Cliquet	MCI	100M	100M02328	2017-6093-L	MSIDV	Morgan Stanley & Co International, PLC	47,419	11/2/2017	11/1/2018	GA
Asian	Spread 1	100S	100S03532	2017-6091-L	SGDV	Societe Generale	27,506	11/2/2017	10/30/2018	GA
Digital	Trigger	10PT	10PT00858	2017-6094-L	GSIDV	Goldman Sachs International	26,861	11/2/2017	11/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01129	2017-4038-S	WCHDV	Wells Fargo Bank, N. A.	34,000	11/1/2017	10/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00286	2017-6073-L	DBDV	Deutsche Bank AG	33,524	11/1/2017	10/31/2018	GA
Call Spread	Secure	100C	100C03645	2017-6090-L	SGDV	Societe Generale	245,279	11/2/2017	11/1/2018	GA
Call Spread	Secure	100C	100C03646	2017-6096-L	HSBDV	HSBC Bank USA, National Association	428,951	11/3/2017	11/2/2018	GA
Cliquet	MCI	100M	100M02329	2017-6100-L	DBDV	Deutsche Bank AG	59,339	11/3/2017	11/1/2018	GA
Asian	Spread 1	100S	100S03533	2017-6097-L	HSBDV	HSBC Bank USA, National Association	47,021	11/3/2017	11/5/2018	GA
Basket	Envoy Cap	10EC	10EC02227	2017-6101-L	CITDV	Citibank, N.A.	20,973	11/3/2017	11/1/2018	GA
Digital	Trigger	10PT	10PT00859	2017-6099-L	GSIDV	Goldman Sachs International	23,919	11/3/2017	11/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01130	2017-4039-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	33,500	11/2/2017	11/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00287	2017-6089-L	DBDV	Deutsche Bank AG	34,961	11/2/2017	11/1/2018	GA
Cliquet	MCI	100M	100M02330	2017-6117-L	GSIDV	Goldman Sachs International	95,886	11/6/2017	11/3/2018	GA
Call Spread	Secure	100C	100C03647	2017-6114-L	HSBDV	HSBC Bank USA, National Association	463,284	11/6/2017	11/2/2018	GA
Asian	Spread 1	100S	100S03534	2017-6116-L	HSBDV	HSBC Bank USA, National Association	69,961	11/6/2017	11/3/2018	GA
Digital	Trigger	10PT	10PT00860	2017-6113-L	GSIDV	Goldman Sachs International	13,546	11/6/2017	11/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01131	2017-4040-S	CITDV	Citibank, N.A.	27,600	11/3/2017	11/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00288	2017-6095-L	DBDV	Deutsche Bank AG	22,763	11/3/2017	11/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-1	2017-6103-L	CITDV	Citibank, N.A.	10,487	11/6/2017	11/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-2	2017-6104-L	CITDV	Citibank, N.A.	8,991	11/6/2017	11/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-3	2017-6105-L	CITDV	Citibank, N.A.	7,973	11/6/2017	11/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-4	2017-6106-L	CITDV	Citibank, N.A.	7,170	11/6/2017	11/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-5	2017-6107-L	CITDV	Citibank, N.A.	6,492	11/6/2017	11/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-6	2017-6108-L	CITDV	Citibank, N.A.	5,900	11/6/2017	11/3/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-7	2017-6109-L	CITDV	Citibank, N.A.	32,741	11/6/2017	11/1/2024	GA

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Call Spread	Secure	100C	100C03648	2017-6120-L	HSBDV	HSBC Bank USA, National Association	908,075	11/7/2017	11/5/2018	GA
Asian	Spread 1	100S	100S03535	2017-6124-L	HSBDV	HSBC Bank USA, National Association	82,520	11/7/2017	11/4/2018	GA
Cliquet	MCI	100M	100M02331	2017-6123-L	CSBDV	Credit Suisse International	172,982	11/7/2017	11/5/2018	GA
Basket	Envoy Cap	10EC	10EC02228	2017-6125-L	NATDV	NATIXIS SA	51,826	11/7/2017	11/4/2018	GA
Digital	Trigger	10PT	10PT00861	2017-6121-L	SGDV	Societe Generale	105,042	11/7/2017	11/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01132	2017-4059-S	GSIDV	Goldman Sachs International	39,900	11/6/2017	10/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00289	2017-6110-L	DBDV	Deutsche Bank AG	19,632	11/6/2017	11/3/2018	GA
Call Spread	Secure	100C	100C03649	2017-6136-L	WCHDV	Wells Fargo Bank, N. A.	361,016	11/8/2017	11/7/2018	GA
Cliquet	MCI	100M	100M02332	2017-6142-L	GSIDV	Goldman Sachs International	90,622	11/8/2017	11/5/2018	GA
Asian	Spread 1	100S	100S03536	2017-6135-L	WCHDV	Wells Fargo Bank, N. A.	27,941	11/8/2017	11/7/2018	GA
Digital	Trigger	10PT	10PT00862	2017-6141-L	NATDV	NATIXIS SA	41,766	11/8/2017	11/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01133	2017-4060-S	GSIDV	Goldman Sachs International	99,000	11/7/2017	11/2/2018	GA
Call	Secure Par	100P	100P00784	2017-6139-L	WCHDV	Wells Fargo Bank, N. A.	64,262	11/8/2017	10/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00290	2017-6119-L	DBDV	Deutsche Bank AG	39,090	11/7/2017	11/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-1	2017-6128-L	CITDV	Citibank, N.A.	5,449	11/8/2017	11/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-2	2017-6129-L	CITDV	Citibank, N.A.	4,674	11/8/2017	11/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-3	2017-6130-L	CITDV	Citibank, N.A.	4,147	11/8/2017	11/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-4	2017-6131-L	CITDV	Citibank, N.A.	3,731	11/8/2017	11/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-5	2017-6132-L	CITDV	Citibank, N.A.	3,380	11/8/2017	11/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-6	2017-6133-L	CITDV	Citibank, N.A.	3,072	11/8/2017	11/3/2023	GA
Call Spread	Secure	100C	100C03650	2017-6144-L	CSBDV	Credit Suisse International	191,574	11/9/2017	11/9/2018	GA
Asian	Spread 1	100S	100S03537	2017-6146-L	CSBDV	Credit Suisse International	12,181	11/9/2017	11/6/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-1	2017-6151-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,917	11/9/2017	11/2/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-2	2017-6152-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,557	11/9/2017	11/1/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-3	2017-6155-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,440	11/9/2017	11/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-4	2017-6156-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,451	11/9/2017	11/2/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-5	2017-6157-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,564	11/9/2017	11/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-6	2017-6158-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,807	11/9/2017	11/2/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-7	2017-6159-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,903	11/9/2017	11/1/2024	GA
Basket	Envoy Cap	10EC	10EC02229	2017-6153-L	BARDV	Barclays Bank, PLC	19,935	11/9/2017	11/7/2018	GA
Digital	Trigger	10PT	10PT00863	2017-6148-L	HSBDV	HSBC Bank USA, National Association	29,982	11/9/2017	11/8/2018	GA
Cliquet	MCI	100M	100M02333	2017-6147-L	CSBDV	Credit Suisse International	60,929	11/9/2017	11/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01134	2017-4061-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	35,400	11/8/2017	11/7/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00291	2017-6127-L	DBDV	Deutsche Bank AG	30,996	11/8/2017	11/6/2018	GA
Call Spread	Secure	100C	100C03651	2017-6165-L	WCHDV	Wells Fargo Bank, N. A.	512,755	11/10/2017	11/8/2018	GA
Digital	Trigger	10PT	10PT00864	2017-6173-L	HSBDV	HSBC Bank USA, National Association	28,774	11/10/2017	11/9/2018	GA
Cliquet	MCI	100M	100M02334	2017-6174-L	MSIDV	Morgan Stanley & Co International, PLC	98,928	11/10/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-1	2017-6161-L	CITDV	Citibank, N.A.	14,383	11/10/2017	11/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-2	2017-6162-L	CITDV	Citibank, N.A.	12,494	11/10/2017	11/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-4	2017-6164-L	CITDV	Citibank, N.A.	10,068	11/10/2017	11/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-5	2017-6166-L	CITDV	Citibank, N.A.	9,138	11/10/2017	11/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-6	2017-6168-L	CITDV	Citibank, N.A.	8,316	11/10/2017	11/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-7	2017-6169-L	CITDV	Citibank, N.A.	46,059	11/10/2017	11/1/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-3	2017-6163-L	CITDV	Citibank, N.A.	11,160	11/10/2017	10/30/2020	GA
Asian	Spread 1	100S	100S03538	2017-6170-L	WCHDV	Wells Fargo Bank, N. A.	71,607	11/10/2017	11/9/2018	GA
Asian Call Spread	Regency	110R	110R01097	2017-6171-L	WCHDV	Wells Fargo Bank, N. A.	29,404	11/10/2017	11/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00292	2017-6143-L	DBDV	Deutsche Bank AG	15,167	11/9/2017	11/4/2018	GA
Call Spread	Secure	100C	100C03652	2017-6199-L	SGDV	Societe Generale	346,105	11/13/2017	11/9/2018	GA
Cliquet	MCI	100M	100M02335	2017-6212-L	MSIDV	Morgan Stanley & Co International, PLC	74,906	11/13/2017	11/8/2018	GA
Asian	Spread 1	100S	100S03539	2017-6201-L	SGDV	Societe Generale	31,780	11/13/2017	11/9/2018	GA
Basket	Envoy Cap	10EC	10EC02230	2017-6208-L	NATDV	NATIXIS SA	27,875	11/13/2017	11/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00293	2017-6160-L	DBDV	Deutsche Bank AG	12,928	11/10/2017	11/8/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01135	2017-4062-S	CITDV	Citibank, N.A.	42,900	11/10/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-1	2017-6202-L	CITDV	Citibank, N.A.	7,640	11/13/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-2	2017-6204-L	CITDV	Citibank, N.A.	6,643	11/13/2017	11/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-3	2017-6205-L	CITDV	Citibank, N.A.	5,931	11/13/2017	11/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-4	2017-6206-L	CITDV	Citibank, N.A.	5,354	11/13/2017	11/9/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-5	2017-6207-L	CITDV	Citibank, N.A.	4,859	11/13/2017	11/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-6	2017-6209-L	CITDV	Citibank, N.A.	4,424	11/13/2017	11/9/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-7	2017-6210-L	CITDV	Citibank, N.A.	24,557	11/13/2017	11/8/2024	GA
Call Spread	Secure	100C	100C03653	2017-6215-L	BOADV	Bank of America, N.A.	848,941	11/14/2017	11/12/2018	GA
Asian	Spread 1	100S	100S03540	2017-6217-L	BOADV	Bank of America, N.A.	100,909	11/14/2017	11/11/2018	GA
Digital	Trigger	10PT	10PT00865	2017-6228-L	SGDV	Societe Generale	118,482	11/14/2017	11/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01136	2017-4076-S	GSIDV	Goldman Sachs International	28,700	11/13/2017	11/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00294	2017-6175-L	DBDV	Deutsche Bank AG	22,642	11/13/2017	11/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-1	2017-6218-L	CITDV	Citibank, N.A.	6,569	11/14/2017	11/9/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-2	2017-6219-L	CITDV	Citibank, N.A.	5,756	11/14/2017	11/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-3	2017-6220-L	CITDV	Citibank, N.A.	5,158	11/14/2017	11/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-4	2017-6221-L	CITDV	Citibank, N.A.	4,667	11/14/2017	11/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-5	2017-6222-L	CITDV	Citibank, N.A.	4,244	11/14/2017	11/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-6	2017-6223-L	CITDV	Citibank, N.A.	3,868	11/14/2017	11/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-7	2017-6224-L	CITDV	Citibank, N.A.	21,463	11/14/2017	11/8/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-1	2017-6229-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,842	11/14/2017	11/9/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-2	2017-6230-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,492	11/14/2017	11/8/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-3	2017-6231-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,376	11/14/2017	11/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-4	2017-6232-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,388	11/14/2017	11/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-5	2017-6233-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,501	11/14/2017	11/9/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-6	2017-6234-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,744	11/14/2017	11/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-7	2017-6235-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,490	11/14/2017	11/8/2024	GA
Cliquet	MCI	100M	100M02336	2017-6225-L	GSIDV	Goldman Sachs International	176,562	11/14/2017	11/12/2018	GA
Basket	Envoy Cap	10EC	10EC02231	2017-6226-L	NATDV	NATIXIS SA	29,799	11/14/2017	11/12/2018	GA
Cliquet	MCI	100M	100M02337	2017-6241-L	DBDV	Deutsche Bank AG	83,601	11/15/2017	11/13/2018	GA
Call Spread	Secure	100C	100C03654	2017-6236-L	GSIDV	Goldman Sachs International	304,056	11/15/2017	11/13/2018	GA
Asian	Spread 1	100S	100S03541	2017-6238-L	GSIDV	Goldman Sachs International	49,143	11/15/2017	11/12/2018	GA
Digital	Trigger	10PT	10PT00866	2017-6239-L	HSBDV	HSBC Bank USA, National Association	21,200	11/15/2017	11/15/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01138	2017-4079-S	GSIDV	Goldman Sachs International	34,500	11/15/2017	11/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01137	2017-4077-S	GSIDV	Goldman Sachs International	93,200	11/14/2017	11/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00296	2017-6240-L	DBDV	Deutsche Bank AG	29,065	11/15/2017	11/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-1	2017-6251-L	CITDV	Citibank, N.A.	4,845	11/16/2017	11/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-2	2017-6252-L	CITDV	Citibank, N.A.	4,172	11/16/2017	11/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-3	2017-6253-L	CITDV	Citibank, N.A.	3,710	11/16/2017	11/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-4	2017-6254-L	CITDV	Citibank, N.A.	3,341	11/16/2017	11/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-5	2017-6255-L	CITDV	Citibank, N.A.	3,026	11/16/2017	11/14/2022	GA
Cliquet	MCI	100M	100M02338	2017-6258-L	GSIDV	Goldman Sachs International	69,360	11/16/2017	11/14/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00295	2017-6214-L	DBDV	Deutsche Bank AG	27,757	11/14/2017	11/10/2018	GA
Call Spread	Secure	100C	100C03655	2017-6245-L	SGDV	Societe Generale	243,674	11/16/2017	11/14/2018	GA
Asian	Spread 1	100S	100S03542	2017-6247-L	SGDV	Societe Generale	17,295	11/16/2017	11/14/2018	GA
Digital	Trigger	10PT	10PT00867	2017-6250-L	SGDV	Societe Generale	31,602	11/16/2017	11/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-6	2017-6256-L	CITDV	Citibank, N.A.	2,751	11/16/2017	11/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-7	2017-6257-L	CITDV	Citibank, N.A.	15,277	11/16/2017	11/14/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Call Spread	Secure	100C	100C03656	2017-6259-L	SGDV	Societe Generale	431,624	11/17/2017	11/16/2018	GA
Cliquet	MCI	100M	100M02339	2017-6262-L	GSIDV	Goldman Sachs International	84,258	11/17/2017	11/15/2018	GA
Asian	Spread 1	100S	100S03543	2017-6261-L	SGDV	Societe Generale	74,797	11/17/2017	11/16/2018	GA
Digital	Trigger	10PT	10PT00868	2017-6267-L	GSIDV	Goldman Sachs International	51,761	11/17/2017	11/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01139	2017-4080-S	GSIDV	Goldman Sachs International	52,300	11/16/2017	11/15/2018	GA
Call Spread	Secure	100C	100C03657	2017-6269-L	HSBDV	HSBC Bank USA, National Association	461,202	11/20/2017	11/16/2018	GA
Call Spread	Secure	100C	100C03658	2017-6282-L	HSBDV	HSBC Bank USA, National Association	1,246,954	11/21/2017	11/19/2018	GA
Cliquet	MCI	100M	100M02340	2017-6268-L	UBSDV	UBS AG	60,932	11/20/2017	11/17/2018	GA
Asian	Spread 1	100S	100S03544	2017-6271-L	HSBDV	HSBC Bank USA, National Association	60,700	11/20/2017	11/16/2018	GA
Asian	Spread 1	100S	100S03545	2017-6285-L	HSBDV	HSBC Bank USA, National Association	147,123	11/21/2017	11/19/2018	GA
Basket	Envoy Cap	10EC	10EC02232	2017-6272-L	GSIDV	Goldman Sachs International	41,416	11/20/2017	11/16/2018	GA
Basket	Envoy Cap	10EC	10EC02233	2017-6289-L	NATDV	NATIXIS SA	25,235	11/21/2017	11/19/2018	GA
Cliquet	MCI	100M	100M02341	2017-6287-L	GSIDV	Goldman Sachs International	222,986	11/21/2017	11/18/2018	GA
Digital	Trigger	10PT	10PT00869	2017-6288-L	NATDV	NATIXIS SA	146,412	11/21/2017	11/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00297	2017-6266-L	DBDV	Deutsche Bank AG	44,629	11/17/2017	11/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01140	2017-4081-S	GSIDV	Goldman Sachs International	40,200	11/17/2017	11/16/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00298	2017-6281-L	DBDV	Deutsche Bank AG	10,175	11/20/2017	11/16/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-1	2017-6273-L	CITDV	Citibank, N.A.	8,274	11/20/2017	11/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-2	2017-6274-L	CITDV	Citibank, N.A.	7,114	11/20/2017	11/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-3	2017-6276-L	CITDV	Citibank, N.A.	6,322	11/20/2017	11/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-4	2017-6277-L	CITDV	Citibank, N.A.	5,687	11/20/2017	11/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-5	2017-6278-L	CITDV	Citibank, N.A.	5,151	11/20/2017	11/15/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-6	2017-6279-L	CITDV	Citibank, N.A.	4,683	11/20/2017	11/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-7	2017-6280-L	CITDV	Citibank, N.A.	26,000	11/20/2017	11/15/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-1	2017-6290-L	CITDV	Citibank, N.A.	8,774	11/21/2017	11/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-2	2017-6291-L	CITDV	Citibank, N.A.	7,525	11/21/2017	11/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-3	2017-6293-L	CITDV	Citibank, N.A.	6,677	11/21/2017	11/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-4	2017-6294-L	CITDV	Citibank, N.A.	6,005	11/21/2017	11/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-5	2017-6295-L	CITDV	Citibank, N.A.	5,438	11/21/2017	11/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-6	2017-6296-L	CITDV	Citibank, N.A.	4,941	11/21/2017	11/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-7	2017-6297-L	CITDV	Citibank, N.A.	28,053	11/21/2017	11/13/2024	GA
Call	Secure Par	100P	100P00785	2017-6286-L	HSBDV	HSBC Bank USA, National Association	58,580	11/21/2017	11/14/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00299	2017-6284-L	DBDV	Deutsche Bank AG	19,649	11/21/2017	11/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01141	2017-4100-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	129,800	11/21/2017	11/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01142	2017-4101-S	GSIDV	Goldman Sachs International	50,800	11/22/2017	11/23/2018	GA
Digital	Trigger	10PT	10PT00870	2017-6299-L	SGDV	Societe Generale	28,141	11/22/2017	11/20/2018	GA
Call Spread	Secure	100C	100C03659	2017-6300-L	CITDV	Citibank, N.A.	454,205	11/22/2017	11/21/2018	GA
Asian	Spread 1	100S	100S03546	2017-6301-L	CITDV	Citibank, N.A.	77,219	11/22/2017	11/17/2018	GA
Cliquet	MCI	100M	100M02342	2017-6304-L	UBSDV	UBS AG	98,803	11/22/2017	11/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00300	2017-6298-L	DBDV	Deutsche Bank AG	24,358	11/22/2017	11/21/2018	GA
Call Spread	Secure	100C	100C03660	2017-6306-L	CITDV	Citibank, N.A.	1,134,747	11/27/2017	11/23/2018	GA
Asian	Spread 1	100S	100S03547	2017-6308-L	CITDV	Citibank, N.A.	160,483	11/27/2017	11/22/2018	GA
Asian Call Spread	Advantage 1	110A	110A00333	2017-6311-L	CITDV	Citibank, N.A.	19,242	11/27/2017	10/20/2018	GA
Digital	Trigger	10PT	10PT00871	2017-6320-L	SGDV	Societe Generale	67,582	11/27/2017	11/26/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-1	2017-6321-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,219	11/27/2017	11/21/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-2	2017-6322-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,905	11/27/2017	11/21/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-5	2017-6325-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,911	11/27/2017	11/21/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-6	2017-6326-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,960	11/27/2017	11/21/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-7	2017-6328-L	JPMDV	JPMORGAN CHASE BANK, N.A.	61,492	11/27/2017	11/21/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-3	2017-6323-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,295	11/27/2017	11/20/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-4	2017-6324-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,022	11/27/2017	11/19/2021	GA
Cliquet	MCI	100M	100M02343	2017-6332-L	GSIDV	Goldman Sachs International	221,680	11/27/2017	11/23/2018	GA
Basket	Envoy Cap	10EC	10EC02234	2017-6334-L	CITDV	Citibank, N.A.	58,217	11/27/2017	11/23/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-1	2017-6313-L	CITDV	Citibank, N.A.	4,708	11/27/2017	12/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-2	2017-6314-L	CITDV	Citibank, N.A.	4,063	11/27/2017	12/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-5	2017-6317-L	CITDV	Citibank, N.A.	2,952	11/27/2017	12/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-6	2017-6318-L	CITDV	Citibank, N.A.	2,686	11/27/2017	12/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-7	2017-6319-L	CITDV	Citibank, N.A.	15,673	11/27/2017	12/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-3	2017-6315-L	CITDV	Citibank, N.A.	3,615	11/27/2017	12/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-4	2017-6316-L	CITDV	Citibank, N.A.	3,257	11/27/2017	12/3/2021	GA
Swaption	Interest Rate Benchmark	10RC	10RC01143	2017-4117-S	GSIDV	Goldman Sachs International	57,900	11/27/2017	11/23/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00301	2017-6336-L	DBDV	Deutsche Bank AG	37,322	11/27/2017	11/22/2018	GA
Call Spread	Secure	100C	100C03661	2017-6341-L	HSBDV	HSBC Bank USA, National Association	992,030	11/28/2017	11/26/2018	GA
Asian	Spread 1	100S	100S03548	2017-6343-L	HSBDV	HSBC Bank USA, National Association	150,073	11/28/2017	11/25/2018	GA
Digital	Trigger	10PT	10PT00872	2017-6347-L	NATDV	NATIXIS SA	148,678	11/28/2017	11/24/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Cliquet	MCI	100M	100M02344	2017-6350-L	GSIDV	Goldman Sachs International	193,239	11/28/2017	11/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-1	2017-6349-L	CITDV	Citibank, N.A.	9,985	11/28/2017	11/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-2	2017-6355-L	CITDV	Citibank, N.A.	8,410	11/28/2017	11/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-4	2017-6357-L	CITDV	Citibank, N.A.	6,617	11/28/2017	11/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-5	2017-6358-L	CITDV	Citibank, N.A.	5,970	11/28/2017	11/15/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-6	2017-6359-L	CITDV	Citibank, N.A.	5,412	11/28/2017	11/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-7	2017-6360-L	CITDV	Citibank, N.A.	30,820	11/28/2017	11/15/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-3	2017-6356-L	CITDV	Citibank, N.A.	7,400	11/28/2017	11/13/2020	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00302	2017-6340-L	DBDV	Deutsche Bank AG	47,682	11/28/2017	11/25/2018	GA
Call Spread	Secure	100C	100C03662	2017-6362-L	WCHDV	Wells Fargo Bank, N. A.	320,504	11/29/2017	11/28/2018	GA
Asian	Spread 1	100S	100S03549	2017-6366-L	WCHDV	Wells Fargo Bank, N. A.	111,413	11/29/2017	11/24/2018	GA
Asian Call Spread	Regency	110R	110R01098	2017-6364-L	WCHDV	Wells Fargo Bank, N. A.	36,134	11/29/2017	11/19/2018	GA
Cliquet	MCI	100M	100M02345	2017-6367-L	UBSDV	UBS AG	70,869	11/29/2017	11/26/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01144	2017-4119-S	GSIDV	Goldman Sachs International	89,600	11/28/2017	11/23/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00303	2017-6361-L	DBDV	Deutsche Bank AG	16,146	11/29/2017	12/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01145	2017-4121-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	25,600	11/29/2017	11/23/2018	GA
Call Spread	Secure	100C	100C03663	2017-6370-L	SGDV	Societe Generale	268,148	11/30/2017	11/16/2018	GA
Asian	Spread 1	100S	100S03550	2017-6369-L	SGDV	Societe Generale	20,090	11/30/2017	11/22/2018	GA
Digital	Trigger	10PT	10PT00873	2017-6368-L	GSIDV	Goldman Sachs International	44,359	11/30/2017	12/2/2018	GA
Cliquet	MCI	100M	100M02346	2017-6372-L	DBDV	Deutsche Bank AG	66,678	11/30/2017	11/27/2018	GA
Call Spread	Secure	100C	100C03664	2017-6375-L	WCHDV	Wells Fargo Bank, N. A.	354,330	12/1/2017	11/30/2018	GA
Asian	Spread 1	100S	100S03551	2017-6379-L	WCHDV	Wells Fargo Bank, N. A.	118,831	12/1/2017	11/29/2018	GA
Digital	Trigger	10PT	10PT00874	2017-6378-L	HSBDV	HSBC Bank USA, National Association	20,417	12/1/2017	11/27/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-1	2017-6380-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,281	12/1/2017	11/19/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-2	2017-6382-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,252	12/1/2017	11/19/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-3	2017-6383-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,796	12/1/2017	11/19/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-4	2017-6384-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,601	12/1/2017	11/19/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-7	2017-6389-L	JPMDV	JPMORGAN CHASE BANK, N.A.	60,712	12/1/2017	11/19/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-5	2017-6386-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,568	12/1/2017	11/18/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-6	2017-6388-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,653	12/1/2017	11/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-1	2017-6385-L	CITDV	Citibank, N.A.	10,988	12/1/2017	11/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-2	2017-6387-L	CITDV	Citibank, N.A.	9,340	12/1/2017	11/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-3	2017-6390-L	CITDV	Citibank, N.A.	8,247	12/1/2017	11/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-6	2017-6393-L	CITDV	Citibank, N.A.	6,062	12/1/2017	11/27/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-4	2017-6391-L	CITDV	Citibank, N.A.	7,396	12/1/2017	11/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-5	2017-6392-L	CITDV	Citibank, N.A.	6,682	12/1/2017	11/25/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01146	2017-4122-S	CITDV	Citibank, N.A.	24,600	11/30/2017	11/29/2018	GA
Cliquet	MCI	100M	100M02347	2017-6381-L	UBSDV	UBS AG	59,703	12/1/2017	11/29/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00304	2017-6377-L	DBDV	Deutsche Bank AG	11,835	12/1/2017	12/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01147	2017-4141-S	GSIDV	Goldman Sachs International	45,600	12/4/2017	11/30/2018	GA
Call Spread	Secure	100C	100C03665	2017-6401-L	CITDV	Citibank, N.A.	446,657	12/4/2017	11/30/2018	GA
Call	Secure Par	100P	100P00786	2017-6405-L	CITDV	Citibank, N.A.	73,394	12/4/2017	11/26/2018	GA
Asian	Spread 1	100S	100S03552	2017-6406-L	CITDV	Citibank, N.A.	44,278	12/4/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02348	2017-6408-L	GSIDV	Goldman Sachs International	69,433	12/4/2017	11/30/2018	GA
Basket	Envoy Cap	10EC	10EC02235	2017-6407-L	BARDV	Barclays Bank, PLC	24,497	12/4/2017	11/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-1	2017-6395-L	CITDV	Citibank, N.A.	6,171	12/4/2017	11/30/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-2	2017-6396-L	CITDV	Citibank, N.A.	5,238	12/4/2017	11/29/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-3	2017-6397-L	CITDV	Citibank, N.A.	4,619	12/4/2017	12/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-4	2017-6398-L	CITDV	Citibank, N.A.	4,138	12/4/2017	12/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-5	2017-6399-L	CITDV	Citibank, N.A.	3,736	12/4/2017	12/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-6	2017-6400-L	CITDV	Citibank, N.A.	3,389	12/4/2017	12/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-7	2017-6402-L	CITDV	Citibank, N.A.	19,260	12/4/2017	11/29/2024	GA
Call Spread	Secure	100C	100C03666	2017-6411-L	CITDV	Citibank, N.A.	1,034,379	12/5/2017	12/3/2018	GA
Asian	Spread 1	100S	100S03553	2017-6413-L	CITDV	Citibank, N.A.	163,664	12/5/2017	12/1/2018	GA
Digital	Trigger	10PT	10PT00875	2017-6416-L	SGDV	Societe Generale	86,702	12/5/2017	12/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-2	2017-6418-L	CITDV	Citibank, N.A.	8,765	12/5/2017	12/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-3	2017-6419-L	CITDV	Citibank, N.A.	7,798	12/5/2017	12/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-4	2017-6420-L	CITDV	Citibank, N.A.	7,023	12/5/2017	12/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-5	2017-6421-L	CITDV	Citibank, N.A.	6,365	12/5/2017	12/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-7	2017-6423-L	CITDV	Citibank, N.A.	34,479	12/5/2017	12/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-1	2017-6417-L	CITDV	Citibank, N.A.	10,167	12/5/2017	11/30/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-6	2017-6422-L	CITDV	Citibank, N.A.	5,792	12/5/2017	12/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-7	2017-6394-L	CITDV	Citibank, N.A.	36,418	12/1/2017	11/27/2024	GA
Cliquet	MCI	100M	100M02349	2017-6424-L	UBSDV	UBS AG	151,036	12/5/2017	12/3/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00305	2017-6410-L	DBDV	Deutsche Bank AG	45,768	12/5/2017	12/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01148	2017-4142-S	GSIDV	Goldman Sachs International	65,800	12/5/2017	12/3/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01149	2017-4143-S	CITDV	Citibank, N.A.	31,100	12/6/2017	12/5/2018	GA
Asian	Spread 1	100S	100S03554	2017-6429-L	GSIDV	Goldman Sachs International	61,575	12/6/2017	12/4/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00876	2017-6431-L	GSIDV	Goldman Sachs International	34,882	12/6/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02350	2017-6430-L	GSIDV	Goldman Sachs International	95,085	12/6/2017	12/5/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00306	2017-6425-L	DBBDV	Deutsche Bank AG	19,824	12/6/2017	12/5/2018	GA
Call Spread	Secure	100C	100C03668	2017-6433-L	GSIDV	Goldman Sachs International	279,675	12/7/2017	12/7/2018	GA
Asian	Spread 1	100S	100S03555	2017-6435-L	GSIDV	Goldman Sachs International	58,579	12/7/2017	12/4/2018	GA
Digital	Trigger	10PT	10PT00877	2017-6447-L	HSBDV	HSBC Bank USA, National Association	25,033	12/7/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02351	2017-6448-L	UBSDV	UBS AG	88,077	12/7/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02352	2017-6468-L	MSIDV	Morgan Stanley & Co International, PLC	80,557	12/8/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-1	2017-6440-L	CITDV	Citibank, N.A.	7,219	12/7/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-3	2017-6442-L	CITDV	Citibank, N.A.	5,728	12/7/2017	12/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-4	2017-6443-L	CITDV	Citibank, N.A.	5,192	12/7/2017	12/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-5	2017-6444-L	CITDV	Citibank, N.A.	4,728	12/7/2017	12/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-6	2017-6445-L	CITDV	Citibank, N.A.	4,316	12/7/2017	12/7/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-2	2017-6441-L	CITDV	Citibank, N.A.	6,371	12/7/2017	12/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-7	2017-6446-L	CITDV	Citibank, N.A.	25,990	12/7/2017	12/6/2024	GA
Basket	Envoy Cap	10EC	10EC02236	2017-6456-L	CITDV	Citibank, N.A.	24,036	12/7/2017	12/2/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-1	2017-6449-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,199	12/7/2017	12/3/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-2	2017-6450-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,419	12/7/2017	12/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-3	2017-6451-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,131	12/7/2017	12/3/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-4	2017-6452-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,087	12/7/2017	12/3/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-7	2017-6455-L	JPMDV	JPMORGAN CHASE BANK, N.A.	53,963	12/7/2017	12/3/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-5	2017-6453-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,185	12/7/2017	12/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-6	2017-6454-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,386	12/7/2017	12/1/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00307	2017-6439-L	DBBDV	Deutsche Bank AG	29,841	12/7/2017	12/2/2018	GA
Call Spread	Secure	100C	100C03669	2017-6462-L	BARDV	Barclays Bank, PLC	428,966	12/8/2017	12/7/2018	GA
Asian	Spread 1	100S	100S03556	2017-6464-L	BARDV	Barclays Bank, PLC	100,585	12/8/2017	12/6/2018	GA
Digital	Trigger	10PT	10PT00878	2017-6465-L	GSIDV	Goldman Sachs International	32,217	12/8/2017	12/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-2	2017-6472-L	CITDV	Citibank, N.A.	3,535	12/8/2017	12/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-3	2017-6473-L	CITDV	Citibank, N.A.	3,122	12/8/2017	12/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-4	2017-6474-L	CITDV	Citibank, N.A.	2,799	12/8/2017	12/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-5	2017-6475-L	CITDV	Citibank, N.A.	2,528	12/8/2017	12/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-7	2017-6477-L	CITDV	Citibank, N.A.	13,904	12/8/2017	12/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-6	2017-6476-L	CITDV	Citibank, N.A.	2,294	12/8/2017	12/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-1	2017-6471-L	CITDV	Citibank, N.A.	4,162	12/8/2017	11/30/2018	GA

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Swaption	Interest Rate Benchmark	10RC	10RC01150	2017-4144-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	31,000	12/7/2017	12/5/2018	GA
Basket	Envoy Cap	10EC	10EC02237	2017-6469-L	NATDV	NATIXIS SA	23,019	12/8/2017	12/7/2018	GA
Call Spread	Secure	100C	100C03667	2017-6426-L	GSIDV	Goldman Sachs International	317,947	12/6/2017	12/6/2018	GA
Call Spread	Secure	100C	100C03670	2017-6480-L	BARDV	Barclays Bank, PLC	378,572	12/11/2017	12/7/2018	GA
Cliquet	MCI	100M	100M02353	2017-6490-L	MSIDV	Morgan Stanley & Co International, PLC	68,995	12/11/2017	12/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-1	2017-6483-L	CITDV	Citibank, N.A.	5,803	12/11/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-3	2017-6485-L	CITDV	Citibank, N.A.	4,366	12/11/2017	12/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-4	2017-6486-L	CITDV	Citibank, N.A.	3,916	12/11/2017	12/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-5	2017-6487-L	CITDV	Citibank, N.A.	3,539	12/11/2017	12/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-6	2017-6488-L	CITDV	Citibank, N.A.	3,212	12/11/2017	12/7/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-2	2017-6484-L	CITDV	Citibank, N.A.	4,942	12/11/2017	12/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-7	2017-6489-L	CITDV	Citibank, N.A.	20,097	12/11/2017	12/6/2024	GA
Asian	Spread 1	100S	100S03557	2017-6482-L	BARDV	Barclays Bank, PLC	78,131	12/11/2017	12/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00308	2017-6479-L	DBDV	Deutsche Bank AG	33,377	12/11/2017	12/8/2018	GA
Call Spread	Secure	100C	100C03671	2017-6491-L	GSIDV	Goldman Sachs International	1,380,205	12/12/2017	12/10/2018	GA
Cliquet	MCI	100M	100M02354	2017-6518-L	MSIDV	Morgan Stanley & Co International, PLC	219,547	12/12/2017	12/10/2018	GA
Basket	Envoy Cap	10EC	10EC02238	2017-6515-L	BARDV	Barclays Bank, PLC	31,898	12/12/2017	12/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01151	2017-4162-S	GSIDV	Goldman Sachs International	43,600	12/11/2017	12/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00309	2017-6495-L	DBDV	Deutsche Bank AG	23,852	12/12/2017	12/11/2018	GA
Call Spread	Secure	100C	100C03672	2017-6536-L	CITDV	Citibank, N.A.	369,084	12/13/2017	12/12/2018	GA
Asian	Spread 1	100S	100S03559	2017-6535-L	CITDV	Citibank, N.A.	78,359	12/13/2017	12/11/2018	GA
Asian	Spread 1	100S	100S03558	2017-6493-L	GSIDV	Goldman Sachs International	175,245	12/12/2017	12/10/2018	GA
Digital	Trigger	10PT	10PT00879	2017-6494-L	NATDV	NATIXIS SA	149,645	12/12/2017	12/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01152	2017-4163-S	GSIDV	Goldman Sachs International	79,900	12/12/2017	12/10/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-1	2017-6519-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,797	12/12/2017	12/6/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-2	2017-6520-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,977	12/12/2017	12/6/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-4	2017-6528-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,665	12/12/2017	12/6/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-5	2017-6530-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,781	12/12/2017	12/6/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-6	2017-6531-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,698	12/12/2017	12/6/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-7	2017-6532-L	JPMDV	JPMORGAN CHASE BANK, N.A.	54,774	12/12/2017	12/6/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-3	2017-6521-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,698	12/12/2017	12/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-1	2017-6522-L	CITDV	Citibank, N.A.	9,208	12/12/2017	12/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-2	2017-6523-L	CITDV	Citibank, N.A.	7,842	12/12/2017	12/10/2019	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00083-3	2017-6524-L	CITDV	Citibank, N.A.	6,932	12/12/2017	12/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-4	2017-6525-L	CITDV	Citibank, N.A.	6,217	12/12/2017	12/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-7	2017-6529-L	CITDV	Citibank, N.A.	31,441	12/12/2017	12/10/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-5	2017-6526-L	CITDV	Citibank, N.A.	5,618	12/12/2017	12/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-6	2017-6527-L	CITDV	Citibank, N.A.	5,100	12/12/2017	12/8/2023	GA
Swaption	Interest Rate Benchmark	10RC	10RC01153	2017-4164-S	CITDV	Citibank, N.A.	36,900	12/13/2017	12/11/2018	GA
Digital	Trigger	10PT	10PT00880	2017-6538-L	GSIDV	Goldman Sachs International	39,749	12/13/2017	12/11/2018	GA
Cliquet	MCI	100M	100M02355	2017-6539-L	UBSDV	UBS AG	54,968	12/13/2017	12/9/2018	GA
Call Spread	Secure	100C	100C03673	2017-6541-L	CITDV	Citibank, N.A.	259,722	12/14/2017	12/13/2018	GA
Asian	Spread 1	100S	100S03560	2017-6544-L	CITDV	Citibank, N.A.	25,900	12/14/2017	12/10/2018	GA
Call	Secure Par	100P	100P00787	2017-6546-L	CITDV	Citibank, N.A.	68,821	12/14/2017	12/7/2018	GA
Cliquet	MCI	100M	100M02356	2017-6545-L	DBDV	Deutsche Bank AG	67,608	12/14/2017	12/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-2	2017-6548-L	CITDV	Citibank, N.A.	3,295	12/14/2017	12/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-3	2017-6549-L	CITDV	Citibank, N.A.	2,920	12/14/2017	12/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-4	2017-6550-L	CITDV	Citibank, N.A.	2,624	12/14/2017	12/9/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-5	2017-6551-L	CITDV	Citibank, N.A.	2,376	12/14/2017	12/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-7	2017-6553-L	CITDV	Citibank, N.A.	13,493	12/14/2017	12/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-1	2017-6547-L	CITDV	Citibank, N.A.	3,856	12/14/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-6	2017-6552-L	CITDV	Citibank, N.A.	2,160	12/14/2017	12/8/2023	GA
Digital	Trigger	10PT	10PT00881	2017-6555-L	SGDV	Societe Generale	56,391	12/15/2017	12/13/2018	GA
Call Spread	Secure	100C	100C03674	2017-6556-L	CITDV	Citibank, N.A.	462,194	12/15/2017	12/13/2018	GA
Asian	Spread 1	100S	100S03561	2017-6558-L	CITDV	Citibank, N.A.	106,342	12/15/2017	12/14/2018	GA
Cliquet	MCI	100M	100M02357	2017-6559-L	DBDV	Deutsche Bank AG	64,847	12/15/2017	12/14/2018	GA
Basket	Envoy Cap	10EC	10EC02239	2017-6560-L	CITDV	Citibank, N.A.	28,829	12/15/2017	12/15/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01154	2017-4165-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	27,100	12/14/2017	12/13/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00310	2017-6534-L	DBDV	Deutsche Bank AG	23,607	12/13/2017	12/13/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00311	2017-6540-L	DBDV	Deutsche Bank AG	17,005	12/14/2017	12/12/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00312	2017-6554-L	DBDV	Deutsche Bank AG	20,778	12/15/2017	12/13/2018	GA
Call Spread	Secure	100C	100C03675	2017-6565-L	CITDV	Citibank, N.A.	485,031	12/18/2017	12/14/2018	GA
Asian	Spread 1	100S	100S03562	2017-6567-L	CITDV	Citibank, N.A.	154,580	12/18/2017	12/15/2018	GA
Digital	Trigger	10PT	10PT00882	2017-6564-L	GSIDV	Goldman Sachs International	33,028	12/18/2017	12/14/2018	GA
Cliquet	MCI	100M	100M02358	2017-6576-L	CSBDV	Credit Suisse International	57,562	12/18/2017	12/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-1	2017-6569-L	CITDV	Citibank, N.A.	5,886	12/18/2017	12/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-3	2017-6571-L	CITDV	Citibank, N.A.	4,350	12/18/2017	12/14/2020	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-4	2017-6572-L	CITDV	Citibank, N.A.	3,888	12/18/2017	12/14/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-5	2017-6574-L	CITDV	Citibank, N.A.	3,505	12/18/2017	12/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-6	2017-6573-L	CITDV	Citibank, N.A.	3,176	12/18/2017	12/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-2	2017-6570-L	CITDV	Citibank, N.A.	4,954	12/18/2017	12/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-7	2017-6575-L	CITDV	Citibank, N.A.	19,577	12/18/2017	12/13/2024	GA
Call Spread	Secure	100C	100C03676	2017-6589-L	CITDV	Citibank, N.A.	1,146,675	12/19/2017	12/17/2018	GA
Asian	Spread 1	100S	100S03563	2017-6591-L	CITDV	Citibank, N.A.	234,872	12/19/2017	12/17/2018	GA
Digital	Trigger	10PT	10PT00883	2017-6582-L	SGDV	Societe Generale	128,717	12/19/2017	12/17/2018	GA
Cliquet	MCI	100M	100M02359	2017-6594-L	DBDV	Deutsche Bank AG	238,219	12/19/2017	12/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01155	2017-4184-S	GSIDV	Goldman Sachs International	27,700	12/18/2017	12/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-1	2017-6577-L	CITDV	Citibank, N.A.	6,222	12/19/2017	12/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-2	2017-6578-L	CITDV	Citibank, N.A.	5,309	12/19/2017	12/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-4	2017-6581-L	CITDV	Citibank, N.A.	4,215	12/19/2017	12/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-5	2017-6583-L	CITDV	Citibank, N.A.	3,810	12/19/2017	12/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-6	2017-6579-L	CITDV	Citibank, N.A.	3,460	12/19/2017	12/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-7	2017-6584-L	CITDV	Citibank, N.A.	21,613	12/19/2017	12/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-3	2017-6580-L	CITDV	Citibank, N.A.	4,698	12/19/2017	12/11/2020	GA
Swaption	Interest Rate Benchmark	10RC	10RC01156	2017-4185-S	GSIDV	Goldman Sachs International	91,200	12/19/2017	12/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01157	2017-4190-S	GSIDV	Goldman Sachs International	71,500	12/20/2017	12/18/2018	GA
Call Spread	Secure	100C	100C03677	2017-6596-L	CITDV	Citibank, N.A.	437,628	12/20/2017	12/19/2018	GA
Asian	Spread 1	100S	100S03564	2017-6598-L	CITDV	Citibank, N.A.	42,064	12/20/2017	12/18/2018	GA
Digital	Trigger	10PT	10PT00884	2017-6601-L	SGDV	Societe Generale	68,880	12/20/2017	12/19/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-1	2017-6603-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,992	12/20/2017	12/13/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-2	2017-6607-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,132	12/20/2017	12/13/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-4	2017-6614-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,565	12/20/2017	12/13/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-5	2017-6615-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,541	12/20/2017	12/13/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-6	2017-6616-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,635	12/20/2017	12/13/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-7	2017-6617-L	JPMDV	JPMORGAN CHASE BANK, N.A.	65,517	12/20/2017	12/13/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-3	2017-6611-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,739	12/20/2017	12/11/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-1	2017-6605-L	CITDV	Citibank, N.A.	5,946	12/20/2017	12/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-2	2017-6606-L	CITDV	Citibank, N.A.	5,158	12/20/2017	12/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-3	2017-6608-L	CITDV	Citibank, N.A.	4,599	12/20/2017	12/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-4	2017-6609-L	CITDV	Citibank, N.A.	4,147	12/20/2017	12/17/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-7	2017-6613-L	CITDV	Citibank, N.A.	21,416	12/20/2017	12/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-5	2017-6610-L	CITDV	Citibank, N.A.	3,763	12/20/2017	12/16/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
JRNY-CITI	Citi Vol Control	CITI	CITI00087-6	2017-6612-L	CITDV	Citibank, N.A.	3,425	12/20/2017	12/15/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00314	2017-6599-L	DBDV	Deutsche Bank AG	42,162	12/20/2017	12/19/2018	GA
Digital	Trigger	10PT	10PT00885	2017-6620-L	GSIDV	Goldman Sachs International	24,789	12/21/2017	12/25/2018	GA
Basket	Envoy Cap	10EC	10EC02241	2017-6623-L	BARDV	Barclays Bank, PLC	19,946	12/21/2017	12/20/2018	GA
Cliquet	MCI	100M	100M02361	2017-6621-L	DBDV	Deutsche Bank AG	68,985	12/21/2017	12/18/2018	GA
Call Spread	Secure	100C	100C03678	2017-6622-L	WCHIDV	Wells Fargo Bank, N. A.	237,843	12/21/2017	12/20/2018	GA
Asian	Spread 1	100S	100S03565	2017-6626-L	WCHDV	Wells Fargo Bank, N. A.	54,449	12/21/2017	12/19/2018	GA
Basket	Envoy Cap	10EC	10EC02240	2017-6586-L	CITDV	Citibank, N.A.	46,333	12/19/2017	12/16/2018	GA
Asian Call Spread	Regency	11OR	11OR01099	2017-6592-L	CITDV	Citibank, N.A.	37,747	12/19/2017	12/8/2018	GA
Call Spread	Secure	100C	100C03679	2017-6629-L	WCHDV	Wells Fargo Bank, N. A.	387,712	12/22/2017	12/21/2018	GA
Digital	Trigger	10PT	10PT00886	2017-6631-L	GSIDV	Goldman Sachs International	28,550	12/22/2017	12/22/2018	GA
Cliquet	MCI	100M	100M02362	2017-6633-L	GSIDV	Goldman Sachs International	94,855	12/22/2017	12/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00315	2017-6619-L	DBDV	Deutsche Bank AG	22,009	12/21/2017	12/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01158	2017-4191-S	GSIDV	Goldman Sachs International	26,000	12/21/2017	12/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01159	2017-4193-S	GSIDV	Goldman Sachs International	30,500	12/22/2017	12/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00316	2017-6628-L	DBDV	Deutsche Bank AG	20,193	12/22/2017	12/21/2018	GA
Digital	Trigger	10PT	10PT00887	2017-6638-L	CSBDV	Credit Suisse International	44,490	12/26/2017	12/20/2018	GA
Cliquet	MCI	100M	100M02363	2017-6635-L	MSIDV	Morgan Stanley & Co International, PLC	81,746	12/26/2017	12/22/2018	GA
Call Spread	Secure	100C	100C03680	2017-6636-L	CITDV	Citibank, N.A.	477,824	12/26/2017	12/21/2018	GA
Asian	Spread 1	100S	100S03567	2017-6641-L	CITDV	Citibank, N.A.	150,252	12/26/2017	12/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-1	2017-6639-L	CITDV	Citibank, N.A.	7,657	12/26/2017	12/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-2	2017-6640-L	CITDV	Citibank, N.A.	6,468	12/26/2017	12/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-4	2017-6643-L	CITDV	Citibank, N.A.	5,098	12/26/2017	12/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-5	2017-6644-L	CITDV	Citibank, N.A.	4,602	12/26/2017	12/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-6	2017-6645-L	CITDV	Citibank, N.A.	4,173	12/26/2017	12/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-7	2017-6646-L	CITDV	Citibank, N.A.	24,534	12/26/2017	12/6/2024	GA
Cliquet	MCI	100M	100M02360	2017-6602-L	GSIDV	Goldman Sachs International	69,351	12/20/2017	12/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-3	2017-6642-L	CITDV	Citibank, N.A.	5,698	12/26/2017	12/4/2020	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00317	2017-6634-L	DBDV	Deutsche Bank AG	14,912	12/26/2017	12/27/2018	GA
Call Spread	Secure	100C	100C03681	2017-6648-L	BARDV	Barclays Bank, PLC	946,270	12/27/2017	12/24/2018	GA
Asian	Spread 1	100S	100S03568	2017-6650-L	BARDV	Barclays Bank, PLC	132,962	12/27/2017	12/24/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01160	2017-4211-S	GSIDV	Goldman Sachs International	116,800	12/27/2017	12/21/2018	GA
Digital	Trigger	10PT	10PT00888	2017-6659-L	SGDV	Societe Generale	77,653	12/27/2017	12/24/2018	GA

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					ID	Counterparty				
Basket	Envoy Cap	10EC	10EC02242	2017-6661-L	CITDV	Citibank, N.A.	35,447	12/27/2017	12/22/2018	GA
Cliquet	MCI	100M	100M02364	2017-6657-L	MSIDV	Morgan Stanley & Co International, PLC	192,721	12/27/2017	12/23/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-3	2017-6662-L	CITDV	Citibank, N.A.	2,849	12/27/2017	12/22/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-4	2017-6664-L	CITDV	Citibank, N.A.	2,567	12/27/2017	12/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-5	2017-6665-L	CITDV	Citibank, N.A.	2,328	12/27/2017	12/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-6	2017-6666-L	CITDV	Citibank, N.A.	2,119	12/27/2017	12/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-1	2017-6658-L	CITDV	Citibank, N.A.	3,707	12/27/2017	12/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-2	2017-6660-L	CITDV	Citibank, N.A.	3,202	12/27/2017	12/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-7	2017-6668-L	CITDV	Citibank, N.A.	13,256	12/27/2017	12/20/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01161	2017-4212-S	GSIDV	Goldman Sachs International	27,500	12/28/2017	12/24/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00318	2017-6647-L	DBDV	Deutsche Bank AG	25,894	12/27/2017	12/24/2018	GA
Digital	Trigger	10PT	10PT00889	2017-6678-L	CSBDV	Credit Suisse International	32,381	12/28/2017	12/28/2018	GA
Call Spread	Secure	100C	100C03682	2017-6671-L	SGDV	Societe Generale	428,910	12/28/2017	12/27/2018	GA
Asian	Spread 1	100S	100S03569	2017-6675-L	SGDV	Societe Generale	54,960	12/28/2017	12/26/2018	GA
Cliquet	MCI	100M	100M02365	2017-6686-L	DBDV	Deutsche Bank AG	147,489	12/28/2017	12/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-1	2017-6679-L	CITDV	Citibank, N.A.	5,259	12/28/2017	12/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-2	2017-6680-L	CITDV	Citibank, N.A.	4,539	12/28/2017	12/26/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-6	2017-6684-L	CITDV	Citibank, N.A.	2,999	12/28/2017	12/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-3	2017-6681-L	CITDV	Citibank, N.A.	4,038	12/28/2017	12/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-4	2017-6682-L	CITDV	Citibank, N.A.	3,638	12/28/2017	12/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-5	2017-6683-L	CITDV	Citibank, N.A.	3,298	12/28/2017	12/23/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00319	2017-6676-L	DBDV	Deutsche Bank AG	36,271	12/28/2017	12/27/2018	GA
Digital	Trigger	10PT	10PT00890	2017-6700-L	GSIDV	Goldman Sachs International	28,496	12/29/2017	12/26/2018	GA
Call Spread	Secure	100C	100C03683	2017-6694-L	RBCDV	Royal Bank of Canada	510,833	12/29/2017	12/28/2018	GA
Call	Secure Par	100P	100P00788	2017-6697-L	RBCDV	Royal Bank of Canada	60,487	12/29/2017	12/20/2018	GA
Asian	Spread 1	100S	100S03570	2017-6696-L	RBCDV	Royal Bank of Canada	104,791	12/29/2017	12/27/2018	GA
Basket	Envoy Cap	10EC	10EC02243	2017-6692-L	SGDV	Societe Generale	26,488	12/29/2017	12/27/2018	GA
Cliquet	MCI	100M	100M02366	2017-6705-L	GSIDV	Goldman Sachs International	74,705	12/29/2017	12/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-1	2017-6698-L	CITDV	Citibank, N.A.	3,910	12/29/2017	12/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-2	2017-6699-L	CITDV	Citibank, N.A.	3,374	12/29/2017	12/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-4	2017-6702-L	CITDV	Citibank, N.A.	2,703	12/29/2017	12/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-5	2017-6703-L	CITDV	Citibank, N.A.	2,451	12/29/2017	12/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-6	2017-6704-L	CITDV	Citibank, N.A.	2,230	12/29/2017	12/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-7	2017-6706-L	CITDV	Citibank, N.A.	13,825	12/29/2017	12/27/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-3	2017-6701-L	CITDV	Citibank, N.A.	3,003	12/29/2017	12/24/2020	GA

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					ID	Counterparty				
JRNY-CITI	Citi Vol Control	CITI	CITI00068-7	2017-6134-L	CITDV	Citibank, N.A.	17,026	11/8/2017	11/1/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00313	2017-6595-L	DBDV	Deutsche Bank AG	31,667	12/19/2017	12/14/2018	GA
Asian	Spread 1	100S	100S03566	2017-6632-L	WCHDV	Wells Fargo Bank, N. A.	121,135	12/22/2017	12/22/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00320	2017-6691-L	DBDV	Deutsche Bank AG	23,445	12/29/2017	12/28/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-7	2017-6685-L	CITDV	Citibank, N.A.	18,756	12/28/2017	12/26/2024	GA
Call Spread	Secure	100C	100C03684	2018-6708-L	BNPDV	BNP Paribas	352,563	1/2/2018	2/30/2018	GA
Asian	Spread 1	100S	100S03571	2018-6707-L	BNPDV	BNP Paribas	73,526	1/2/2018	2/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00321	2018-6710-L	DBDV	Deutsche Bank AG	35,724	1/2/2018	2/28/2018	GA
Call Spread	Secure	100C	100C03685	2018-6733-L	CITDV	Citibank, N.A.	1,105,891	1/3/2018	2/31/2018	GA
Asian	Spread 1	100S	100S03572	2018-6735-L	CITDV	Citibank, N.A.	203,218	1/3/2018	2/31/2018	GA
Digital	Trigger	10PT	10PT00891	2018-6736-L	HSBDV	HSBC Bank USA, National Association	141,161	1/3/2018	2/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00322	2018-6730-L	DBDV	Deutsche Bank AG	36,587	1/3/2018	2/31/2018	GA
Digital	Trigger	10PT	10PT00892	2018-6748-L	CSBDV	Credit Suisse International	29,510	1/4/2018	1/2/2019	GA
Call Spread	Secure	100C	100C03686	2018-6749-L	RBCDV	Royal Bank of Canada	288,326	1/4/2018	1/2/2019	GA
Asian	Spread 1	100S	100S03573	2018-6751-L	RBCDV	Royal Bank of Canada	98,304	1/4/2018	1/3/2019	GA
Cliquet	MCI	100M	100M02369	2018-6752-L	GSIDV	Goldman Sachs International	69,717	1/4/2018	1/1/2019	GA
Cliquet	MCI	100M	100M02368	2018-6743-L	GSIDV	Goldman Sachs International	251,182	1/3/2018	2/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00323	2018-6753-L	DBDV	Deutsche Bank AG	36,151	1/4/2018	1/1/2019	GA
Call Spread	Secure	100C	100C03687	2018-6757-L	BARDV	Barclays Bank, PLC	335,290	1/5/2018	1/4/2019	GA
Asian	Spread 1	100S	100S03574	2018-6759-L	BARDV	Barclays Bank, PLC	106,027	1/5/2018	1/3/2019	GA
Cliquet	MCI	100M	100M02370	2018-6760-L	CSBDV	Credit Suisse International	57,044	1/5/2018	1/2/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00324	2018-6754-L	DBDV	Deutsche Bank AG	36,882	1/5/2018	1/4/2019	GA
Call Spread	Secure	100C	100C03688	2018-6773-L	NATDV	NATIXIS SA	319,930	1/8/2018	1/6/2019	GA
Asian	Spread 1	100S	100S03575	2018-6779-L	NATDV	NATIXIS SA	75,430	1/8/2018	1/1/2019	GA
Digital	Trigger	10PT	10PT00893	2018-6781-L	NATDV	NATIXIS SA	29,726	1/8/2018	1/5/2019	GA
Call Spread	Secure	100C	100C03689	2018-1383879-L	UBSDV	UBS AG	819,373	1/9/2018	1/7/2019	GA
Asian	Spread 1	100S	100S03576	2018-1383881-L	UBSDV	UBS AG	112,789	1/9/2018	1/6/2019	GA
Digital	Trigger	10PT	10PT00894	2018-1383864-L	CSBDV	Credit Suisse International	85,187	1/9/2018	1/7/2019	GA
Cliquet	MCI	100M	100M02372	2018-1383906-L	MSIDV	Morgan Stanley & Co International, PLC	162,763	1/9/2018	1/6/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	IVCV	IVCV00325	2018-1383905-L	DBDV	Deutsche Bank AG	33,617	1/9/2018	1/9/2019	GA
Call Spread	Secure	100C	100C03690	2018-1399615-L	NATDV	NATIXIS SA	376,951	1/10/2018	1/9/2019	GA
Call	Secure Par	100P	100P00789	2018-1399617-L	NATDV	NATIXIS SA	62,975	1/10/2018	1/3/2019	GA
Asian	Spread 1	100S	100S03577	2018-1399618-L	NATDV	NATIXIS SA	54,041	1/10/2018	1/7/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Cliquet	MCI	100M	100M02373	2018-1399647-L	DBDV	Deutsche Bank AG	77,409	1/10/2018	1/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00326	2018-1399610-L	DBDV	Deutsche Bank AG	36,379	1/10/2018	1/9/2019	GA
Digital	Trigger	10PT	10PT00895	2018-1402876-L	GSIDV	Goldman Sachs International	23,647	1/11/2018	1/9/2019	GA
Call Spread	Secure	100C	100C03691	2018-1402851-L	BOADV	Bank of America, N.A.	199,866	1/11/2018	1/10/2019	GA
Asian	Spread 1	100S	100S03578	2018-1402853-L	BOADV	Bank of America, N.A.	25,240	1/11/2018	1/9/2019	GA
Asian Call Spread	Regency	110R	110R01100	2018-1402854-L	BOADV	Bank of America, N.A.	40,996	1/11/2018	12/25/2018	GA
Cliquet	MCI	100M	100M02374	2018-1402881-L	CSBDV	Credit Suisse International	58,537	1/11/2018	1/9/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00327	2018-1402826-L	DBDV	Deutsche Bank AG	23,436	1/11/2018	1/10/2019	GA
Call Spread	Secure	100C	100C03692	2018-1406070-L	BARDV	Barclays Bank, PLC	333,640	1/12/2018	1/11/2019	GA
Asian	Spread 1	100S	100S03579	2018-1406072-L	BARDV	Barclays Bank, PLC	65,901	1/12/2018	1/10/2019	GA
Digital	Trigger	10PT	10PT00896	2018-1406077-L	NATDV	NATIXIS SA	39,386	1/12/2018	1/11/2019	GA
Cliquet	MCI	100M	100M02375	2018-1406079-L	MSIDV	Morgan Stanley & Co International, PLC	93,960	1/12/2018	1/9/2019	GA
Call Spread	Secure	100C	100C03693	2018-1409370-L	BARDV	Barclays Bank, PLC	303,353	1/16/2018	1/11/2019	GA
Asian	Spread 1	100S	100S03580	2018-1409372-L	BARDV	Barclays Bank, PLC	127,672	1/16/2018	1/10/2019	GA
Cliquet	MCI	100M	100M02376	2018-1409377-L	BOADV	Bank of America, N.A.	76,865	1/16/2018	1/11/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00328	2018-1409369-L	DBDV	Deutsche Bank AG	51,550	1/16/2018	1/12/2019	GA
Digital	Trigger	10PT	10PT00897	2018-1412689-L	GSIDV	Goldman Sachs International	136,432	1/17/2018	1/14/2019	GA
Call Spread	Secure	100C	100C03694	2018-1412685-L	NATDV	NATIXIS SA	1,061,967	1/17/2018	1/14/2019	GA
Asian	Spread 1	100S	100S03581	2018-1412688-L	NATDV	NATIXIS SA	227,497	1/17/2018	1/13/2019	GA
Cliquet	MCI	100M	100M02377	2018-1412692-L	DBDV	Deutsche Bank AG	240,597	1/17/2018	1/13/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00329	2018-1412683-L	DBDV	Deutsche Bank AG	75,105	1/17/2018	1/14/2019	GA
Call Spread	Secure	100C	100C03695	2018-1415938-L	HSBDV	HSBC Bank USA, National Association	235,738	1/18/2018	1/18/2019	GA
Asian	Spread 1	100S	100S03582	2018-1415940-L	HSBDV	HSBC Bank USA, National Association	85,846	1/18/2018	1/14/2019	GA
Cliquet	MCI	100M	100M02378	2018-1415941-L	UBSDV	UBS AG	79,347	1/18/2018	1/16/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00330	2018-1415942-L	DBDV	Deutsche Bank AG	35,815	1/18/2018	1/17/2019	GA
Call Spread	Secure	100C	100C03696	2018-1419196-L	SGDV	Societe Generale	197,283	1/19/2018	1/18/2019	GA
Asian	Spread 1	100S	100S03583	2018-1419197-L	SGDV	Societe Generale	45,717	1/19/2018	1/14/2019	GA
Digital	Trigger	10PT	10PT00898	2018-1419170-L	HSBDV	HSBC Bank USA, National Association	31,684	1/19/2018	1/15/2019	GA
Cliquet	MCI	100M	100M02379	2018-1419169-L	UBSDV	UBS AG	62,006	1/19/2018	1/18/2019	GA
Cliquet	MCI	100M	100M02371	2018-6785-L	MSIDV	Morgan Stanley & Co International, PLC	53,995	1/8/2018	1/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01162	2018-4231-S	CITDV	Citibank, N.A.	34,500	1/2/2018	2/27/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01163	2018-4232-S	GSIDV	Goldman Sachs International	59,600	1/3/2018	2/31/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01164	2018-4233-S	GSIDV	Goldman Sachs International	26,900	1/4/2018	1/2/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01165	2018-4280-S	GSIDV	Goldman Sachs International	23,900	1/8/2018	1/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01166	2018-4282-S	GSIDV	Goldman Sachs International	69,500	1/9/2018	1/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01167	2018-4283-S	GSIDV	Goldman Sachs International	27,400	1/10/2018	1/9/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01168	2018-4287-S	GSIDV	Goldman Sachs International	36,400	1/11/2018	1/10/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01169	2018-4414-S	GSIDV	Goldman Sachs International	25,400	1/16/2018	1/9/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01170	2018-4415-S	GSIDV	Goldman Sachs International	91,100	1/17/2018	1/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01171	2018-4416-S	GSIDV	Goldman Sachs International	33,200	1/18/2018	1/11/2019	GA
Call Spread	Secure	100C	100C03697	2018-1422443-L	SGDV	Societe Generale	379,012	1/22/2018	1/18/2019	GA
Asian	Spread 1	100S	100S03584	2018-1422445-L	SGDV	Societe Generale	125,684	1/22/2018	1/18/2019	GA
Cliquet	MCI	100M	100M02380	2018-1422438-L	CSBDV	Credit Suisse International	65,722	1/22/2018	1/19/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01172	2018-4437-S	GSIDV	Goldman Sachs International	75,500	1/23/2018	1/18/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00331	2018-1422452-L	DBDV	Deutsche Bank AG	45,365	1/22/2018	1/20/2019	GA
Call Spread	Secure	100C	100C03698	2018-1425711-L	WCHDV	Wells Fargo Bank, N. A.	901,496	1/23/2018	1/21/2019	GA
Asian	Spread 1	100S	100S03585	2018-1425714-L	WCHDV	Wells Fargo Bank, N. A.	205,105	1/23/2018	1/20/2019	GA
Call	Secure Par	100P	100P00790	2018-1425713-L	WCHDV	Wells Fargo Bank, N. A.	78,332	1/23/2018	1/15/2019	GA
Digital	Trigger	10PT	10PT00899	2018-1425723-L	GSIDV	Goldman Sachs International	96,607	1/23/2018	1/20/2019	GA
Cliquet	MCI	100M	100M02381	2018-1425724-L	CSBDV	Credit Suisse International	204,141	1/23/2018	1/20/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00332	2018-1425697-L	DBDV	Deutsche Bank AG	23,656	1/23/2018	1/19/2019	GA
Call Spread	Secure	100C	100C03699	2018-1428997-L	SGDV	Societe Generale	267,550	1/24/2018	1/24/2019	GA
Asian	Spread 1	100S	100S03586	2018-1428999-L	SGDV	Societe Generale	56,028	1/24/2018	1/23/2019	GA
Digital	Trigger	10PT	10PT00900	2018-1428996-L	SGDV	Societe Generale	34,280	1/24/2018	1/20/2019	GA
Cliquet	MCI	100M	100M02382	2018-1429021-L	MSIDV	Morgan Stanley & Co International, PLC	94,064	1/24/2018	1/23/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00333	2018-1429000-L	DBDV	Deutsche Bank AG	34,616	1/24/2018	1/19/2019	GA
Call Spread	Secure	100C	100C03700	2018-1432298-L	WCHDV	Wells Fargo Bank, N. A.	247,211	1/25/2018	1/25/2019	GA
Asian	Spread 1	100S	100S03587	2018-1432300-L	WCHDV	Wells Fargo Bank, N. A.	134,081	1/25/2018	1/18/2019	GA
Asian Call Spread	Regency	110R	110R01101	2018-1432301-L	WCHDV	Wells Fargo Bank, N. A.	41,189	1/25/2018	1/21/2019	GA
Digital	Trigger	10PT	10PT00901	2018-1432309-L	GSIDV	Goldman Sachs International	28,706	1/25/2018	1/24/2019	GA
Cliquet	MCI	100M	100M02383	2018-1434188-L	CSBDV	Credit Suisse International	115,051	1/25/2018	1/23/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01173	2018-4446-S	GSIDV	Goldman Sachs International	32,500	1/24/2018	1/18/2019	GA
Call Spread	Secure	100C	100C03701	2018-1437443-L	GSIDV	Goldman Sachs International	383,966	1/26/2018	1/25/2019	GA
Asian	Spread 1	100S	100S03588	2018-1437445-L	GSIDV	Goldman Sachs International	147,164	1/26/2018	1/24/2019	GA
Digital	Trigger	10PT	10PT00902	2018-1437458-L	CSBDV	Credit Suisse International	33,871	1/26/2018	1/24/2019	GA
Cliquet	MCI	100M	100M02384	2018-1437460-L	UBSDV	UBS AG	66,143	1/26/2018	1/26/2019	GA
Basket	Envoy Cap	10EC	10EC02244	2018-6737-L	CITDV	Citibank, N.A.	21,417	1/3/2018	2/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-1	2018-6738-L	CITDV	Citibank, N.A.	5,387	1/3/2018	2/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-3	2018-6741-L	CITDV	Citibank, N.A.	3,919	1/3/2018	2/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-4	2018-6744-L	CITDV	Citibank, N.A.	3,489	1/3/2018	2/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-5	2018-6745-L	CITDV	Citibank, N.A.	3,138	1/3/2018	2/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-6	2018-6746-L	CITDV	Citibank, N.A.	2,837	1/3/2018	2/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-2	2018-6739-L	CITDV	Citibank, N.A.	4,487	1/3/2018	2/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-7	2018-6747-L	CITDV	Citibank, N.A.	17,721	1/3/2018	2/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-1	2018-6711-L	CITDV	Citibank, N.A.	8,525	1/2/2018	2/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-2	2018-6719-L	CITDV	Citibank, N.A.	7,331	1/2/2018	2/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-4	2018-6725-L	CITDV	Citibank, N.A.	5,857	1/2/2018	2/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-6	2018-6728-L	CITDV	Citibank, N.A.	4,824	1/2/2018	2/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-7	2018-6729-L	CITDV	Citibank, N.A.	30,168	1/2/2018	2/27/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-3	2018-6724-L	CITDV	Citibank, N.A.	6,514	1/2/2018	2/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-5	2018-6727-L	CITDV	Citibank, N.A.	5,306	1/2/2018	2/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-2	2018-6714-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,772	1/2/2018	2/24/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-3	2018-6715-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,003	1/2/2018	2/24/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-7	2018-6721-L	JPMDV	JPMORGAN CHASE BANK, N.A.	76,205	1/2/2018	2/24/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-1	2018-6713-L	JPMDV	JPMORGAN CHASE BANK, N.A.	19,252	1/2/2018	2/24/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-4	2018-6716-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,592	1/2/2018	2/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-5	2018-6717-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,352	1/2/2018	2/23/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-6	2018-6718-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,259	1/2/2018	2/22/2023	GA
Basket	Envoy Cap	10EC	10EC02245	2018-6775-L	CITDV	Citibank, N.A.	33,338	1/8/2018	1/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-1	2018-6771-L	CITDV	Citibank, N.A.	5,124	1/8/2018	2/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-2	2018-6774-L	CITDV	Citibank, N.A.	4,294	1/8/2018	2/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-3	2018-6778-L	CITDV	Citibank, N.A.	3,763	1/8/2018	2/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-4	2018-6782-L	CITDV	Citibank, N.A.	3,358	1/8/2018	2/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-5	2018-6783-L	CITDV	Citibank, N.A.	3,023	1/8/2018	2/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-6	2018-6784-L	CITDV	Citibank, N.A.	2,737	1/8/2018	2/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-7	2018-6786-L	CITDV	Citibank, N.A.	17,068	1/8/2018	2/24/2024	GA
Basket	Envoy Cap	10EC	10EC02246	2018-1409405-L	GSIDV	Goldman Sachs International	21,467	1/16/2018	1/9/2019	GA

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					ID	Counterparty				
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-2	2018-1383909-L	CITDV	Citibank, N.A.	3,889	1/9/2018	1/8/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-3	2018-1383910-L	CITDV	Citibank, N.A.	3,442	1/9/2018	1/8/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-6	2018-1383913-L	CITDV	Citibank, N.A.	2,534	1/9/2018	1/8/2024	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-7	2018-1383914-L	CITDV	Citibank, N.A.	15,861	1/9/2018	1/8/2025	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-1	2018-1383908-L	CITDV	Citibank, N.A.	4,548	1/9/2018	1/8/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-4	2018-1383911-L	CITDV	Citibank, N.A.	3,089	1/9/2018	1/7/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00095-5	2018-1383912-L	CITDV	Citibank, N.A.	2,793	1/9/2018	1/6/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00096-2	2018-1399641-L	CITDV	Citibank, N.A.	3,935	1/10/2018	1/6/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00096-3	2018-1399642-L	CITDV	Citibank, N.A.	3,486	1/10/2018	1/6/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00096-4	2018-1399643-L	CITDV	Citibank, N.A.	3,129	1/10/2018	1/6/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00096-5	2018-1399644-L	CITDV	Citibank, N.A.	2,829	1/10/2018	1/6/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00096-1	2018-1399640-L	CITDV	Citibank, N.A.	4,597	1/10/2018	1/4/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00096-6	2018-1399645-L	CITDV	Citibank, N.A.	2,568	1/10/2018	1/5/2024	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00097-1	2018-1406103-L	CITDV	Citibank, N.A.	4,552	1/12/2018	1/2/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00097-2	2018-1406104-L	CITDV	Citibank, N.A.	3,785	1/12/2018	1/2/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00097-6	2018-1406108-L	CITDV	Citibank, N.A.	2,378	1/12/2018	1/2/2024	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00097-3	2018-1406105-L	CITDV	Citibank, N.A.	3,302	1/12/2018	12/31/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00097-4	2018-1406106-L	CITDV	Citibank, N.A.	2,935	1/12/2018	12/31/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00097-5	2018-1406107-L	CITDV	Citibank, N.A.	2,635	1/12/2018	12/30/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-1	2018-1406089-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,634	1/12/2018	1/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-2	2018-1406090-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,254	1/12/2018	1/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-6	2018-1406094-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,348	1/12/2018	1/2/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-3	2018-1406091-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,647	1/12/2018	12/31/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-4	2018-1406092-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,389	1/12/2018	12/31/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-5	2018-1406093-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,308	1/12/2018	12/30/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-1	2018-1409386-L	CITDV	Citibank, N.A.	5,224	1/16/2018	1/4/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-3	2018-1409388-L	CITDV	Citibank, N.A.	3,785	1/16/2018	1/4/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-4	2018-1409389-L	CITDV	Citibank, N.A.	3,364	1/16/2018	1/4/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-6	2018-1409391-L	CITDV	Citibank, N.A.	2,727	1/16/2018	1/4/2024	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-5	2018-1409390-L	CITDV	Citibank, N.A.	3,020	1/16/2018	1/4/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-2	2018-1409387-L	CITDV	Citibank, N.A.	4,342	1/16/2018	1/3/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00098-7	2018-1409392-L	CITDV	Citibank, N.A.	17,083	1/16/2018	1/3/2025	GA
Basket	Envoy Cap	10EC	10EC02247	2018-1422450-L	CITDV	Citibank, N.A.	41,561	1/22/2018	1/20/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00099-3	2018-1412695-L	CITDV	Citibank, N.A.	5,474	1/17/2018	1/12/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00099-4	2018-1412696-L	CITDV	Citibank, N.A.	4,886	1/17/2018	1/12/2022	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00099-5	2018-1412697-L	CITDV	Citibank, N.A.	4,401	1/17/2018	1/12/2023	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00099-1	2018-1412693-L	CITDV	Citibank, N.A.	7,407	1/17/2018	1/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-2	2018-1412694-L	CITDV	Citibank, N.A.	6,238	1/17/2018	1/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-6	2018-1412698-L	CITDV	Citibank, N.A.	3,983	1/17/2018	1/12/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-7	2018-1412699-L	CITDV	Citibank, N.A.	24,911	1/17/2018	1/10/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-1	2018-1419178-L	CITDV	Citibank, N.A.	5,229	1/19/2018	1/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-2	2018-1419179-L	CITDV	Citibank, N.A.	4,474	1/19/2018	1/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-5	2018-1419182-L	CITDV	Citibank, N.A.	3,204	1/19/2018	1/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-6	2018-1419183-L	CITDV	Citibank, N.A.	2,905	1/19/2018	1/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-7	2018-1419184-L	CITDV	Citibank, N.A.	18,201	1/19/2018	1/17/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-3	2018-1419180-L	CITDV	Citibank, N.A.	3,959	1/19/2018	1/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-4	2018-1419181-L	CITDV	Citibank, N.A.	3,550	1/19/2018	1/14/2022	GA
Basket	Envoy Cap	10EC	10EC02248	2018-1425754-L	NATDV	NATIXIS SA	35,152	1/23/2018	1/21/2019	GA
Basket	Envoy Cap	10EC	10EC02249	2018-1437491-L	CITDV	Citibank, N.A.	28,808	1/26/2018	1/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-3	2018-1425727-L	CITDV	Citibank, N.A.	7,526	1/23/2018	1/19/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-4	2018-1425728-L	CITDV	Citibank, N.A.	6,704	1/23/2018	1/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-6	2018-1425730-L	CITDV	Citibank, N.A.	5,444	1/23/2018	1/19/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00334	2018-1437449-L	DBDV	Deutsche Bank AG	29,965	1/26/2018	1/29/2019	GA
Call Spread	Secure	100C	100C03702	2018-1440802-L	BOADV	Bank of America, N.A.	379,075	1/29/2018	1/28/2019	GA
Asian	Spread 1	100S	100S03589	2018-1440801-L	BOADV	Bank of America, N.A.	126,465	1/29/2018	1/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-3	2018-1440788-L	CITDV	Citibank, N.A.	5,021	1/29/2018	1/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-4	2018-1440789-L	CITDV	Citibank, N.A.	4,470	1/29/2018	1/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-5	2018-1440790-L	CITDV	Citibank, N.A.	4,015	1/29/2018	1/20/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-1	2018-1440786-L	CITDV	Citibank, N.A.	6,845	1/29/2018	1/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-2	2018-1440787-L	CITDV	Citibank, N.A.	5,741	1/29/2018	1/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-6	2018-1440791-L	CITDV	Citibank, N.A.	3,627	1/29/2018	1/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-7	2018-1440792-L	CITDV	Citibank, N.A.	22,668	1/29/2018	1/17/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-1	2018-1425725-L	CITDV	Citibank, N.A.	10,259	1/23/2018	1/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-2	2018-1425726-L	CITDV	Citibank, N.A.	8,603	1/23/2018	1/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-5	2018-1425729-L	CITDV	Citibank, N.A.	6,025	1/23/2018	1/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-1	2018-1429007-L	CITDV	Citibank, N.A.	5,475	1/24/2018	1/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-2	2018-1429008-L	CITDV	Citibank, N.A.	4,582	1/24/2018	1/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-6	2018-1429012-L	CITDV	Citibank, N.A.	2,894	1/24/2018	1/16/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-7	2018-1429013-L	CITDV	Citibank, N.A.	18,119	1/24/2018	1/16/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-3	2018-1429009-L	CITDV	Citibank, N.A.	4,008	1/24/2018	1/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-4	2018-1429010-L	CITDV	Citibank, N.A.	3,568	1/24/2018	1/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-5	2018-1429011-L	CITDV	Citibank, N.A.	3,206	1/24/2018	1/13/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-1	2018-1425715-L	JPM DV	JPMORGAN CHASE BANK, N.A.	16,788	1/23/2018	1/15/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-2	2018-1425716-L	JPM DV	JPMORGAN CHASE BANK, N.A.	14,536	1/23/2018	1/15/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-3	2018-1425717-L	JPM DV	JPMORGAN CHASE BANK, N.A.	12,966	1/23/2018	1/15/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-7	2018-1425721-L	JPM DV	JPMORGAN CHASE BANK, N.A.	67,348	1/23/2018	1/15/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-4	2018-1425718-L	JPM DV	JPMORGAN CHASE BANK, N.A.	11,686	1/23/2018	1/14/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-5	2018-1425719-L	JPM DV	JPMORGAN CHASE BANK, N.A.	10,608	1/23/2018	1/13/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-6	2018-1425720-L	JPM DV	JPMORGAN CHASE BANK, N.A.	9,650	1/23/2018	1/12/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01174	2018-4455-S	GSIDV	Goldman Sachs International	31,800	1/26/2018	1/24/2019	GA
Call Spread	Secure	100C	100C03703	2018-1444116-L	RBCDV	Royal Bank of Canada	783,406	1/30/2018	1/29/2019	GA
Asian	Spread 1	100S	100S03590	2018-1444118-L	RBCDV	Royal Bank of Canada	144,925	1/30/2018	1/27/2019	GA
Digital	Trigger	10PT	10PT00903	2018-1444115-L	CSBDV	Credit Suisse International	91,449	1/30/2018	1/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-7	2018-1399646-L	CITDV	Citibank, N.A.	16,072	1/10/2018	1/6/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-7	2018-1406109-L	CITDV	Citibank, N.A.	14,907	1/12/2018	1/2/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-7	2018-1406095-L	JPM DV	JPMORGAN CHASE BANK, N.A.	65,054	1/12/2018	1/2/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-7	2018-1425731-L	CITDV	Citibank, N.A.	34,124	1/23/2018	1/17/2025	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00335	2018-1440777-L	DBDV	Deutsche Bank AG	55,798	1/29/2018	1/25/2019	GA
Cliquet	MCI	100M	100M02385	2018-1444169-L	CSBDV	Credit Suisse International	51,176	1/29/2018	1/28/2019	GA
Call Spread	Secure	100C	100C03704	2018-1447454-L	CITDV	Citibank, N.A.	265,098	1/31/2018	1/31/2019	GA
Asian	Spread 1	100S	100S03591	2018-1447456-L	CITDV	Citibank, N.A.	33,765	1/31/2018	1/29/2019	GA
Digital	Trigger	10PT	10PT00904	2018-1447453-L	CSBDV	Credit Suisse International	24,708	1/31/2018	1/28/2019	GA
Cliquet	MCI	100M	100M02386	2018-1444119-L	MSIDV	Morgan Stanley & Co International, PLC	178,693	1/30/2018	1/25/2019	GA
Basket	Envoy Cap	10EC	10EC02250	2018-1447487-L	NATDV	NATIXIS SA	47,293	1/31/2018	1/28/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01175	2018-4480-S	GSIDV	Goldman Sachs International	94,400	1/30/2018	1/25/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00336	2018-1444108-L	DBDV	Deutsche Bank AG	29,457	1/30/2018	1/29/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-1	2018-1444135-L	CITDV	Citibank, N.A.	6,790	1/30/2018	1/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-3	2018-1444137-L	CITDV	Citibank, N.A.	5,515	1/30/2018	1/28/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-4	2018-1444138-L	CITDV	Citibank, N.A.	5,010	1/30/2018	1/28/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-7	2018-1444141-L	CITDV	Citibank, N.A.	26,171	1/30/2018	1/28/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-2	2018-1444136-L	CITDV	Citibank, N.A.	6,098	1/30/2018	1/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-5	2018-1444139-L	CITDV	Citibank, N.A.	4,565	1/30/2018	1/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-6	2018-1444140-L	CITDV	Citibank, N.A.	4,167	1/30/2018	1/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-1	2018-1447469-L	CITDV	Citibank, N.A.	4,666	1/31/2018	1/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-2	2018-1447470-L	CITDV	Citibank, N.A.	4,106	1/31/2018	1/30/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-5	2018-1447473-L	CITDV	Citibank, N.A.	3,015	1/31/2018	1/30/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-6	2018-1447474-L	CITDV	Citibank, N.A.	2,744	1/31/2018	1/30/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-7	2018-1447475-L	CITDV	Citibank, N.A.	17,225	1/31/2018	1/30/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-3	2018-1447471-L	CITDV	Citibank, N.A.	3,679	1/31/2018	1/29/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-4	2018-1447472-L	CITDV	Citibank, N.A.	3,324	1/31/2018	1/28/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-1	2018-1444124-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,527	1/30/2018	1/23/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-2	2018-1444125-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,201	1/30/2018	1/23/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-5	2018-1444128-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,403	1/30/2018	1/23/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-6	2018-1444129-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,710	1/30/2018	1/23/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-7	2018-1444130-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,402	1/30/2018	1/23/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-3	2018-1444126-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,140	1/30/2018	1/22/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-4	2018-1444127-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,213	1/30/2018	1/21/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00337	2018-1447452-L	DBDV	Deutsche Bank AG	18,770	1/31/2018	1/28/2019	GA
Call Spread	Secure	100C	100C03705	2018-1454138-L	CITDV	Citibank, N.A.	274,749	2/1/2018	1/31/2019	GA
Asian	Spread 1	100S	100S03592	2018-1454142-L	CITDV	Citibank, N.A.	33,512	2/1/2018	1/30/2019	GA
Digital	Trigger	10PT	10PT00905	2018-1454157-L	SGDV	Societe Generale	27,322	2/1/2018	1/31/2019	GA
Call Spread	Secure	100C	100C03706	2018-1454153-L	CITDV	Citibank, N.A.	368,505	2/2/2018	2/1/2019	GA
Asian	Spread 1	100S	100S03593	2018-1454156-L	CITDV	Citibank, N.A.	73,952	2/2/2018	1/31/2019	GA
Call	Secure Par	100P	100P00791	2018-1454155-L	CITDV	Citibank, N.A.	56,209	2/2/2018	1/25/2019	GA
Digital	Trigger	10PT	10PT00906	2018-1454167-L	NATDV	NATIXIS SA	37,401	2/2/2018	2/1/2019	GA
Cliquet	MCI	100M	100M02387	2018-1447460-L	MSIDV	Morgan Stanley & Co International, PLC	64,278	1/31/2018	1/31/2019	GA
Cliquet	MCI	100M	100M02388	2018-1454136-L	UBSDV	UBS AG	55,788	2/1/2018	1/31/2019	GA
Cliquet	MCI	100M	100M02389	2018-1454164-L	MSIDV	Morgan Stanley & Co International, PLC	76,202	2/2/2018	1/31/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01176	2018-4488-S	CITDV	Citibank, N.A.	38,600	2/1/2018	2/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00338	2018-1454143-L	DBDV	Deutsche Bank AG	21,661	2/2/2018	1/31/2019	GA
Cliquet	MCI	100M	100M02390	2018-1457547-L	DBDV	Deutsche Bank AG	48,775	2/5/2018	2/1/2019	GA
Basket	Envoy Cap	10EC	10EC02251	2018-1457548-L	CITDV	Citibank, N.A.	28,872	2/5/2018	2/1/2019	GA
Call Spread	Secure	100C	100C03707	2018-1457552-L	WCHDV	Wells Fargo Bank, N. A.	214,276	2/5/2018	2/1/2019	GA
Asian	Spread 1	100S	100S03594	2018-1457554-L	WCHDV	Wells Fargo Bank, N. A.	37,596	2/5/2018	1/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-1	2018-1457557-L	CITDV	Citibank, N.A.	3,615	2/5/2018	1/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-2	2018-1457558-L	CITDV	Citibank, N.A.	3,632	2/5/2018	1/30/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-5	2018-1457561-L	CITDV	Citibank, N.A.	2,983	2/5/2018	1/30/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-6	2018-1457562-L	CITDV	Citibank, N.A.	2,759	2/5/2018	1/30/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-7	2018-1457563-L	CITDV	Citibank, N.A.	17,578	2/5/2018	1/30/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-3	2018-1457559-L	CITDV	Citibank, N.A.	3,444	2/5/2018	1/29/2021	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00106-4	2018-1457560-L	CITDV	Citibank, N.A.	3,215	2/5/2018	1/28/2022	GA
Call Spread	Secure	100C	100C03708	2018-1460911-L	WCHDV	Wells Fargo Bank, N. A.	924,944	2/6/2018	2/4/2019	GA
Asian	Spread 1	100S	100S03595	2018-1460913-L	WCHDV	Wells Fargo Bank, N. A.	113,800	2/6/2018	2/3/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01177	2018-4516-S	CITDV	Citibank, N.A.	26,100	2/5/2018	1/30/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01178	2018-4538-S	CITDV	Citibank, N.A.	66,700	2/6/2018	2/1/2019	GA
Cliquet	MCI	100M	100M02391	2018-1460906-L	GSIDV	Goldman Sachs International	148,027	2/6/2018	2/3/2019	GA
Digital	Trigger	10PT	10PT00907	2018-1460907-L	GSIDV	Goldman Sachs International	80,642	2/6/2018	2/4/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-1	2018-1460914-L	JPMDV	JPMORGAN CHASE BANK, N.A.	19,196	2/6/2018	2/1/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-3	2018-1460916-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,487	2/6/2018	2/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-4	2018-1460917-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,170	2/6/2018	2/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-5	2018-1460918-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,936	2/6/2018	2/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-6	2018-1460919-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,849	2/6/2018	2/1/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-2	2018-1460915-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,856	2/6/2018	1/31/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-7	2018-1460920-L	JPMDV	JPMORGAN CHASE BANK, N.A.	84,793	2/6/2018	1/31/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-1	2018-1460928-L	CITDV	Citibank, N.A.	10,119	2/6/2018	2/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-2	2018-1460929-L	CITDV	Citibank, N.A.	9,471	2/6/2018	2/5/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-3	2018-1460930-L	CITDV	Citibank, N.A.	8,722	2/6/2018	2/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-6	2018-1460933-L	CITDV	Citibank, N.A.	6,740	2/6/2018	2/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-7	2018-1460934-L	CITDV	Citibank, N.A.	42,508	2/6/2018	2/5/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-4	2018-1460931-L	CITDV	Citibank, N.A.	8,009	2/6/2018	2/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-5	2018-1460932-L	CITDV	Citibank, N.A.	7,350	2/6/2018	2/3/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00339	2018-1460905-L	DBDV	Deutsche Bank AG	28,036	2/6/2018	2/3/2019	GA
Digital	Trigger	10PT	10PT00908	2018-1464312-L	CSBDV	Credit Suisse International	30,014	2/7/2018	2/4/2019	GA
Call Spread	Secure	100C	100C03709	2018-1464308-L	NATDV	NATIXIS SA	227,716	2/7/2018	2/6/2019	GA
Asian	Spread 1	100S	100S03596	2018-1464310-L	NATDV	NATIXIS SA	100,465	2/7/2018	2/5/2019	GA
Cliquet	MCI	100M	100M02392	2018-1464313-L	MSIDV	Morgan Stanley & Co International, PLC	54,807	2/7/2018	2/6/2019	GA
Basket	Envoy Cap	10EC	10EC02252	2018-1464322-L	CITDV	Citibank, N.A.	20,338	2/7/2018	2/4/2019	GA
Cliquet	MCI	100M	100M02367	2018-6726-L	GSIDV	Goldman Sachs International	72,007	1/2/2018	2/26/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00340	2018-1464299-L	DBDV	Deutsche Bank AG	35,686	2/7/2018	2/6/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01179	2018-4539-S	CITDV	Citibank, N.A.	44,500	2/8/2018	2/7/2019	GA
Cliquet	MCI	100M	100M02393	2018-1467713-L	CSBDV	Credit Suisse International	53,891	2/8/2018	2/6/2019	GA
Call Spread	Secure	100C	100C03710	2018-1467692-L	BOADV	Bank of America, N.A.	318,762	2/8/2018	2/7/2019	GA
Asian	Spread 1	100S	100S03597	2018-1467694-L	BOADV	Bank of America, N.A.	34,549	2/8/2018	2/7/2019	GA
Digital	Trigger	10PT	10PT00909	2018-1467714-L	NATDV	NATIXIS SA	20,777	2/8/2018	2/8/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-1	2018-1467715-L	CITDV	Citibank, N.A.	4,178	2/8/2018	2/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-2	2018-1467716-L	CITDV	Citibank, N.A.	3,720	2/8/2018	2/5/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-3	2018-1467717-L	CITDV	Citibank, N.A.	3,351	2/8/2018	2/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-6	2018-1467720-L	CITDV	Citibank, N.A.	2,514	2/8/2018	2/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-7	2018-1467721-L	CITDV	Citibank, N.A.	15,768	2/8/2018	2/5/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-4	2018-1467718-L	CITDV	Citibank, N.A.	3,037	2/8/2018	2/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-5	2018-1467719-L	CITDV	Citibank, N.A.	2,761	2/8/2018	2/3/2023	GA
Call Spread	Secure	100C	100C03711	2018-1471088-L	RBCDV	Royal Bank of Canada	272,226	2/9/2018	2/8/2019	GA
Asian	Spread 1	100S	100S03598	2018-1471090-L	RBCDV	Royal Bank of Canada	167,863	2/9/2018	2/6/2019	GA
Digital	Trigger	10PT	10PT00910	2018-1471092-L	GSIDV	Goldman Sachs International	18,330	2/9/2018	2/8/2019	GA
Cliquet	MCI	100M	100M02394	2018-1471091-L	DBDV	Deutsche Bank AG	86,974	2/9/2018	2/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00341	2018-1471072-L	DBDV	Deutsche Bank AG	25,915	2/9/2018	2/8/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01180	2018-4559-S	CITDV	Citibank, N.A.	27,800	2/12/2018	2/7/2019	GA
Cliquet	MCI	100M	100M02395	2018-1474451-L	GSIDV	Goldman Sachs International	61,060	2/12/2018	2/8/2019	GA
Asian	Spread 1	100S	100S03599	2018-1474456-L	BARDV	Barclays Bank, PLC	331,260	2/12/2018	2/8/2019	GA
Call Spread	Secure	100C	100C03712	2018-1474454-L	BARDV	Barclays Bank, PLC	355,269	2/12/2018	2/8/2019	GA
Call Spread	Secure	100C	100C03713	2018-1477836-L	CITDV	Citibank, N.A.	1,134,933	2/13/2018	2/11/2019	GA
Asian	Spread 1	100S	100S03600	2018-1477839-L	CITDV	Citibank, N.A.	368,123	2/13/2018	2/11/2019	GA
Call	Secure Par	100P	100P00792	2018-1477838-L	CITDV	Citibank, N.A.	60,545	2/13/2018	2/6/2019	GA
Digital	Trigger	10PT	10PT00911	2018-1477863-L	NATDV	NATIXIS SA	95,183	2/13/2018	2/12/2019	GA
Cliquet	MCI	100M	100M02396	2018-1477866-L	MSIDV	Morgan Stanley & Co International, PLC	163,581	2/13/2018	2/10/2019	GA
Basket	Envoy Cap	10EC	10EC02253	2018-1477870-L	GSIDV	Goldman Sachs International	55,555	2/13/2018	2/14/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00342	2018-1477840-L	DBDV	Deutsche Bank AG	48,294	2/13/2018	2/10/2019	GA
Call Spread	Secure	100C	100C03714	2018-1481258-L	CITDV	Citibank, N.A.	284,725	2/14/2018	2/12/2019	GA
Asian	Spread 1	100S	100S03601	2018-1481260-L	CITDV	Citibank, N.A.	112,588	2/14/2018	2/12/2019	GA
Digital	Trigger	10PT	10PT00912	2018-1481266-L	CSBDV	Credit Suisse International	26,173	2/14/2018	2/13/2019	GA
Cliquet	MCI	100M	100M02397	2018-1481267-L	GSIDV	Goldman Sachs International	82,193	2/14/2018	2/10/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00343	2018-1481257-L	DBDV	Deutsche Bank AG	27,824	2/14/2018	2/7/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-2	2018-1484700-L	CITDV	Citibank, N.A.	2,437	2/15/2018	2/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-3	2018-1484701-L	CITDV	Citibank, N.A.	2,282	2/15/2018	2/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-4	2018-1484702-L	CITDV	Citibank, N.A.	2,115	2/15/2018	2/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-5	2018-1484703-L	CITDV	Citibank, N.A.	1,952	2/15/2018	2/3/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-7	2018-1484705-L	CITDV	Citibank, N.A.	11,397	2/15/2018	2/3/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-1	2018-1484699-L	CITDV	Citibank, N.A.	2,492	2/15/2018	2/1/2019	GA

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JRNY-CTTI	Citi Vol Control	CITI	CITI00109-6	2018-1484704-L	CITDV	Citibank, N.A.	1,799	2/15/2018	2/2/2024	GA
Call Spread	Secure	100C	100C03715	2018-1484905-L	NATDV	NATIXIS SA	271,653	2/15/2018	2/15/2019	GA
Asian	Spread 1	100S	100S03602	2018-1484907-L	NATDV	NATIXIS SA	66,902	2/15/2018	2/12/2019	GA
Digital	Trigger	10PT	10PT00913	2018-1484914-L	CSBDV	Credit Suisse International	29,347	2/15/2018	2/14/2019	GA
Cliquet	MCI	100M	100M02398	2018-1484908-L	MSIDV	Morgan Stanley & Co International, PLC	57,701	2/15/2018	2/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01181	2018-4561-S	GSIDV	Goldman Sachs International	43,500	2/13/2018	2/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01182	2018-4573-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,500	2/14/2018	2/15/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-1	2018-1488513-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,498	2/16/2018	2/6/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-2	2018-1488514-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,219	2/16/2018	2/6/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-5	2018-1488517-L	JPMDV	JPMORGAN CHASE BANK, N.A.	6,715	2/16/2018	2/6/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-7	2018-1488519-L	JPMDV	JPMORGAN CHASE BANK, N.A.	41,221	2/16/2018	2/6/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-3	2018-1488515-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,247	2/16/2018	2/5/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-4	2018-1488516-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,431	2/16/2018	2/4/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-6	2018-1488518-L	JPMDV	JPMORGAN CHASE BANK, N.A.	6,104	2/16/2018	2/6/2024	GA
Call Spread	Secure	100C	100C03716	2018-1488520-L	SGDV	Societe Generale	162,534	2/16/2018	2/18/2019	GA
Asian	Spread 1	100S	100S03603	2018-1488522-L	SGDV	Societe Generale	77,003	2/16/2018	2/12/2019	GA
Cliquet	MCI	100M	100M02399	2018-1488523-L	UBSDV	UBS AG	35,119	2/16/2018	2/15/2019	GA
Call Spread	Secure	100C	100C03717	2018-1491606-L	BARDV	Barclays Bank, PLC	391,983	2/20/2018	2/15/2019	GA
Asian	Spread 1	100S	100S03604	2018-1491610-L	BARDV	Barclays Bank, PLC	159,527	2/20/2018	2/13/2019	GA
Digital	Trigger	10PT	10PT00914	2018-1491604-L	CSBDV	Credit Suisse International	50,232	2/20/2018	2/14/2019	GA
Cliquet	MCI	100M	100M02400	2018-1491603-L	DBDV	Deutsche Bank AG	78,325	2/20/2018	2/16/2019	GA
Basket	Envoy Cap	10EC	10EC02254	2018-1491616-L	NATDV	NATIXIS SA	37,160	2/20/2018	2/8/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01183	2018-4598-S	CITDV	Citibank, N.A.	55,400	2/20/2018	2/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00344	2018-1491589-L	DBDV	Deutsche Bank AG	44,117	2/20/2018	2/16/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-1	2018-1491625-L	CITDV	Citibank, N.A.	4,470	2/20/2018	2/13/2019	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-2	2018-1491626-L	CITDV	Citibank, N.A.	3,909	2/20/2018	2/13/2020	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-5	2018-1491629-L	CITDV	Citibank, N.A.	2,849	2/20/2018	2/13/2023	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-6	2018-1491630-L	CITDV	Citibank, N.A.	2,588	2/20/2018	2/13/2024	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-7	2018-1491631-L	CITDV	Citibank, N.A.	16,207	2/20/2018	2/13/2025	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-3	2018-1491627-L	CITDV	Citibank, N.A.	3,491	2/20/2018	2/12/2021	GA
JRNY-CTTI	Citi Vol Control	CITI	CITI00110-4	2018-1491628-L	CITDV	Citibank, N.A.	3,146	2/20/2018	2/11/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01184	2018-4600-S	CITDV	Citibank, N.A.	71,000	2/21/2018	2/15/2019	GA
Call Spread	Secure	100C	100C03718	2018-1496451-L	SGDV	Societe Generale	1,152,272	2/21/2018	2/18/2019	GA
Asian	Spread 1	100S	100S03605	2018-1496453-L	SGDV	Societe Generale	355,193	2/21/2018	2/17/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian Call Spread	Regency	110R	110R01102	2018-1496454-L	SGDV	Societe Generale	34,190	2/21/2018	2/7/2019	GA
Digital	Trigger	10PT	10PT00915	2018-1496470-L	NATDV	NATIXIS SA	98,380	2/21/2018	2/15/2019	GA
Cliquet	MCI	100M	100M02401	2018-1496469-L	DBDV	Deutsche Bank AG	231,334	2/21/2018	2/18/2019	GA
Basket	Envoy Cap	10EC	10EC02255	2018-1496472-L	GSIDV	Goldman Sachs International	45,221	2/21/2018	2/15/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00345	2018-1496457-L	DBDV	Deutsche Bank AG	32,905	2/21/2018	2/17/2019	GA
Call Spread	Secure	100C	100C03719	2018-1499631-L	GSIDV	Goldman Sachs International	396,017	2/22/2018	2/21/2019	GA
Asian	Spread 1	100S	100S03606	2018-1499633-L	GSIDV	Goldman Sachs International	66,001	2/22/2018	2/22/2019	GA
Cliquet	MCI	100M	100M02402	2018-1499625-L	CSBDV	Credit Suisse International	66,052	2/22/2018	2/24/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00346	2018-1499626-L	DBDV	Deutsche Bank AG	19,673	2/22/2018	2/21/2019	GA
Call Spread	Secure	100C	100C03720	2018-1502939-L	GSIDV	Goldman Sachs International	494,038	2/23/2018	2/20/2019	GA
Asian	Spread 1	100S	100S03607	2018-1502945-L	GSIDV	Goldman Sachs International	102,887	2/23/2018	2/22/2019	GA
Call	Secure Par	100P	100P00793	2018-1502944-L	GSIDV	Goldman Sachs International	68,580	2/23/2018	2/20/2019	GA
Digital	Trigger	10PT	10PT00916	2018-1502949-L	CSBDV	Credit Suisse International	54,747	2/23/2018	2/22/2019	GA
Cliquet	MCI	100M	100M02403	2018-1502948-L	MSIDV	Morgan Stanley & Co International, PLC	87,623	2/23/2018	2/21/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-3	2018-1502952-L	CITDV	Citibank, N.A.	3,539	2/23/2018	2/17/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-5	2018-1502954-L	CITDV	Citibank, N.A.	2,854	2/23/2018	2/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-1	2018-1502950-L	CITDV	Citibank, N.A.	4,704	2/23/2018	2/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-2	2018-1502951-L	CITDV	Citibank, N.A.	4,013	2/23/2018	2/14/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-6	2018-1502955-L	CITDV	Citibank, N.A.	2,584	2/23/2018	2/16/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-7	2018-1502956-L	CITDV	Citibank, N.A.	16,145	2/23/2018	2/14/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-4	2018-1502953-L	CITDV	Citibank, N.A.	3,166	2/23/2018	2/17/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00347	2018-1502934-L	DBDV	Deutsche Bank AG	28,910	2/23/2018	2/22/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01185	2018-4601-S	GSIDV	Goldman Sachs International	30,600	2/23/2018	3/7/2019	GA
Digital	Trigger	10PT	10PT00917	2018-1506054-L	CSBDV	Credit Suisse International	23,433	2/26/2018	2/21/2019	GA
Call Spread	Secure	100C	100C03721	2018-1506085-L	WCHDV	Wells Fargo Bank, N. A.	369,786	2/26/2018	2/22/2019	GA
Asian	Spread 1	100S	100S03608	2018-1506068-L	WCHDV	Wells Fargo Bank, N. A.	130,227	2/26/2018	2/19/2019	GA
Cliquet	MCI	100M	100M02404	2018-1506053-L	GSIDV	Goldman Sachs International	71,876	2/26/2018	2/21/2019	GA
Basket	Envoy Cap	10EC	10EC02256	2018-1506087-L	BARDV	Barclays Bank, PLC	20,584	2/26/2018	2/22/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00348	2018-1506040-L	DBDV	Deutsche Bank AG	22,624	2/26/2018	2/19/2019	GA
Call Spread	Secure	100C	100C03722	2018-1509237-L	WCHDV	Wells Fargo Bank, N. A.	1,074,763	2/27/2018	2/25/2019	GA
Asian	Spread 1	100S	100S03609	2018-1509239-L	WCHDV	Wells Fargo Bank, N. A.	315,579	2/27/2018	2/24/2019	GA
Digital	Trigger	10PT	10PT00918	2018-1509255-L	CSBDV	Credit Suisse International	68,696	2/27/2018	2/25/2019	GA
Cliquet	MCI	100M	100M02405	2018-1509256-L	MSIDV	Morgan Stanley & Co International, PLC	173,860	2/27/2018	2/25/2019	GA

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Basket	Envoy Cap	10EC	10EC02257	2018-1509281-L	NATDV	NATIXIS SA	32,084	2/27/2018	2/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-3	2018-1509268-L	CITDV	Citibank, N.A.	4,324	2/27/2018	2/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-4	2018-1509269-L	CITDV	Citibank, N.A.	3,891	2/27/2018	2/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-5	2018-1509270-L	CITDV	Citibank, N.A.	3,520	2/27/2018	2/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-6	2018-1509271-L	CITDV	Citibank, N.A.	3,196	2/27/2018	2/23/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-1	2018-1509266-L	CITDV	Citibank, N.A.	5,583	2/27/2018	2/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-2	2018-1509267-L	CITDV	Citibank, N.A.	4,857	2/27/2018	2/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-7	2018-1509272-L	CITDV	Citibank, N.A.	20,042	2/27/2018	2/21/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-3	2018-1509276-L	JPMDV	JPMORGAN CHASE BANK, N.A.	19,013	2/27/2018	2/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-4	2018-1509277-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,096	2/27/2018	2/23/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-5	2018-1509278-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,436	2/27/2018	2/23/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-6	2018-1509279-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,012	2/27/2018	2/23/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-1	2018-1509274-L	JPMDV	JPMORGAN CHASE BANK, N.A.	24,572	2/27/2018	2/22/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-2	2018-1509275-L	JPMDV	JPMORGAN CHASE BANK, N.A.	21,396	2/27/2018	2/21/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-7	2018-1509280-L	JPMDV	JPMORGAN CHASE BANK, N.A.	95,166	2/27/2018	2/21/2025	GA
Swaption	Interest Rate Benchmark	10RC	10RC01186	2018-4616-S	CITDV	Citibank, N.A.	99,750	2/27/2018	2/22/2019	GA
Call Spread	Secure	100C	100C03723	2018-1512405-L	BARDV	Barclays Bank, PLC	326,732	2/28/2018	2/27/2019	GA
Asian	Spread 1	100S	100S03610	2018-1512407-L	BARDV	Barclays Bank, PLC	56,943	2/28/2018	2/26/2019	GA
Digital	Trigger	10PT	10PT00919	2018-1512413-L	GSIDV	Goldman Sachs International	25,162	2/28/2018	2/28/2019	GA
Cliquet	MCI	100M	100M02406	2018-1512414-L	GSIDV	Goldman Sachs International	69,233	2/28/2018	2/27/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00349	2018-1509254-L	DBDV	Deutsche Bank AG	49,183	2/27/2018	2/25/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00350	2018-1512408-L	DBDV	Deutsche Bank AG	30,656	2/28/2018	2/25/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01187	2018-4617-S	WCHDV	Wells Fargo Bank, N. A.	26,960	2/28/2018	2/26/2019	GA
Call Spread	Secure	100C	100C03724	2018-1518832-L	GSIDV	Goldman Sachs International	250,015	3/1/2018	2/28/2019	GA
Asian	Spread 1	100S	100S03611	2018-1518835-L	GSIDV	Goldman Sachs International	39,114	3/1/2018	2/26/2019	GA
Cliquet	MCI	100M	100M02407	2018-1518831-L	GSIDV	Goldman Sachs International	40,167	3/1/2018	2/28/2019	GA
Digital	Trigger	10PT	10PT00920	2018-1518842-L	CSBDV	Credit Suisse International	25,723	3/1/2018	2/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-1	2018-1518844-L	CITDV	Citibank, N.A.	4,829	3/1/2018	2/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-3	2018-1518846-L	CITDV	Citibank, N.A.	3,838	3/1/2018	2/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-4	2018-1518847-L	CITDV	Citibank, N.A.	3,470	3/1/2018	2/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-5	2018-1518848-L	CITDV	Citibank, N.A.	3,152	3/1/2018	2/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-6	2018-1518849-L	CITDV	Citibank, N.A.	2,870	3/1/2018	2/22/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-2	2018-1518845-L	CITDV	Citibank, N.A.	4,275	3/1/2018	2/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-7	2018-1518850-L	CITDV	Citibank, N.A.	18,006	3/1/2018	2/21/2025	GA
Call Spread	Secure	100C	100C03725	2018-1518852-L	WCHDV	Wells Fargo Bank, N. A.	521,230	3/2/2018	3/1/2019	GA

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Asian	Spread 1	100S	100S03612	2018-1518854-L	WCHDV	Wells Fargo Bank, N. A.	109,199	3/2/2018	2/28/2019	GA
Digital	Trigger	10PT	10PT00921	2018-1518884-L	CSBDV	Credit Suisse International	31,152	3/2/2018	3/1/2019	GA
Cliquet	MCI	100M	100M02408	2018-1518885-L	MSIDV	Morgan Stanley & Co International, PLC	81,271	3/2/2018	3/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00351	2018-1518870-L	DBDV	Deutsche Bank AG	45,244	3/2/2018	3/1/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01188	2018-4638-S	GSIDV	Goldman Sachs International	40,760	3/2/2018	2/28/2019	GA
Call Spread	Secure	100C	100C03726	2018-1522023-L	CITDV	Citibank, N.A.	376,312	3/5/2018	3/1/2019	GA
Asian	Spread 1	100S	100S03613	2018-1522026-L	CITDV	Citibank, N.A.	152,425	3/5/2018	2/27/2019	GA
Call	Secure Par	100P	100P00794	2018-1522025-L	CITDV	Citibank, N.A.	67,708	3/5/2018	2/21/2019	GA
Cliquet	MCI	100M	100M02409	2018-1522021-L	MSIDV	Morgan Stanley & Co International, PLC	49,855	3/5/2018	3/3/2019	GA
Basket	Envoy Cap	10EC	10EC02258	2018-1522031-L	BARDV	Barclays Bank, PLC	23,354	3/5/2018	3/1/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01189	2018-4656-S	GSIDV	Goldman Sachs International	61,800	3/6/2018	3/1/2019	GA
Call Spread	Secure	100C	100C03727	2018-1525156-L	BOADV	Bank of America, N.A.	1,162,241	3/6/2018	3/4/2019	GA
Asian	Spread 1	100S	100S03614	2018-1525158-L	BOADV	Bank of America, N.A.	170,236	3/6/2018	3/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-1	2018-1525161-L	CITDV	Citibank, N.A.	6,443	3/6/2018	3/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-3	2018-1525163-L	CITDV	Citibank, N.A.	4,896	3/6/2018	3/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-4	2018-1525164-L	CITDV	Citibank, N.A.	4,389	3/6/2018	3/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-5	2018-1525165-L	CITDV	Citibank, N.A.	3,961	3/6/2018	3/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-2	2018-1525162-L	CITDV	Citibank, N.A.	5,533	3/6/2018	2/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-7	2018-1525167-L	CITDV	Citibank, N.A.	22,488	3/6/2018	2/28/2025	GA
Digital	Trigger	10PT	10PT00922	2018-1525168-L	SGDV	Societe Generale	123,283	3/6/2018	3/4/2019	GA
Cliquet	MCI	100M	100M02410	2018-1525169-L	UBSDV	UBS AG	188,074	3/6/2018	3/4/2019	GA
Basket	Envoy Cap	10EC	10EC02259	2018-1525184-L	CITDV	Citibank, N.A.	28,415	3/6/2018	3/4/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00352	2018-1525155-L	DBDV	Deutsche Bank AG	42,017	3/6/2018	2/27/2019	GA
Cliquet	MCI	100M	100M02411	2018-1528307-L	GSIDV	Goldman Sachs International	54,308	3/7/2018	3/5/2019	GA
Call Spread	Secure	100C	100C03728	2018-1528308-L	BOADV	Bank of America, N.A.	294,537	3/7/2018	3/8/2019	GA
Asian	Spread 1	100S	100S03615	2018-1528310-L	BOADV	Bank of America, N.A.	33,177	3/7/2018	3/5/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00353	2018-1528306-L	DBDV	Deutsche Bank AG	31,139	3/7/2018	3/6/2019	GA
Call Spread	Secure	100C	100C03729	2018-1531447-L	SGDV	Societe Generale	540,493	3/8/2018	3/7/2019	GA
Asian	Spread 1	100S	100S03616	2018-1531449-L	SGDV	Societe Generale	82,212	3/8/2018	3/5/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01190	2018-4658-S	GSIDV	Goldman Sachs International	35,000	3/8/2018	3/7/2019	GA
Cliquet	MCI	100M	100M02412	2018-1531463-L	MSIDV	Morgan Stanley & Co International, PLC	57,651	3/8/2018	3/6/2019	GA
Digital	Trigger	10PT	10PT00923	2018-1531464-L	CSBDV	Credit Suisse International	72,325	3/8/2018	3/7/2019	GA
JRNY-JPM	JPM Vol Control	JPM	JPM00043-1	2018-1531467-L	JPM DV	JPMORGAN CHASE BANK, N.A.	13,205	3/8/2018	3/1/2019	GA

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JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-3	2018-1531469-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,348	3/8/2018	3/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-4	2018-1531470-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,333	3/8/2018	3/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-5	2018-1531471-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,446	3/8/2018	3/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-2	2018-1531468-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,563	3/8/2018	2/28/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-7	2018-1531473-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,344	3/8/2018	2/28/2025	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00354	2018-1531455-L	DBDV	Deutsche Bank AG	31,952	3/8/2018	3/4/2019	GA
Call Spread	Secure	100C	100C03730	2018-1534626-L	SGDV	Societe Generale	423,621	3/9/2018	3/7/2019	GA
Asian	Spread 1	100S	100S03617	2018-1534628-L	SGDV	Societe Generale	76,251	3/9/2018	3/8/2019	GA
Cliquet	MCI	100M	100M02413	2018-1534629-L	GSIDV	Goldman Sachs International	47,579	3/9/2018	3/8/2019	GA
Basket	Envoy Cap	10EC	10EC02260	2018-1534635-L	CITDV	Citibank, N.A.	22,477	3/9/2018	3/7/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00355	2018-1534630-L	DBDV	Deutsche Bank AG	16,742	3/9/2018	3/6/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01191	2018-4675-S	GSIDV	Goldman Sachs International	23,700	3/12/2018	3/7/2019	GA
Cliquet	MCI	100M	100M02414	2018-1537844-L	BOADV	Bank of America, N.A.	63,844	3/12/2018	3/8/2019	GA
Digital	Trigger	10PT	10PT00924	2018-1537847-L	CSBDV	Credit Suisse International	33,080	3/12/2018	3/3/2019	GA
Call Spread	Secure	100C	100C03731	2018-1537848-L	SGDV	Societe Generale	308,554	3/12/2018	3/8/2019	GA
Asian	Spread 1	100S	100S03618	2018-1537850-L	SGDV	Societe Generale	48,979	3/12/2018	3/9/2019	GA
Asian Call Spread	Advantage 3	310A	310A00069	2018-1537853-L	SGDV	Societe Generale	63,234	3/12/2018	4/9/2020	GA
Swaption	Interest Rate Benchmark	10RC	10RC01192	2018-4676-S	GSIDV	Goldman Sachs International	69,800	3/13/2018	3/8/2019	GA
Digital	Trigger	10PT	10PT00925	2018-1541035-L	SGDV	Societe Generale	101,457	3/13/2018	3/10/2019	GA
Call Spread	Secure	100C	100C03732	2018-1541026-L	WCHDV	Wells Fargo Bank, N. A.	1,031,940	3/13/2018	3/11/2019	GA
Asian	Spread 1	100S	100S03619	2018-1541029-L	WCHDV	Wells Fargo Bank, N. A.	92,877	3/13/2018	3/11/2019	GA
Call	Secure Par	100P	100P00795	2018-1541028-L	WCHDV	Wells Fargo Bank, N. A.	86,256	3/13/2018	3/7/2019	GA
Cliquet	MCI	100M	100M02415	2018-1541055-L	GSIDV	Goldman Sachs International	228,789	3/13/2018	3/12/2019	GA
Basket	Envoy Cap	10EC	10EC02261	2018-1541056-L	BARDV	Barclays Bank, PLC	59,707	3/13/2018	3/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-1	2018-1541060-L	CITDV	Citibank, N.A.	6,255	3/13/2018	3/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-2	2018-1541061-L	CITDV	Citibank, N.A.	5,315	3/13/2018	3/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-3	2018-1541062-L	CITDV	Citibank, N.A.	4,681	3/13/2018	3/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-6	2018-1541065-L	CITDV	Citibank, N.A.	3,413	3/13/2018	3/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-7	2018-1541066-L	CITDV	Citibank, N.A.	21,363	3/13/2018	3/5/2025	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00356	2018-1541011-L	DBDV	Deutsche Bank AG	43,721	3/13/2018	3/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-4	2018-1541063-L	CITDV	Citibank, N.A.	4,186	3/13/2018	3/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-5	2018-1541064-L	CITDV	Citibank, N.A.	3,772	3/13/2018	3/3/2023	GA
Cliquet	MCI	100M	100M02416	2018-1544156-L	MSIDV	Morgan Stanley & Co International, PLC	57,605	3/14/2018	3/10/2019	GA
Digital	Trigger	10PT	10PT00926	2018-1544158-L	GSIDV	Goldman Sachs International	20,220	3/14/2018	3/13/2019	GA

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Call Spread	Secure	100C	100C03733	2018-1544160-L	CITDV	Citibank, N.A.	281,959	3/14/2018	3/12/2019	GA
Asian	Spread 1	100S	100S03620	2018-1544162-L	CITDV	Citibank, N.A.	30,246	3/14/2018	3/13/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00357	2018-1544143-L	DBDV	Deutsche Bank AG	22,279	3/14/2018	3/13/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01193	2018-4677-S	GSIDV	Goldman Sachs International	36,100	3/15/2018	3/13/2019	GA
Digital	Trigger	10PT	10PT00927	2018-1547253-L	CSBDV	Credit Suisse International	36,470	3/15/2018	3/13/2019	GA
Call Spread	Secure	100C	100C03734	2018-1547250-L	CITDV	Citibank, N.A.	470,367	3/15/2018	3/14/2019	GA
Asian	Spread 1	100S	100S03621	2018-1547252-L	CITDV	Citibank, N.A.	78,688	3/15/2018	3/13/2019	GA
Cliquet	MCI	100M	100M02417	2018-1547257-L	MSIDV	Morgan Stanley & Co International, PLC	66,793	3/15/2018	3/14/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00358	2018-1547243-L	DBDV	Deutsche Bank AG	20,560	3/15/2018	3/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-1	2018-1547260-L	CITDV	Citibank, N.A.	3,759	3/15/2018	3/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-2	2018-1547261-L	CITDV	Citibank, N.A.	3,245	3/15/2018	3/11/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-3	2018-1547262-L	CITDV	Citibank, N.A.	2,882	3/15/2018	3/11/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-4	2018-1547263-L	CITDV	Citibank, N.A.	2,589	3/15/2018	3/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-6	2018-1547265-L	CITDV	Citibank, N.A.	2,124	3/15/2018	3/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-7	2018-1547266-L	CITDV	Citibank, N.A.	13,327	3/15/2018	3/11/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-5	2018-1547264-L	CITDV	Citibank, N.A.	2,342	3/15/2018	3/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-6	2018-1525166-L	CITDV	Citibank, N.A.	3,589	3/6/2018	3/1/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-6	2018-1531472-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,684	3/8/2018	3/1/2024	GA
Call Spread	Secure	100C	100C03735	2018-1550337-L	WCHDV	Wells Fargo Bank, N. A.	295,870	3/16/2018	3/15/2019	GA
Asian	Spread 1	100S	100S03622	2018-1550339-L	WCHDV	Wells Fargo Bank, N. A.	47,016	3/16/2018	3/15/2019	GA
Cliquet	MCI	100M	100M02418	2018-1550343-L	MSIDV	Morgan Stanley & Co International, PLC	49,878	3/16/2018	3/14/2019	GA
Basket	Envoy Cap	10EC	10EC02262	2018-1550367-L	CITDV	Citibank, N.A.	25,363	3/16/2018	3/15/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-3	2018-1550348-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,089	3/16/2018	3/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-4	2018-1550349-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,998	3/16/2018	3/9/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-5	2018-1550350-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,055	3/16/2018	3/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-6	2018-1550351-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,254	3/16/2018	3/8/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-1	2018-1550346-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,183	3/16/2018	3/8/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-2	2018-1550347-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,399	3/16/2018	3/6/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-7	2018-1550352-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,017	3/16/2018	3/7/2025	GA
Digital	Trigger	10PT	10PT00928	2018-1553438-L	CSBDV	Credit Suisse International	30,181	3/19/2018	3/15/2019	GA
Call Spread	Secure	100C	100C03736	2018-1553439-L	WCHDV	Wells Fargo Bank, N. A.	398,675	3/19/2018	3/15/2019	GA
Asian	Spread 1	100S	100S03623	2018-1553443-L	WCHDV	Wells Fargo Bank, N. A.	31,374	3/19/2018	3/15/2019	GA
Asian Call Spread	Regency	110R	110R01103	2018-1553444-L	WCHDV	Wells Fargo Bank, N. A.	31,460	3/19/2018	3/4/2019	GA
Cliquet	MCI	100M	100M02419	2018-1553437-L	MSIDV	Morgan Stanley & Co International, PLC	70,985	3/19/2018	3/16/2019	GA

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					ID	Counterparty				
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00359	2018-1553436-L	DBDV	Deutsche Bank AG	17,811	3/19/2018	3/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01194	2018-4691-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,600	3/19/2018	3/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-2	2018-1553450-L	CITDV	Citibank, N.A.	3,292	3/19/2018	3/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-3	2018-1553451-L	CITDV	Citibank, N.A.	2,934	3/19/2018	3/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-4	2018-1553452-L	CITDV	Citibank, N.A.	2,643	3/19/2018	3/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-7	2018-1553455-L	CITDV	Citibank, N.A.	13,624	3/19/2018	3/10/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-1	2018-1553449-L	CITDV	Citibank, N.A.	3,786	3/19/2018	3/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-5	2018-1553453-L	CITDV	Citibank, N.A.	2,393	3/19/2018	3/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-6	2018-1553454-L	CITDV	Citibank, N.A.	2,175	3/19/2018	3/8/2024	GA
Digital	Trigger	10PT	10PT00929	2018-1556546-L	SGDV	Societe Generale	81,079	3/20/2018	3/18/2019	GA
Call Spread	Secure	100C	100C03737	2018-1556548-L	RBCDV	Royal Bank of Canada	1,030,147	3/20/2018	3/18/2019	GA
Asian	Spread 1	100S	100S03624	2018-1556550-L	RBCDV	Royal Bank of Canada	35,295	3/20/2018	3/18/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01195	2018-4692-S	GSIDV	Goldman Sachs International	44,200	3/20/2018	3/18/2019	GA
Cliquet	MCI	100M	100M02420	2018-1556547-L	MSIDV	Morgan Stanley & Co International, PLC	146,286	3/20/2018	3/18/2019	GA
Basket	Envoy Cap	10EC	10EC02263	2018-1556557-L	NATDV	NATIXIS SA	66,290	3/20/2018	3/15/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00360	2018-1556545-L	DBDV	Deutsche Bank AG	29,010	3/20/2018	3/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-1	2018-1559642-L	CITDV	Citibank, N.A.	3,994	3/21/2018	3/19/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-2	2018-1559643-L	CITDV	Citibank, N.A.	3,489	3/21/2018	3/19/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-3	2018-1559644-L	CITDV	Citibank, N.A.	3,114	3/21/2018	3/19/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-6	2018-1559647-L	CITDV	Citibank, N.A.	2,307	3/21/2018	3/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-7	2018-1559648-L	CITDV	Citibank, N.A.	14,485	3/21/2018	3/19/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-4	2018-1559645-L	CITDV	Citibank, N.A.	2,805	3/21/2018	3/18/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-5	2018-1559646-L	CITDV	Citibank, N.A.	2,540	3/21/2018	3/17/2023	GA
Digital	Trigger	10PT	10PT00930	2018-1559663-L	NATDV	NATIXIS SA	25,943	3/21/2018	3/20/2019	GA
Call Spread	Secure	100C	100C03738	2018-1559657-L	HSBDV	HSBC Bank USA, National Association	247,230	3/21/2018	3/19/2019	GA
Asian	Spread 1	100S	100S03625	2018-1559659-L	HSBDV	HSBC Bank USA, National Association	67,063	3/21/2018	3/18/2019	GA
Cliquet	MCI	100M	100M02421	2018-1559662-L	BOADV	Bank of America, N.A.	60,138	3/21/2018	3/19/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00361	2018-1559636-L	DBDV	Deutsche Bank AG	34,819	3/21/2018	3/24/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01196	2018-4696-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	26,200	3/22/2018	3/20/2019	GA
Call Spread	Secure	100C	100C03739	2018-1562781-L	GSIDV	Goldman Sachs International	377,369	3/22/2018	3/22/2019	GA
Asian	Spread 1	100S	100S03626	2018-1562783-L	GSIDV	Goldman Sachs International	11,691	3/22/2018	3/21/2019	GA
Digital	Trigger	10PT	10PT00931	2018-1562787-L	GSIDV	Goldman Sachs International	34,187	3/22/2018	3/20/2019	GA
Cliquet	MCI	100M	100M02422	2018-1562789-L	GSIDV	Goldman Sachs International	46,904	3/22/2018	3/21/2019	GA

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Basket	Envoy Cap	10EC	10EC02264	2018-1562793-L	CSBDV	Credit Suisse International	21,654	3/22/2018	3/20/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00362	2018-1562780-L	DBDV	Deutsche Bank AG	21,691	3/22/2018	3/20/2019	GA
Asian	Spread 1	100S	100S03627	2018-1565878-L	MSIDV	Morgan Stanley & Co International, PLC	9,756	3/23/2018	3/24/2019	GA
Digital	Trigger	10PT	10PT00932	2018-1565891-L	CSBDV	Credit Suisse International	23,415	3/23/2018	3/20/2019	GA
Cliquet	MCI	100M	100M02423	2018-1565888-L	MSIDV	Morgan Stanley & Co International, PLC	42,406	3/23/2018	3/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01197	2018-4714-S	GSIDV	Goldman Sachs International	17,200	3/26/2018	3/22/2019	GA
Call Spread	Secure	100C	100C03741	2018-1568976-L	RBCDV	Royal Bank of Canada	383,455	3/26/2018	3/22/2019	GA
Asian	Spread 1	100S	100S03628	2018-1568978-L	RBCDV	Royal Bank of Canada	26,672	3/26/2018	3/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-2	2018-1568986-L	CITDV	Citibank, N.A.	3,898	3/26/2018	3/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-3	2018-1568987-L	CITDV	Citibank, N.A.	3,472	3/26/2018	3/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-4	2018-1568988-L	CITDV	Citibank, N.A.	3,124	3/26/2018	3/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-5	2018-1568989-L	CITDV	Citibank, N.A.	2,828	3/26/2018	3/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-1	2018-1568985-L	CITDV	Citibank, N.A.	4,488	3/26/2018	3/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-6	2018-1568990-L	CITDV	Citibank, N.A.	2,569	3/26/2018	3/22/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-7	2018-1568991-L	CITDV	Citibank, N.A.	16,094	3/26/2018	3/21/2025	GA
Cliquet	MCI	100M	100M02424	2018-1568972-L	MSIDV	Morgan Stanley & Co International, PLC	68,486	3/26/2018	3/23/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00363	2018-1568956-L	DBDV	Deutsche Bank AG	30,655	3/26/2018	3/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01198	2018-4715-S	GSIDV	Goldman Sachs International	46,200	3/27/2018	3/25/2019	GA
Call Spread	Secure	100C	100C03742	2018-1572101-L	SGDV	Societe Generale	993,590	3/27/2018	3/25/2019	GA
Asian	Spread 1	100S	100S03629	2018-1572104-L	SGDV	Societe Generale	173,206	3/27/2018	3/25/2019	GA
Call	Secure Par	100P	100P00796	2018-1572103-L	SGDV	Societe Generale	72,801	3/27/2018	3/19/2019	GA
Digital	Trigger	10PT	10PT00933	2018-1572115-L	BARDV	Barclays Bank, PLC	100,587	3/27/2018	3/24/2019	GA
Cliquet	MCI	100M	100M02425	2018-1572117-L	GSIDV	Goldman Sachs International	177,160	3/27/2018	3/25/2019	GA
Basket	Envoy Cap	10EC	10EC02265	2018-1572127-L	GSIDV	Goldman Sachs International	63,990	3/27/2018	3/22/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00364	2018-1572105-L	DBDV	Deutsche Bank AG	31,850	3/27/2018	3/25/2019	GA
Digital	Trigger	10PT	10PT00934	2018-1575227-L	GSIDV	Goldman Sachs International	30,639	3/28/2018	3/22/2019	GA
Cliquet	MCI	100M	100M02426	2018-1575230-L	GSIDV	Goldman Sachs International	38,860	3/28/2018	3/27/2019	GA
Call Spread	Secure	100C	100C03743	2018-1575231-L	WCHDV	Wells Fargo Bank, N. A.	228,823	3/28/2018	3/27/2019	GA
Asian	Spread 1	100S	100S03630	2018-1575233-L	WCHDV	Wells Fargo Bank, N. A.	41,412	3/28/2018	3/23/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01199	2018-4740-S	WCHDV	Wells Fargo Bank, N. A.	30,500	3/29/2018	3/28/2019	GA
Call Spread	Secure	100C	100C03744	2018-1578355-L	SGDV	Societe Generale	625,530	3/29/2018	3/27/2019	GA
Asian	Spread 1	100S	100S03631	2018-1578357-L	SGDV	Societe Generale	66,896	3/29/2018	3/27/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00935	2018-1578363-L	HSBDV	HSBC Bank USA, National Association	54,307	3/29/2018	3/28/2019	GA
Cliquet	MCI	100M	100M02427	2018-1578364-L	GSIDV	Goldman Sachs International	56,319	3/29/2018	3/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-1	2018-1578369-L	CITDV	Citibank, N.A.	7,283	3/29/2018	3/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-2	2018-1578370-L	CITDV	Citibank, N.A.	6,235	3/29/2018	3/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-5	2018-1578373-L	CITDV	Citibank, N.A.	4,467	3/29/2018	3/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-6	2018-1578374-L	CITDV	Citibank, N.A.	4,051	3/29/2018	3/27/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-7	2018-1578375-L	CITDV	Citibank, N.A.	25,387	3/29/2018	3/27/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-3	2018-1578371-L	CITDV	Citibank, N.A.	5,518	3/29/2018	3/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-4	2018-1578372-L	CITDV	Citibank, N.A.	4,947	3/29/2018	3/25/2022	GA
Call Spread	Secure	100C	100C03745	2018-1585879-L	WCHDV	Wells Fargo Bank, N. A.	305,649	4/2/2018	3/29/2019	GA
Asian	Spread 1	100S	100S03632	2018-1585881-L	WCHDV	Wells Fargo Bank, N. A.	15,010	4/2/2018	3/29/2019	GA
Digital	Trigger	10PT	10PT00936	2018-1585886-L	NATDV	NATIXIS SA	33,314	4/2/2018	3/28/2019	GA
Cliquet	MCI	100M	100M02428	2018-1585889-L	UBSDV	UBS AG	29,913	4/2/2018	3/28/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00365	2018-1578352-L	DBDV	Deutsche Bank AG	32,093	3/29/2018	4/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00366	2018-1585885-L	DBDV	Deutsche Bank AG	13,100	4/2/2018	3/22/2019	GA
Call Spread	Secure	100C	100C03740	2018-1565876-L	MSIDV	Morgan Stanley & Co International, PLC	287,287	3/23/2018	3/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01200	2018-4761-S	GSIDV	Goldman Sachs International	71,100	4/3/2018	3/29/2019	GA
Call Spread	Secure	100C	100C03746	2018-1585971-L	NATDV	NATIXIS SA	1,320,743	4/3/2018	3/29/2019	GA
Asian	Spread 1	100S	100S03633	2018-1585973-L	NATDV	NATIXIS SA	76,332	4/3/2018	4/2/2019	GA
Digital	Trigger	10PT	10PT00937	2018-1585980-L	SGDV	Societe Generale	111,053	4/3/2018	3/29/2019	GA
Cliquet	MCI	100M	100M02429	2018-1585981-L	UBSDV	UBS AG	223,184	4/3/2018	3/31/2019	GA
Basket	Envoy Cap	10EC	10EC02266	2018-1585984-L	BARDV	Barclays Bank, PLC	55,191	4/3/2018	3/29/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00367	2018-1585970-L	DBDV	Deutsche Bank AG	44,605	4/3/2018	3/26/2019	GA
Call Spread	Secure	100C	100C03747	2018-1589116-L	NATDV	NATIXIS SA	319,775	4/4/2018	4/3/2019	GA
Asian	Spread 1	100S	100S03634	2018-1589118-L	NATDV	NATIXIS SA	83,194	4/4/2018	3/31/2019	GA
Digital	Trigger	10PT	10PT00938	2018-1589119-L	HSBDV	HSBC Bank USA, National Association	24,997	4/4/2018	4/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-1	2018-1589124-L	CITDV	Citibank, N.A.	3,423	4/4/2018	4/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-2	2018-1589125-L	CITDV	Citibank, N.A.	2,967	4/4/2018	4/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-3	2018-1589126-L	CITDV	Citibank, N.A.	2,640	4/4/2018	4/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-4	2018-1589127-L	CITDV	Citibank, N.A.	2,375	4/4/2018	4/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-6	2018-1589129-L	CITDV	Citibank, N.A.	1,953	4/4/2018	4/1/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-7	2018-1589130-L	CITDV	Citibank, N.A.	12,253	4/4/2018	4/1/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-5	2018-1589128-L	CITDV	Citibank, N.A.	2,150	4/4/2018	3/31/2023	GA

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Cliquet	MCI	100M	100M02430	2018-1589123-L	GSIDV	Goldman Sachs International	45,273	4/4/2018	3/30/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00368	2018-1589114-L	DBDV	Deutsche Bank AG	22,621	4/4/2018	4/1/2019	GA
Digital	Trigger	10PT	10PT00939	2018-1592295-L	GSIDV	Goldman Sachs International	45,007	4/5/2018	4/4/2019	GA
Call Spread	Secure	100C	100C03748	2018-1592289-L	GSIDV	Goldman Sachs International	506,748	4/5/2018	4/4/2019	GA
Call	Secure Par	100P	100P00797	2018-1592291-L	GSIDV	Goldman Sachs International	94,164	4/5/2018	4/1/2019	GA
Asian	Spread 1	100S	100S03635	2018-1592292-L	GSIDV	Goldman Sachs International	61,952	4/5/2018	4/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01201	2018-4765-S	WCHDV	Wells Fargo Bank, N. A.	29,300	4/5/2018	4/2/2019	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-7	2018-1592303-L	JPMDV	JPMORGAN CHASE BANK, N.A.	53,473	4/5/2018	3/24/2025	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-5	2018-1592301-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,644	4/5/2018	3/24/2023	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-4	2018-1592300-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,545	4/5/2018	3/24/2022	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-3	2018-1592299-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,585	4/5/2018	3/24/2021	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-2	2018-1592298-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,862	4/5/2018	3/24/2020	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-1	2018-1592297-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,693	4/5/2018	3/22/2019	GA
JRNY-JPM	JPM Vol Control	JPM	JPMM00045-6	2018-1592302-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,887	4/5/2018	3/22/2024	GA
Cliquet	MCI	100M	100M02431	2018-1592296-L	BOADV	Bank of America, N.A.	78,351	4/5/2018	4/4/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00369	2018-1592287-L	DBDV	Deutsche Bank AG	30,286	4/5/2018	4/3/2019	GA
Call Spread	Secure	100C	100C03749	2018-1598676-L	BOADV	Bank of America, N.A.	298,897	4/6/2018	4/5/2019	GA
Asian	Spread 1	100S	100S03636	2018-1598678-L	BOADV	Bank of America, N.A.	34,076	4/6/2018	4/6/2019	GA
Cliquet	MCI	100M	100M02432	2018-1595548-L	BOADV	Bank of America, N.A.	70,728	4/6/2018	4/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01202	2018-4782-S	GSIDV	Goldman Sachs International	16,700	4/9/2018	4/5/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00370	2018-1595547-L	DBDV	Deutsche Bank AG	19,264	4/6/2018	4/4/2019	GA
Digital	Trigger	10PT	10PT00940	2018-1598701-L	HSBDV	HSBC Bank USA, National Association	30,501	4/9/2018	4/5/2019	GA
Call Spread	Secure	100C	100C03750	2018-1598697-L	BOADV	Bank of America, N.A.	320,767	4/9/2018	4/5/2019	GA
Asian	Spread 1	100S	100S03637	2018-1598699-L	BOADV	Bank of America, N.A.	32,115	4/9/2018	4/8/2019	GA
Cliquet	MCI	100M	100M02433	2018-1598700-L	UBSDV	UBS AG	36,445	4/9/2018	4/5/2019	GA
Basket	Envoy Cap	10EC	10EC02267	2018-1598707-L	BARDV	Barclays Bank, PLC	30,727	4/9/2018	4/5/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01203	2018-4783-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	30,000	4/10/2018	4/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-2	2018-1601874-L	CITDV	Citibank, N.A.	4,673	4/10/2018	4/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-3	2018-1601875-L	CITDV	Citibank, N.A.	4,151	4/10/2018	4/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-4	2018-1601876-L	CITDV	Citibank, N.A.	3,730	4/10/2018	4/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-5	2018-1601877-L	CITDV	Citibank, N.A.	3,373	4/10/2018	4/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-1	2018-1601873-L	CITDV	Citibank, N.A.	5,418	4/10/2018	4/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-6	2018-1601878-L	CITDV	Citibank, N.A.	3,063	4/10/2018	4/5/2024	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00122-7	2018-1601879-L	CITDV	Citibank, N.A.	19,188	4/10/2018	4/4/2025	GA
Call Spread	Secure	100C	100C03751	2018-1601870-L	BOADV	Bank of America, N.A.	1,207,769	4/10/2018	4/8/2019	GA
Asian	Spread 1	100S	100S03638	2018-1601872-L	BOADV	Bank of America, N.A.	151,062	4/10/2018	4/8/2019	GA
Digital	Trigger	10PT	10PT00941	2018-1601891-L	HSBDV	HSBC Bank USA, National Association	70,586	4/10/2018	4/8/2019	GA
Cliquet	MCI	100M	100M02434	2018-1601890-L	MSIDV	Morgan Stanley & Co International, PLC	183,344	4/10/2018	4/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00371	2018-1601864-L	DBDV	Deutsche Bank AG	55,893	4/10/2018	4/6/2019	GA
Digital	Trigger	10PT	10PT00942	2018-1605062-L	GSIDV	Goldman Sachs International	21,616	4/11/2018	4/9/2019	GA
Call Spread	Secure	100C	100C03752	2018-1605057-L	CSBDV	Credit Suisse International	387,485	4/11/2018	4/9/2019	GA
Asian	Spread 1	100S	100S03639	2018-1605059-L	CSBDV	Credit Suisse International	110,858	4/11/2018	4/1/2019	GA
Asian Call Spread	Regency	110R	110R01104	2018-1605060-L	CSBDV	Credit Suisse International	38,223	4/11/2018	3/30/2019	GA
Cliquet	MCI	100M	100M02435	2018-1605066-L	BOADV	Bank of America, N.A.	70,509	4/11/2018	4/10/2019	GA
Basket	Envoy Cap	10EC	10EC02268	2018-1605070-L	NATDV	NATIXIS SA	23,304	4/11/2018	4/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00372	2018-1605056-L	DBDV	Deutsche Bank AG	26,835	4/11/2018	4/7/2019	GA
Digital	Trigger	10PT	10PT00943	2018-1608260-L	CSBDV	Credit Suisse International	57,864	4/12/2018	4/10/2019	GA
Asian	Spread 1	100S	100S03640	2018-1608259-L	BOADV	Bank of America, N.A.	50,045	4/12/2018	4/13/2019	GA
Cliquet	MCI	100M	100M02436	2018-1608261-L	DBDV	Deutsche Bank AG	62,095	4/12/2018	4/10/2019	GA
Basket	Envoy Cap	10EC	10EC02269	2018-1608266-L	NATDV	NATIXIS SA	29,286	4/12/2018	4/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01204	2018-4876-S	WCHDV	Wells Fargo Bank, N. A.	23,500	4/12/2018	4/10/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00373	2018-1608252-L	DBDV	Deutsche Bank AG	46,882	4/12/2018	4/7/2019	GA
Call Spread	Secure	100C	100C03754	2018-1611547-L	HSBDV	HSBC Bank USA, National Association	341,691	4/13/2018	4/11/2019	GA
Asian	Spread 1	100S	100S03641	2018-1611549-L	HSBDV	HSBC Bank USA, National Association	36,031	4/13/2018	4/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-2	2018-1611565-L	CITDV	Citibank, N.A.	3,598	4/13/2018	4/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-3	2018-1611566-L	CITDV	Citibank, N.A.	3,206	4/13/2018	4/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-4	2018-1611567-L	CITDV	Citibank, N.A.	2,887	4/13/2018	4/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-5	2018-1611568-L	CITDV	Citibank, N.A.	2,616	4/13/2018	4/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-1	2018-1611564-L	CITDV	Citibank, N.A.	4,141	4/13/2018	4/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-6	2018-1611569-L	CITDV	Citibank, N.A.	2,378	4/13/2018	4/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-7	2018-1611570-L	CITDV	Citibank, N.A.	14,907	4/13/2018	4/4/2025	GA
Digital	Trigger	10PT	10PT00944	2018-1611571-L	CSBDV	Credit Suisse International	24,387	4/13/2018	4/10/2019	GA
Cliquet	MCI	100M	100M02437	2018-1611572-L	GSIDV	Goldman Sachs International	67,610	4/13/2018	4/10/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00374	2018-1611541-L	DBDV	Deutsche Bank AG	16,451	4/13/2018	4/12/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01205	2018-4900-S	WCHDV	Wells Fargo Bank, N. A.	19,150	4/16/2018	4/12/2019	GA

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Call Spread	Secure	100C	100C03755	2018-1614787-L	HSBDV	HSBC Bank USA, National Association	465,517	4/16/2018	4/12/2019	GA
Asian	Spread 1	100S	100S03642	2018-1614790-L	HSBDV	HSBC Bank USA, National Association	46,232	4/16/2018	4/13/2019	GA
Cliquet	MCI	100M	100M02438	2018-1614796-L	MSIDV	Morgan Stanley & Co International, PLC	90,954	4/16/2018	4/12/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00375	2018-1614780-L	DBDV	Deutsche Bank AG	25,108	4/16/2018	4/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-1	2018-1614797-L	CITDV	Citibank, N.A.	3,818	4/16/2018	4/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-4	2018-1614800-L	CITDV	Citibank, N.A.	2,643	4/16/2018	4/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-5	2018-1614801-L	CITDV	Citibank, N.A.	2,392	4/16/2018	4/11/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-6	2018-1614802-L	CITDV	Citibank, N.A.	2,173	4/16/2018	4/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-7	2018-1614803-L	CITDV	Citibank, N.A.	13,629	4/16/2018	4/11/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-2	2018-1614798-L	CITDV	Citibank, N.A.	3,307	4/16/2018	4/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-3	2018-1614799-L	CITDV	Citibank, N.A.	2,940	4/16/2018	4/9/2021	GA
Swaption	Interest Rate Benchmark	10RC	10RC01206	2018-4924-S	GSIDV	Goldman Sachs International	39,000	4/17/2018	4/15/2019	GA
Call Spread	Secure	100C	100C03756	2018-1618003-L	WCHDV	Wells Fargo Bank, N. A.	1,214,298	4/17/2018	4/15/2019	GA
Call	Secure Par	100P	100P00798	2018-1618005-L	WCHDV	Wells Fargo Bank, N. A.	87,736	4/17/2018	4/12/2019	GA
Asian	Spread 1	100S	100S03643	2018-1618006-L	WCHDV	Wells Fargo Bank, N. A.	114,822	4/17/2018	4/14/2019	GA
Digital	Trigger	10PT	10PT00945	2018-1618016-L	HSBDV	HSBC Bank USA, National Association	134,125	4/17/2018	4/12/2019	GA
Cliquet	MCI	100M	100M02439	2018-1618015-L	MSIDV	Morgan Stanley & Co International, PLC	187,596	4/17/2018	4/15/2019	GA
Basket	Envoy Cap	10EC	10EC02270	2018-1618020-L	GSIDV	Goldman Sachs International	56,963	4/17/2018	4/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-1	2018-1618022-L	CITDV	Citibank, N.A.	3,830	4/17/2018	4/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-2	2018-1618023-L	CITDV	Citibank, N.A.	3,289	4/17/2018	4/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-3	2018-1618024-L	CITDV	Citibank, N.A.	2,913	4/17/2018	4/16/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-6	2018-1618027-L	CITDV	Citibank, N.A.	2,143	4/17/2018	4/16/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-7	2018-1618028-L	CITDV	Citibank, N.A.	13,454	4/17/2018	4/16/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-4	2018-1618025-L	CITDV	Citibank, N.A.	2,615	4/17/2018	4/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-5	2018-1618026-L	CITDV	Citibank, N.A.	2,363	4/17/2018	4/14/2023	GA
Swaption	Interest Rate Benchmark	10RC	10RC01207	2018-4925-S	GSIDV	Goldman Sachs International	18,500	4/18/2018	4/12/2019	GA
Digital	Trigger	10PT	10PT00946	2018-1621240-L	HSBDV	HSBC Bank USA, National Association	28,981	4/18/2018	4/12/2019	GA
Call Spread	Secure	100C	100C03757	2018-1621237-L	NATDV	NATIXIS SA	376,300	4/18/2018	4/15/2019	GA
Asian	Spread 1	100S	100S03644	2018-1621239-L	NATDV	NATIXIS SA	91,958	4/18/2018	4/21/2019	GA
Cliquet	MCI	100M	100M02440	2018-1621247-L	DBDV	Deutsche Bank AG	61,378	4/18/2018	4/16/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00377	2018-1621248-L	DBDV	Deutsche Bank AG	64,779	4/18/2018	4/9/2019	GA
Call Spread	Secure	100C	100C03758	2018-1624436-L	WCHDV	Wells Fargo Bank, N. A.	404,778	4/19/2018	4/18/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03645	2018-1624438-L	WCHDV	Wells Fargo Bank, N. A.	17,467	4/19/2018	4/23/2019	GA
Digital	Trigger	10PT	10PT00947	2018-1624439-L	HSBDV	HSBC Bank USA, National Association	45,174	4/19/2018	4/21/2019	GA
Cliquet	MCI	100M	100M02441	2018-1624445-L	BOADV	Bank of America, N.A.	63,735	4/19/2018	4/17/2019	GA
Basket	Envoy Cap	10EC	10EC02271	2018-1624450-L	CITDV	Citibank, N.A.	32,454	4/19/2018	4/17/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00378	2018-1624435-L	DBDV	Deutsche Bank AG	36,820	4/19/2018	4/4/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-1	2018-1627661-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,966	4/20/2018	4/9/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-2	2018-1627662-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,180	4/20/2018	4/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-3	2018-1627663-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,934	4/20/2018	4/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-6	2018-1627666-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,346	4/20/2018	4/9/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-7	2018-1627667-L	JPMDV	JPMORGAN CHASE BANK, N.A.	49,379	4/20/2018	4/9/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-4	2018-1627664-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,886	4/20/2018	4/8/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-5	2018-1627665-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,056	4/20/2018	4/6/2023	GA
Call Spread	Secure	100C	100C03759	2018-1627669-L	CITDV	Citibank, N.A.	317,468	4/20/2018	4/18/2019	GA
Asian	Spread 1	100S	100S03646	2018-1627671-L	CITDV	Citibank, N.A.	21,125	4/20/2018	4/18/2019	GA
Cliquet	MCI	100M	100M02442	2018-1627668-L	BOADV	Bank of America, N.A.	61,438	4/20/2018	4/18/2019	GA
Call Spread	Secure	100C	100C03753	2018-1608257-L	BOADV	Bank of America, N.A.	531,801	4/12/2018	4/11/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00376	2018-1618002-L	DBDV	Deutsche Bank AG	21,224	4/17/2018	4/13/2019	GA
Call Spread	Secure	100C	100C03760	2018-1630877-L	CITDV	Citibank, N.A.	366,331	4/23/2018	4/8/2019	GA
Asian	Spread 1	100S	100S03647	2018-1630879-L	CITDV	Citibank, N.A.	75,760	4/23/2018	4/20/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01208	2018-4945-S	SGDV	Societe Generale	26,258	4/23/2018	4/18/2019	GA
Cliquet	MCI	100M	100M02443	2018-1630874-L	MSIDV	Morgan Stanley & Co International, PLC	51,867	4/23/2018	4/19/2019	GA
Digital	Trigger	10PT	10PT00948	2018-1630876-L	HSBDV	HSBC Bank USA, National Association	35,015	4/23/2018	4/26/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00379	2018-1630872-L	DBDV	Deutsche Bank AG	97,639	4/23/2018	4/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-1	2018-1630880-L	CITDV	Citibank, N.A.	6,948	4/23/2018	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-4	2018-1630883-L	CITDV	Citibank, N.A.	4,908	4/23/2018	4/18/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-5	2018-1630884-L	CITDV	Citibank, N.A.	4,445	4/23/2018	4/18/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-6	2018-1630885-L	CITDV	Citibank, N.A.	4,040	4/23/2018	4/18/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-2	2018-1630881-L	CITDV	Citibank, N.A.	6,093	4/23/2018	4/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-3	2018-1630882-L	CITDV	Citibank, N.A.	5,447	4/23/2018	4/16/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-7	2018-1630886-L	CITDV	Citibank, N.A.	25,340	4/23/2018	4/17/2025	GA
Call Spread	Secure	100C	100C03761	2018-1634104-L	CITDV	Citibank, N.A.	1,144,049	4/24/2018	4/19/2019	GA
Asian	Spread 1	100S	100S03648	2018-1634106-L	CITDV	Citibank, N.A.	86,407	4/24/2018	4/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01209	2018-4952-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	54,200	4/24/2018	4/18/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Digital	Trigger	10PT	10PT00949	2018-1634119-L	SGDV	Societe Generale	98,919	4/24/2018	4/18/2019	GA
Cliquet	MCI	100M	100M02444	2018-1634122-L	GSIDV	Goldman Sachs International	125,119	4/24/2018	4/21/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00380	2018-1634103-L	DBDV	Deutsche Bank AG	40,166	4/24/2018	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-1	2018-1634111-L	CITDV	Citibank, N.A.	4,478	4/24/2018	4/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-2	2018-1634112-L	CITDV	Citibank, N.A.	3,941	4/24/2018	4/22/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-3	2018-1634113-L	CITDV	Citibank, N.A.	3,528	4/24/2018	4/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-4	2018-1634114-L	CITDV	Citibank, N.A.	3,184	4/24/2018	4/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-6	2018-1634116-L	CITDV	Citibank, N.A.	2,624	4/24/2018	4/22/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-7	2018-1634117-L	CITDV	Citibank, N.A.	16,477	4/24/2018	4/22/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-5	2018-1634115-L	CITDV	Citibank, N.A.	2,887	4/24/2018	4/21/2023	GA
Call Spread	Secure	100C	100C03762	2018-1637421-L	SGDV	Societe Generale	293,266	4/25/2018	4/23/2019	GA
Asian	Spread 1	100S	100S03649	2018-1637423-L	SGDV	Societe Generale	70,039	4/25/2018	4/23/2019	GA
Cliquet	MCI	100M	100M02445	2018-1637420-L	GSIDV	Goldman Sachs International	58,567	4/25/2018	4/26/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01210	2018-4957-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	33,900	4/26/2018	4/18/2019	GA
Call Spread	Secure	100C	100C03763	2018-1640720-L	GSIDV	Goldman Sachs International	429,527	4/26/2018	4/24/2019	GA
Call	Secure Par	100P	100P00799	2018-1640722-L	GSIDV	Goldman Sachs International	61,354	4/26/2018	4/19/2019	GA
Asian	Spread 1	100S	100S03650	2018-1640723-L	GSIDV	Goldman Sachs International	51,435	4/26/2018	4/26/2019	GA
Digital	Trigger	10PT	10PT00950	2018-1640746-L	CSBDV	Credit Suisse International	58,662	4/26/2018	4/23/2019	GA
Cliquet	MCI	100M	100M02446	2018-1640747-L	DBDV	Deutsche Bank AG	57,723	4/26/2018	4/23/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00381	2018-1640719-L	DBDV	Deutsche Bank AG	84,138	4/26/2018	4/24/2019	GA
Cliquet	MCI	100M	100M02447	2018-1643878-L	MSIDV	Morgan Stanley & Co International, PLC	54,993	4/27/2018	4/26/2019	GA
Call Spread	Secure	100C	100C03764	2018-1643885-L	WCHDV	Wells Fargo Bank, N. A.	263,028	4/27/2018	4/26/2019	GA
Asian	Spread 1	100S	100S03651	2018-1643887-L	WCHDV	Wells Fargo Bank, N. A.	68,644	4/27/2018	4/24/2019	GA
Asian Call Spread	Regency	110R	110R01105	2018-1643888-L	WCHDV	Wells Fargo Bank, N. A.	36,594	4/27/2018	4/18/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00382	2018-1643864-L	DBDV	Deutsche Bank AG	49,515	4/27/2018	4/22/2019	GA
Call Spread	Secure	100C	100C03765	2018-1646994-L	GSIDV	Goldman Sachs International	385,559	4/30/2018	4/26/2019	GA
Asian	Spread 1	100S	100S03652	2018-1646996-L	GSIDV	Goldman Sachs International	80,600	4/30/2018	4/24/2019	GA
Cliquet	MCI	100M	100M02448	2018-1646986-L	MSIDV	Morgan Stanley & Co International, PLC	79,232	4/30/2018	4/26/2019	GA
Digital	Trigger	10PT	10PT00951	2018-1646993-L	CSBDV	Credit Suisse International	28,289	4/30/2018	4/26/2019	GA
Basket	Envoy Cap	10EC	10EC02272	2018-1634125-L	NATDV	NATIXIS SA	70,625	4/24/2018	4/18/2019	GA
Call Spread	Secure	100C	100C03769	2018-1659481-L	NATDV	NATIXIS SA	262,950	5/4/2018	5/3/2019	GA
Call Spread	Secure	100C	100C03766	2018-1653192-L	NATDV	NATIXIS SA	976,778	5/1/2018	4/29/2019	GA
Asian	Spread 1	100S	100S03653	2018-1653194-L	NATDV	NATIXIS SA	68,579	5/1/2018	4/30/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01211	2018-4978-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	66,700	5/1/2018	4/26/2019	GA
Cliquet	MCI	100M	100M02449	2018-1653196-L	GSIDV	Goldman Sachs International	172,108	5/1/2018	4/29/2019	GA
Digital	Trigger	10PT	10PT00952	2018-1653197-L	CSBDV	Credit Suisse International	94,415	5/1/2018	4/30/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00383	2018-1653195-L	DBDV	Deutsche Bank AG	84,516	5/1/2018	4/28/2019	GA
Call Spread	Secure	100C	100C03767	2018-1653235-L	BOADV	Bank of America, N.A.	346,191	5/2/2018	5/1/2019	GA
Asian	Spread 1	100S	100S03654	2018-1653237-L	BOADV	Bank of America, N.A.	54,225	5/2/2018	5/2/2019	GA
Digital	Trigger	10PT	10PT00953	2018-1653245-L	CSBDV	Credit Suisse International	28,882	5/2/2018	5/3/2019	GA
Basket	Envoy Cap	10EC	10EC02273	2018-1653247-L	CITDV	Citibank, N.A.	58,174	5/2/2018	4/26/2019	GA
Cliquet	MCI	100M	100M02450	2018-1653244-L	DBDV	Deutsche Bank AG	74,691	5/2/2018	5/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00384	2018-1653243-L	DBDV	Deutsche Bank AG	28,367	5/2/2018	4/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-1	2018-1653198-L	CITDV	Citibank, N.A.	4,617	5/1/2018	4/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-4	2018-1653201-L	CITDV	Citibank, N.A.	3,204	5/1/2018	4/25/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-5	2018-1653202-L	CITDV	Citibank, N.A.	2,897	5/1/2018	4/25/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-6	2018-1653203-L	CITDV	Citibank, N.A.	2,629	5/1/2018	4/25/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-7	2018-1653204-L	CITDV	Citibank, N.A.	16,480	5/1/2018	4/25/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-2	2018-1653199-L	CITDV	Citibank, N.A.	4,007	5/1/2018	4/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-3	2018-1653200-L	CITDV	Citibank, N.A.	3,566	5/1/2018	4/23/2021	GA
Swaption	Interest Rate Benchmark	10RC	10RC01212	2018-4980-S	SGDV	Societe Generale	30,300	5/3/2018	5/1/2019	GA
Call Spread	Secure	100C	100C03768	2018-1656349-L	CITDV	Citibank, N.A.	374,110	5/3/2018	5/1/2019	GA
Asian	Spread 1	100S	100S03655	2018-1656351-L	CITDV	Citibank, N.A.	24,125	5/3/2018	5/2/2019	GA
Cliquet	MCI	100M	100M02451	2018-1656355-L	GSIDV	Goldman Sachs International	54,453	5/3/2018	5/1/2019	GA
Digital	Trigger	10PT	10PT00954	2018-1656352-L	HSBDV	HSBC Bank USA, National Association	38,555	5/3/2018	5/2/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00385	2018-1656348-L	DBDV	Deutsche Bank AG	20,261	5/3/2018	5/1/2019	GA
Cliquet	MCI	100M	100M02452	2018-1659484-L	GSIDV	Goldman Sachs International	87,286	5/4/2018	5/3/2019	GA
Asian	Spread 1	100S	100S03656	2018-1659483-L	NATDV	NATIXIS SA	19,929	5/4/2018	5/7/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01213	2018-4982-S	SGDV	Societe Generale	20,500	5/4/2018	5/2/2019	GA
Digital	Trigger	10PT	10PT00955	2018-1662595-L	HSBDV	HSBC Bank USA, National Association	30,286	5/7/2018	5/3/2019	GA
Call Spread	Secure	100C	100C03770	2018-1662596-L	SGDV	Societe Generale	435,863	5/7/2018	5/3/2019	GA
Asian	Spread 1	100S	100S03657	2018-1662598-L	SGDV	Societe Generale	89,028	5/7/2018	5/5/2019	GA
Basket	Envoy Cap	10EC	10EC02274	2018-1662602-L	NATDV	NATIXIS SA	27,222	5/7/2018	5/3/2019	GA
Cliquet	MCI	100M	100M02453	2018-1662593-L	GSIDV	Goldman Sachs International	81,749	5/7/2018	5/3/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00386	2018-1662585-L	DBDV	Deutsche Bank AG	21,105	5/7/2018	4/28/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Swaption	Interest Rate Benchmark	10RC	10RC01214	2018-4999-S	SGDV	Societe Generale	71,300	5/8/2018	5/3/2019	GA
Digital	Trigger	10PT	10PT00956	2018-1665744-L	GSIDV	Goldman Sachs International	83,803	5/8/2018	5/6/2019	GA
Call Spread	Secure	100C	100C03771	2018-1665737-L	CITDV	Citibank, N.A.	1,090,436	5/8/2018	5/6/2019	GA
Asian	Spread 1	100S	100S03658	2018-1665740-L	CITDV	Citibank, N.A.	100,912	5/8/2018	5/6/2019	GA
Call	Secure Par	100P	100P00800	2018-1665739-L	CITDV	Citibank, N.A.	69,896	5/8/2018	4/30/2019	GA
Basket	Envoy Cap	10EC	10EC02275	2018-1665753-L	CITDV	Citibank, N.A.	31,907	5/8/2018	5/3/2019	GA
Cliquet	MCI	100M	100M02454	2018-1665747-L	MSIDV	Morgan Stanley & Co International, PLC	192,702	5/8/2018	5/5/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00387	2018-1665735-L	DBDV	Deutsche Bank AG	26,074	5/8/2018	5/6/2019	GA
Call Spread	Secure	100C	100C03772	2018-1668881-L	CITDV	Citibank, N.A.	315,013	5/9/2018	5/8/2019	GA
Asian	Spread 1	100S	100S03659	2018-1668883-L	CITDV	Citibank, N.A.	67,514	5/9/2018	5/3/2019	GA
Cliquet	MCI	100M	100M02455	2018-1668880-L	MSIDV	Morgan Stanley & Co International, PLC	61,595	5/9/2018	5/7/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01215	2018-5000-S	GSIDV	Goldman Sachs International	27,300	5/9/2018	5/7/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00388	2018-1668878-L	DBDV	Deutsche Bank AG	22,739	5/9/2018	5/6/2019	GA
Call Spread	Secure	100C	100C03773	2018-1672021-L	NATDV	NATIXIS SA	442,189	5/10/2018	5/9/2019	GA
Asian	Spread 1	100S	100S03660	2018-1672023-L	NATDV	NATIXIS SA	82,993	5/10/2018	5/8/2019	GA
Cliquet	MCI	100M	100M02456	2018-1672024-L	MSIDV	Morgan Stanley & Co International, PLC	68,969	5/10/2018	5/11/2019	GA
Digital	Trigger	10PT	10PT00957	2018-1672020-L	CSBDV	Credit Suisse International	44,236	5/10/2018	5/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00389	2018-1672014-L	DBDV	Deutsche Bank AG	25,259	5/10/2018	5/1/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01216	2018-5008-S	SGDV	Societe Generale	28,700	5/11/2018	5/9/2019	GA
Call Spread	Secure	100C	100C03774	2018-1675328-L	SGDV	Societe Generale	273,900	5/11/2018	5/10/2019	GA
Asian	Spread 1	100S	100S03661	2018-1675330-L	SGDV	Societe Generale	37,250	5/11/2018	5/8/2019	GA
Cliquet	MCI	100M	100M02457	2018-1675327-L	MSIDV	Morgan Stanley & Co International, PLC	60,932	5/11/2018	5/9/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00390	2018-1675325-L	DBDV	Deutsche Bank AG	22,108	5/11/2018	5/8/2019	GA
Digital	Trigger	10PT	10PT00958	2018-1678653-L	NATDV	NATIXIS SA	29,338	5/14/2018	5/7/2019	GA
Call Spread	Secure	100C	100C03775	2018-1678658-L	NATDV	NATIXIS SA	385,875	5/14/2018	5/10/2019	GA
Asian	Spread 1	100S	100S03662	2018-1678660-L	NATDV	NATIXIS SA	43,349	5/14/2018	5/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-1	2018-1678663-L	CITDV	Citibank, N.A.	6,495	5/14/2018	5/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-3	2018-1678665-L	CITDV	Citibank, N.A.	4,843	5/14/2018	5/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-5	2018-1678667-L	CITDV	Citibank, N.A.	3,886	5/14/2018	5/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-6	2018-1678668-L	CITDV	Citibank, N.A.	3,512	5/14/2018	5/10/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-2	2018-1678664-L	CITDV	Citibank, N.A.	5,509	5/14/2018	5/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-4	2018-1678666-L	CITDV	Citibank, N.A.	4,322	5/14/2018	5/10/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-7	2018-1678669-L	CITDV	Citibank, N.A.	22,039	5/14/2018	5/9/2025	GA
Basket	Envoy Cap	10EC	10EC02276	2018-1678685-L	CITDV	Citibank, N.A.	20,172	5/14/2018	5/10/2019	GA
Cliquet	MCI	100M	100M02458	2018-1678652-L	MSIDV	Morgan Stanley & Co International, PLC	61,647	5/14/2018	5/11/2019	GA
Call Spread	Secure	100C	100C03776	2018-1681605-L	HSBDV	HSBC Bank USA, National Association	821,457	5/15/2018	5/13/2019	GA
Asian	Spread 1	100S	100S03663	2018-1681607-L	HSBDV	HSBC Bank USA, National Association	58,616	5/15/2018	5/13/2019	GA
Digital	Trigger	10PT	10PT00959	2018-1681601-L	CSBDV	Credit Suisse International	61,560	5/15/2018	5/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01217	2018-5055-S	SGDV	Societe Generale	90,700	5/15/2018	5/10/2019	GA
Basket	Envoy Cap	10EC	10EC02277	2018-1681635-L	NATDV	NATIXIS SA	49,483	5/15/2018	5/13/2019	GA
Cliquet	MCI	100M	100M02459	2018-1681634-L	MSIDV	Morgan Stanley & Co International, PLC	205,913	5/15/2018	5/12/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00391	2018-1681612-L	DBDV	Deutsche Bank AG	27,862	5/15/2018	5/11/2019	GA
Call Spread	Secure	100C	100C03777	2018-1684559-L	NATDV	NATIXIS SA	294,623	5/16/2018	5/13/2019	GA
Asian	Spread 1	100S	100S03664	2018-1684561-L	NATDV	NATIXIS SA	34,851	5/16/2018	5/14/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-2	2018-1684582-L	JPM DV	JPMORGAN CHASE BANK, N.A.	10,811	5/16/2018	4/27/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-3	2018-1684583-L	JPM DV	JPMORGAN CHASE BANK, N.A.	9,628	5/16/2018	4/27/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-4	2018-1684584-L	JPM DV	JPMORGAN CHASE BANK, N.A.	8,656	5/16/2018	4/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-5	2018-1684585-L	JPM DV	JPMORGAN CHASE BANK, N.A.	7,830	5/16/2018	4/27/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-1	2018-1684581-L	JPM DV	JPMORGAN CHASE BANK, N.A.	12,466	5/16/2018	4/26/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-6	2018-1684586-L	JPM DV	JPMORGAN CHASE BANK, N.A.	7,109	5/16/2018	4/26/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-7	2018-1684587-L	JPM DV	JPMORGAN CHASE BANK, N.A.	47,300	5/16/2018	4/25/2025	GA
Cliquet	MCI	100M	100M02460	2018-1684580-L	UBSDV	UBS AG	74,259	5/16/2018	5/14/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00392	2018-1684578-L	DBDV	Deutsche Bank AG	18,427	5/16/2018	5/14/2019	GA
Call Spread	Secure	100C	100C03778	2018-1690197-L	BOADV	Bank of America, N.A.	392,702	5/17/2018	5/16/2019	GA
Call	Secure Par	100P	100P00801	2018-1690199-L	BOADV	Bank of America, N.A.	69,202	5/17/2018	5/10/2019	GA
Asian	Spread 1	100S	100S03665	2018-1690200-L	BOADV	Bank of America, N.A.	27,395	5/17/2018	5/15/2019	GA
Basket	Envoy Cap	10EC	10EC02278	2018-1687398-L	CITDV	Citibank, N.A.	32,467	5/17/2018	5/16/2019	GA
Cliquet	MCI	100M	100M02461	2018-1687397-L	MSIDV	Morgan Stanley & Co International, PLC	61,298	5/17/2018	5/15/2019	GA
Digital	Trigger	10PT	10PT00960	2018-1687396-L	CSBDV	Credit Suisse International	44,217	5/17/2018	5/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01218	2018-5076-S	GSIDV	Goldman Sachs International	41,100	5/17/2018	5/15/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00393	2018-1687395-L	DBDV	Deutsche Bank AG	27,684	5/17/2018	5/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01219	2018-5083-S	WCHDV	Wells Fargo Bank, N. A.	44,300	5/18/2018	5/15/2019	GA
Call Spread	Secure	100C	100C03779	2018-1690201-L	CITDV	Citibank, N.A.	230,225	5/18/2018	5/16/2019	GA
Asian	Spread 1	100S	100S03666	2018-1690203-L	CITDV	Citibank, N.A.	9,177	5/18/2018	5/17/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty		Cost	Trade Date	Maturity Date	GA/SA
					ID	Counterparty				
Cliquet	MCI	100M	100M02462	2018-1690212-L	MSIDV	Morgan Stanley & Co International, PLC	73,894	5/18/2018	5/17/2019	GA
Call Spread	Secure	100C	100C03780	2018-1693022-L	SGDV	Societe Generale	432,604	5/21/2018	5/17/2019	GA
Asian	Spread 1	100S	100S03667	2018-1695863-L	SGDV	Societe Generale	40,415	5/21/2018	5/19/2019	GA
Cliquet	MCI	100M	100M02463	2018-1693036-L	DBDV	Deutsche Bank AG	91,324	5/21/2018	5/18/2019	GA
Basket	Envoy Cap	10EC	10EC02279	2018-1693033-L	NATDV	NATIXIS SA	27,995	5/21/2018	5/17/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00394	2018-1693025-L	DBDV	Deutsche Bank AG	35,018	5/21/2018	5/14/2019	GA
Digital	Trigger	10PT	10PT00961	2018-1693024-L	CSBDV	Credit Suisse International	67,848	5/21/2018	5/17/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01220	2018-5099-S	SGDV	Societe Generale	116,700	5/22/2018	5/17/2019	GA
Call Spread	Secure	100C	100C03781	2018-1695848-L	CITDV	Citibank, N.A.	1,029,307	5/22/2018	5/20/2019	GA
Asian	Spread 1	100S	100S03668	2018-1695850-L	CITDV	Citibank, N.A.	67,308	5/22/2018	5/19/2019	GA
Basket	Envoy Cap	10EC	10EC02280	2018-1695872-L	GSIDV	Goldman Sachs International	37,074	5/22/2018	5/20/2019	GA
Cliquet	MCI	100M	100M02464	2018-1695869-L	DBDV	Deutsche Bank AG	207,028	5/22/2018	5/20/2019	GA
Digital	Trigger	10PT	10PT00962	2018-1695871-L	HSBDV	HSBC Bank USA, National Association	63,750	5/22/2018	5/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-2	2018-1695877-L	CITDV	Citibank, N.A.	3,488	5/22/2018	5/5/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-3	2018-1695878-L	CITDV	Citibank, N.A.	3,089	5/22/2018	5/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-4	2018-1695879-L	CITDV	Citibank, N.A.	2,769	5/22/2018	5/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-5	2018-1695880-L	CITDV	Citibank, N.A.	2,497	5/22/2018	5/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-7	2018-1695882-L	CITDV	Citibank, N.A.	14,131	5/22/2018	5/5/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-1	2018-1695876-L	CITDV	Citibank, N.A.	4,056	5/22/2018	5/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-6	2018-1695881-L	CITDV	Citibank, N.A.	2,261	5/22/2018	5/3/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00395	2018-1695852-L	DBDV	Deutsche Bank AG	20,507	5/22/2018	5/20/2019	GA
Call Spread	Secure	100C	100C03782	2018-1698712-L	GSIDV	Goldman Sachs International	325,844	5/23/2018	5/21/2019	GA
Call	Secure Par	100P	100P00802	2018-1698714-L	GSIDV	Goldman Sachs International	62,630	5/23/2018	5/17/2019	GA
Asian	Spread 1	100S	100S03669	2018-1698715-L	GSIDV	Goldman Sachs International	20,328	5/23/2018	5/22/2019	GA
Digital	Trigger	10PT	10PT00963	2018-1698717-L	CSBDV	Credit Suisse International	22,979	5/23/2018	5/22/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01221	2018-5101-S	GSIDV	Goldman Sachs International	37,400	5/24/2018	5/22/2019	GA
Digital	Trigger	10PT	10PT00964	2018-1701531-L	CSBDV	Credit Suisse International	39,790	5/24/2018	5/22/2019	GA
Call Spread	Secure	100C	100C03783	2018-1701543-L	WCHDV	Wells Fargo Bank, N. A.	395,393	5/24/2018	5/24/2019	GA
Asian	Spread 1	100S	100S03670	2018-1701545-L	WCHDV	Wells Fargo Bank, N. A.	25,108	5/24/2018	5/22/2019	GA
Cliquet	MCI	100M	100M02466	2018-1701532-L	BOADV	Bank of America, N.A.	54,617	5/24/2018	5/24/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00396	2018-1701529-L	DBDV	Deutsche Bank AG	27,200	5/24/2018	5/22/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01222	2018-5102-S	GSIDV	Goldman Sachs International	20,900	5/25/2018	5/24/2019	GA
Call Spread	Secure	100C	100C03784	2018-1704355-L	HSBDV	HSBC Bank USA, National Association	235,963	5/25/2018	5/24/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03671	2018-1704357-L	HSBDV	HSBC Bank USA, National Association	13,151	5/25/2018	5/23/2019	GA
Cliquet	MCI	100M	100M02467	2018-1704358-L	MSIDV	Morgan Stanley & Co International, PLC	57,955	5/25/2018	5/23/2019	GA
Basket	Envoy Cap	10EC	10EC02281	2018-1704382-L	BARDV	Barclays Bank, PLC	24,383	5/25/2018	5/23/2019	GA
Cliquet	MCI	100M	100M02465	2018-1698718-L	MSIDV	Morgan Stanley & Co International, PLC	89,475	5/23/2018	5/21/2019	GA
Asian Call Spread	Regency	110R	110R01106	2018-1684562-L	NATDV	NATIXIS SA	42,619	5/16/2018	5/6/2019	GA

EXISTING OTHER HEDGES

None.

REINSURER REPORTS

Ceding Company Receipt of Information	Information to be Provided
8 Business Days after end of quarter	Draft reserve report
10 Business Days after end of quarter	Final reserve report, including statutory, GAAP and tax reserves, with an inventory of reserve topsides or adjustments
10 Business Days after the end of the quarter	Best estimate cash flows
17 Business Days after end of quarter	Reliance statements for reserves and for fixed income annuities including AG35 AA certificate and reliance for the economic assumptions used to calculate the market value of the options
10 Business Days prior to effective date of proposed changes	Recommendation for Interest Crediting
5 Business Days prior to effective date of proposed changes	Upload file for Interest Crediting
17 Business Days after end of year	Valuation Certificate/Affidavit
37 calendar days after end of year	Annual Opinion Statements
Annually by September 30 th	Assumptions to support calculation of Actuarial Present Values
Annually	Support for Blue Book exhibits, including Exhibits 5 and 7; Exhibit of Policies; Analysis of Increase in Reserves (AIR), and all applicable state pages for filing of Blue Book. Additional information if needed for notes to VIAC's financial statements, supplements, and general interrogatories
Annually	Support for Green Book exhibits, including Exhibits 3 and 6; Analysis of Increase in Reserves (AIR). Additional information if needed for notes to VIAC's financial statements, supplements, and general interrogatories
Annually	Reliance for Asset Adequacy

WEEKLY ACCOUNTING REPORT

See attached.

Weekly Accounting Report
VIAC to AADE FA Business Coinsurance Settlement
For the Week-to-date Accounting Period beginning: MM/DD/YY and ending on: MM/DD/YY

VIAC to AADE FA Coins (DE) - General Account 20% Quota Share

	Other Deferred	FIA	SPIA/Life Contingent	SPIA/Non-Life Contingent	Supplemental Contracts/Life Contingent	Supplemental Contracts/Non- Life Contingent	Total
<u>Section 1: Policy cash flows to/(from) Reinsurer</u>							
First Year Premium	-	-	-	-	-	-	-
Single Premium	-	-	-	-	-	-	-
Premium on Supplemental Contracts	-	-	-	-	-	-	-
Other Premium	-	-	-	-	-	-	-
Less: Returned Premium	=	=	=	=	=	=	=
A TOTAL Premiums							
Full Surrenders	-	-	-	-	-	-	-
Partial Surrenders	-	-	-	-	-	-	-
Death Claims	-	-	-	-	-	-	-
Interest on Death Claims	-	-	-	-	-	-	-
Annuity Payments under Payout Annuities	-	-	-	-	-	-	-
Excess Benefits ¹	-	-	-	-	-	-	-
Surrender Charges	-	-	-	-	-	-	-
Market Value Adjustments	-	-	-	-	-	-	-
Other	=	=	=	=	=	=	=
B TOTAL Claims							
First Year Commissions	-	-	-	-	-	-	-
Renewal Commissions	-	-	-	-	-	-	-
Trail Commissions	-	-	-	-	-	-	-
Other Commission	=	=	=	=	=	=	=

C TOTAL Commissions - - - - -

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer -

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D): -

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
 - 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
-

MONTHLY ACCOUNTING REPORT

See attached.

Monthly Accounting Report
VIAC to ALRE FA (GA & SA) Business Modco Settlement
For the Year-to-date Accounting Period beginning: MM/DD/YY and ending on: MM/DD/YY

VIAC to AADE FA Coins (DE) - General Account 20% Quota Share

	Other Deferred	FIA	SPIA/Life Contingent	SPIA/Non-Life Contingent	Supplemental Contracts/Life Contingent	Supplemental Contracts/Non- Life Contingent	Total
<u>Section 1: Policy cash flows to/(from) Reinsurer</u>							
First Year Premium	-	-	-	-	-	-	-
Single Premium	-	-	-	-	-	-	-
Premium on Supplemental Contracts	-	-	-	-	-	-	-
Other Premium	-	-	-	-	-	-	-
Less: Returned Premium	=	=	=	=	=	=	=
A TOTAL Premiums							
Full Surrenders	-	-	-	-	-	-	-
Partial Surrenders	-	-	-	-	-	-	-
Death Claims	-	-	-	-	-	-	-
Interest on Death Claims	-	-	-	-	-	-	-
Annuity Payments under Payout Annuities	-	-	-	-	-	-	-
Excess Benefits ¹	-	-	-	-	-	-	-
Surrender Charges	-	-	-	-	-	-	-
Market Value Adjustments	-	-	-	-	-	-	-
Other	=	=	=	=	=	=	=
B TOTAL Claims							
First Year Commissions	-	-	-	-	-	-	-
Renewal Commissions	-	-	-	-	-	-	-
Trail Commissions	-	-	-	-	-	-	-
Other Commission	=	=	=	=	=	=	=
C TOTAL Commissions							

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer -

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D): -

Section 4: Other fee accruals owed from Reinsurer

F Expenses (Q) \$ -

G Other -

Section 5: Monthly/Quarterly Net Settlement Amount owed to / (from) Reinsurer

H Reinsurer Share of Settlement Amounts (E - F - G - H) -

I Interim settlements transferred to / (from) Modco Account during Period -

J Net Settlement Amount owed to / (from) Reinsurer (I - J) \$ -

Section 7: Expense Reimbursements

K Premium Taxes Payable by Reinsurer - - - - - - -

L Guaranty Fund Assessments due from Reinsurer - - - - - - -

M Other Expenses - - - - - - -

N TOTAL Expenses and Taxes
owed from Reinsurer (K+L+M) - - - - - - -

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
 - 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
-

QUARTERLY ACCOUNTING REPORT

See attached.

Quarterly Accounting Report
VIAC to AADE FA GA Business Coinsurance Settlement
For the Year-to-date Accounting Period beginning: MM/DD/YY and ending on MM/DD/YY

VIAC to AADE FA Coins (DE) - General Account 20% Quota Share

	Other Deferred	FIA	SPIA/Life Contingent	SPIA/Non-Life Contingent	Supplemental Contracts/Life Contingent	Supplemental Contracts/Non- Life Contingent	Total
<u>Section 1: Policy cash flows to/(from) Reinsurer</u>							
First Year Premium	-	-	-	-	-	-	-
Single Premium	-	-	-	-	-	-	-
Renewal Premium	-	-	-	-	-	-	-
Premium on Supplemental Contracts	-	-	-	-	-	-	-
Other Premium	-	-	-	-	-	-	-
Less: Returned Premium	-	-	-	-	-	-	-
A TOTAL Premiums							
Full Surrenders	-	-	-	-	-	-	-
Partial Surrenders	-	-	-	-	-	-	-
Death Claims	-	-	-	-	-	-	-
Interest on Death Claims	-	-	-	-	-	-	-
Annuity Payments under Payout Annuities	-	-	-	-	-	-	-
Excess Benefits ¹	-	-	-	-	-	-	-
Surrender Charges	-	-	-	-	-	-	-
Market Value Adjustments	-	-	-	-	-	-	-
Other	-	-	-	-	-	-	-
B TOTAL Claims							
First Year Commissions	-	-	-	-	-	-	-
Renewal Commissions	-	-	-	-	-	-	-
Trail Commissions	-	-	-	-	-	-	-
Other Commission	-	-	-	-	-	-	-
C TOTAL Commissions							

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer -

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D)² -

Section 4: Other fee accruals owed from Reinsurer

F Expenses (Q + R)³ -

G Other -

Section 5: Monthly/Quarterly Net Settlement Amount owed to / (from) Reinsurer

H Reinsurer Share of Settlement Amounts (E - F - G +/- Q) -

I Interim settlements transferred to / (from) Modco Account during Period -

J Net Settlement Amount owed to / (from) Reinsurer (H-I) -

Section 6: Expense Reimbursements

K Premium Taxes Payable by Reinsurer - - - - - - -

L Guaranty Fund Assessments due from Reinsurer - - - - - - -

M Other Expenses - - - - - - -

N TOTAL Expenses & Taxes owed from Reinsurer (K+L+M) - - - - - - -

Section 7: Policy expenses owed from Reinsurer

Non-payout annuities - fee applied to reserves - - - - - - -

Non-payout annuities - fee applied to policy count - - - - - - -

TOTAL Policy Expenses specific to Non-Payout Annuities - - - - - - -

Payout annuities - fee applied to reserves - - - - - - -

TOTAL Policy Expenses specific to Payout Annuities - - - - - - -

Other Expenses - - - - - - -

TOTAL Other Policy Expenses - - - - - - -

O TOTAL Policy Expenses - - - - - - -

Section 8: Policy Loans

P Book Value of Policy Loans at the Beginning of the Month -

New loans	-
Loan payments made	-
Loan interest	-
Q Total increase/(decrease) from Policy Loan	-
R Book Value of Policy Loan at End of the Month (P+Q)	-

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
 - 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
 - 3 Monthly settlements will only include expenses detailed in section 7. Quarterly settlements will include expenses detailed in section 7 and section 8.
-

ACCOUNT VALUE ROLL-FORWARD INFORMATION FIELDS

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
ISSUE DATE	Date of Issuance
Month End Date	Date of the month end value
Bucket CODE	Identification of Fixed or Fund
FIA FLAG	Y / N to indicate if FIA.
Prior Month End Value	Value from the prior AVRf file at the bucket level.
Deposits	AV deposited into Bucket or Free look removed from bucket.
Annuityizations	Account Value annuitized.
AWS	Systematic Withdrawals. Would expect GMWB payments / Claims to be reported here.
DEATH CLAIMS	Death Claim
DEATH CLAIMS Excess	Death Claim paid in excess of AV
Shifts	Money moved between buckets.
SURRENDER - FULL	Full surrenders
SURRENDER - PARTIAL	Partial Surrenders
Surr Charges	Surrender charges applied
MVA	MVA applied
Apprec	Bucket Appreciation (Interest credited)
GMWB_Credit	Credit to offset the GMWB Claim, expected this to be populated when AV approaches zero. This will keep AV from going negative.
GMDB_Credit	Credit that represents excess death benefit paid out due to a GMDB rider.
GMWB_Charge	Charge applied for GMWB rider
GMDB_Charge	Charge applied for GMDB rider
Current Month End Value	Value after all monthly transactions have occurred. This should align with the "VOYA_FIELDS_IF" request. This should be the rolled value from the prior month.

SERIATIM INFORMATION FIELDS

I. For Payout Annuities

Request
Policy Number
Policy Status
Plan Code
Company Name
Issue State
Contract Type (Payout, Annuitization, Structured Settlement, etc..)
Owner Sex
Owner Issue Age
Owner Date of Birth
Owner Date of Death
Number of Lives
Initial Premium
Rated Age
Substandard Category
Payout Type (Cert Only, C&L, Life Only)
Recurring Benefit Payment Amount
Payment Mode
Issue Date
Benefit Start Date
Benefit Stop Date
Benefit Stop Reason
Certain Period End Date
Certain Period Months
JointSurvivor Benefit Percent or Amount -1st Life
JointSurvivor Benefit Percent or Amount -2nd Life
Contingent Annuitant's Issue Age
Contingent Annuitant's Date of Birth
Contingent Annuitant's Date of Death
Contingent Annuitant's Sex
Cost of Living Adjustment/Benefit Growth Rate Pct
Cost of Living Adjustment Frequency
Income Change Date
Income Change Amount
Lump Sum Payment Amount
Lump Sum Payment Date

Death Benefit Amount
Stat Valuation Rate 1
Stat Valuation Rate 2
Stat Valuation Rate 3
Stat Valuation Rate 4
Tax Valuation Rate 1
Tax Valuation Rate 2
Tax Valuation Rate 3
Tax Valuation Rate 4
Death Status
Valuation Date

II. For Non-Payout Annuities

a. For Fixed and Fixed Indexed Annuities

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
Company	Issuing company
Treaty	Description of the if it is in the flow or block treaty.
Quota Share	Reinsured Quota share associated with policy. This is expected to be 1.00 for Voya.
Annuity Type	Source of Funds
Policy Form Name	Name of the policy form
STATUS	A= Active, SR = Surrendered, P = Pending , T = Terminated, CA = Canceled, DH = Death, AN: Annuitized, O = Terminated for other reason
REASON	Reason for Terminating Policy (Surrender, Etc.)
ISSUE STATE	two letter code for each issue state
ISSUE DATE	Date of Issuance
RATE DETERMINATION DATE	As of date of the rates, can be different from issue date.
Application Date	Date at which policy application was filed
LIFE1 ISSUE AGE	Age at Issue
LIFE1 SEX CODE	F = female, M = Male
LIFE1 Birth Date	Date of Birth
SingleJointIndicator	Is the policy single or Joint
LIFE2 ISSUE AGE	Joint Life Age at Issue
LIFE2 SEX CODE	Joint Life F = female, M = Male
LIFE2 Birth Date	Joint Life Date of Birth
QUAL CODE	Q = Qualified, NQ = non qualified. Any other values should be explained

PremBonus	Premium Bonus (if applicable)
PremBonusType	How is the premium bonus recaptured? Via a vesting schedule or higher surrender charges?
PremBonusVestTable	Vesting schedule for premium bonus
PremBonusAddSCTable	Additional surrender charge for premium bonus.
Accum Value	Account Value
Surr Value	Accumulation value - surrender charge - premium tax
MVA_Type	Identifier for the Type of MVA. This would generally indicate different MVA calculations. Could be descriptive or form types. NA if no MVA.
MVA_Adjustment	Current Calculated MVA Adjustment
MVA_Term	Number of years the MVA applies
MVA_RateType	They Type of rate that the MVA calculation is based on.
MVA_RateInitial	The rate from contract issue date that the mva is calculated against
MVA_RateTerm	Term of rate to be looked in the projection to calculate future MVAs
MVA_RateAdd	Additive factor to the calculation
Stat Reserve	Calculated statutory reserve
Prem Rcd	Total premium received
Prem 1yr	Total premium received in first year
Remaining Premium	Total premium received less ITD withdrawals
Comm	Total commissions paid to Agent
Comm_Code	Commission Code. Represents heaped, level, other
Comm_Table	Table reference for the commission.
Comm_ChgbackITD	ITD amount of commission chargebacks
Comm_Deferrable	Deferrable Comm
Comm_NonDeferrable	Non deferrable Comm
Comm_Ceding	Ceding Commission Associated with Policy
Death Claim	Total death claim distributed upon death
Withdrawals	Withdrawal Value
Surrenders	Total amount paid upon surrender
Surr Charge	Total surrender charges collected upon surrender
SURR CHG PCT	Current surrender charge percent (5% Surrender Charge should be shown as 0.05)
SC_Table	Table reference for looking up policy year based surrender charges
Fix_GuarPeriod_Current	Current guarantee period in months for fixed bucket. {May move to Strat Request}
Fix_GuarPeriod_Prior	Prior Guar Period in months for fixed buckets. {May move to Strat Request}
Fix_GuarPeriod_Next	What is the length of next available guaranteed period for Fixed Buckets? In months. {May move to Strat Request}
Renewal Date	Date on which the policy has had its most recent renewal
Fixed Credit RT	Current guarantee period interest rate

Fix FV	Fixed Rate Fund Value
Index FV	Indexed Rate Fund Value
SNFL Value Indexed	Minimum guaranteed contract value for Indexed buckets
SNFL Rate Indexed	Minimum guaranteed contract value interest rate for indexed buckets
SNFL Value Fixed	Minimum guaranteed contract value for fixed buckets (Including MYGA or Traditional products)
SNFL Rate Fixed	Minimum guaranteed contract value interest rate for fixed buckets. (Including MYGA or Traditional products)
MGCV	If there is an additional guarantee other than SNFL
MGCV Int Rate	If there is an additional guaranteed Rate other than SNFL
MGCV2	If there is an additional guarantee other than SNFL and MGCV
MGCV2 Int Rate	If there is an additional guaranteed Rate other than SNFL and MCGV
FPW_Avail	Free Partial Withdrawal Currently Available to the policy
FPW_ITD_Free	Inception to date free partial withdrawals taken
FPW_ITD_Excess	Inception to date partial withdrawals in excess of the free partial withdrawal amount
FPW_ITD_Total	Inception to date total partial withdrawals taken (free + excess)
Spousal Cont / Beneficiary	Indicator if it is a spousal continuation or Beneficiary, S if Spousal, B if Bene, & N if it is not
Spousal/Beneficiary Continuation Date	Date of the spousal continuation
Premium Tax	Premium tax charged to the policy
Stat Val Rate Withdrawal	Statutory Valuation rate at issue for Withdrawal Benefit Stream
Stat Val Rate Annuitization	Statutory Valuation rate at issue for Annuitization Benefit Stream
Stat Val Rate Death	Statutory Valuation rate at issue for Death Benefit Stream
Original Issue Age	For Renewed MYGAs, the issue age for first surrender period
Original Issue Month	For Renewed MYGAs, the issue month for first surrender period
Original Issue Year	For Renewed MYGAs, the issue year for first surrender period
GMWB_RiderCode	Code or form type of GMWB rider
GMWB_Value	GMWB value to multiply the payout table by calculate the benefit.
GMWB_SimpleIntBase	If rollup is simple interest, this is the basis for the interest credited to the GMWB Value
GMWB_PayoutTable	Table reference for defining attained age or select/Ult payout factors (MAW)

GMWB_ChargeType	Definition of charges. Includes, what the basis of the charge is (AV or GMWB AV), as well as if the charge is proportional or dollar for the dollar.
GMWB_Charge%	Charge Rate
GMWB_ChargeTable	Table reference for defining charges, if more complex than a single number
GMWB_ChargeITD	Charges collected from issue
GMWB_RollupType	Definition of rollup of the GMWB Value. Generally thought of Simple / Compound interest and Dollar for Dollar or Proportional. There may be other types not listed.
GMWB_Rollup%	Rollup rate
GMWB_RollupTable	Table reference for defining rollups, if more complex than a single number
GMWB_RollupPar	Participation Rate in base contract interest credits
GMWB_AccumYrs	Years the GMWB_Value will accumulate
GMWB_ValueBonus	Bonus decimal applied to the GMWB_Value
GMWB_PaymentElectDate	Date GMWB payments are elected. Default for none elected.
GMWB_PaymentAttainedAge	Attained Age used to determine GMWB payment, if attained age driven
GMWB_PaymentIssueAge	Issue Age used to determine GMWB payment, if attained age driven
GMWB_PaymentElection	Systematic or One-time MAW;
GMWB_Payment	Current annual payment for elected GMWB. 0 if not elected.
GMWB_PaymentRemaining	Remaining annual payments for GMWB. 0 if not elected
GMWB_PaymentType	Type of GMWB payment elected. Joint/Single and Level, Inflation, Increasing, Inflation, etc. This field should have all possible payment options that have been elected. Default for none elected.
GMWB_PaymentMode	Frequency of the elected gwmb payment
GMWB_PaymentUtil	Is the maximum available being taken(max), excess, or less(partial)?
GMWB_PaymentIncr	decimal representing annual increase in GMWB_Payment. 0 if no increase or not elected
GMWB_TerminationDate	Date that the income rider was terminated by the policyholder
GMWB_Restart	Y\N flag if IR Restart has been elected. Restart
GMWB_RestartDate	Date of IR Restart (if applicable)
GMWB_RestartAccumDate	If Restarted, new end date of accumulation phase
GMWB_NHBType	Determines which type of nursing home benefit can be elected under the GMWB rider. Example are 2x payment for life, 2x payment for 5 years, 2x payment until AV is exhausted, etc...
GMWB_NHBMult	Multiplier applied to payments when "X" ADLs can not be performed
GMWB_NHBElectDate	Date the Nursing home benefit is turned on

GMWB_NHPEndDate	Date the nursing benefit is turned off.
GMWBDB	Yes/No flag to indicate if GMWB rider has a death benefit associated with it
GMWBDB_PayoutTermCurr	Number of years the GMWB face is paid out over as the death benefit
GMWBDB_PayoutTermGuar	Guaranteed number of years the GMWB face is paid out over as the death benefit
GMDB_RiderCode	Code or form type of GMDB rider
GMDB_Value	GMDB Base paid out as death benefit
GMDB_SimpleIntBase	If rollup is simple interest, this is the basis for the interest credited to the GMDB Value
GMDB_ChargeType	Definition of charges. Includes, what the basis of the charge is (AV or GMDB AV), as well as if the charge is proportional or dollar for the dollar.
GMDB_Charge%	Charge Rate
GMDB_ChargeTable	Table reference for defining charges, if more complex than a single number
GMDB_RollupType	Definition of rollup of the GMDB Value. Generally thought of Simple / Compound interest and Dollar for Dollar or Proportional. There may be other types not listed.
GMDB_Rollup%	Rollup rate
GMDB_RollupTable	Table reference for defining rollups, if more complex than a single number
GMDB_RollupPar	Participation Rate in base contract interest credits
GMDB_PayoutTermCurr	Number of years the GMDB face is paid out over as the death benefit
GMDB_PayoutTermGuar	Guaranteed number of years the GMDB face is paid out over as the death benefit
PolicyLoan_Amount	Amount of loaned out AV
DistChannel	Distribution Channel. Specific names of the
Annuitization_Value	Value that can be annuitized. Generally expected to be AV. Some products have none AV values
Annuitization_Bonus	Bonus applied to the Annuitization Value.
Annuitization_MaxDate	Max Date at which the policy can annuitize
Annuitization_MinCertPeriod	Shortest certain years the policy can annuitize.
Annuitization_MinCertPeriodRate	Annuitization rate associated with the shortest certain period.

- b. For Fixed Indexed Annuities Only
i. Strategy Data
-

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
Bucket CODE	Identification of Fixed or Fund
ISSUE DATE	Date of Issuance
Index Date	Date of most recent renew
Index Value	Index Value as of Index Date
Index End Date	End Date to compare Index Values
Term	Term Length, in months or years
FundInBucket	Account value for index
Index Desc	description of index
Index Cap	Cap associated with index
Min Index Cap	minimum cap for index
Participation Rate	participation rate for index
Min Part Rate	minimum participation rate for index
MinGuar	Minimum guarantee rate
Trigger Rate	Performance Trigger rate
Min Trigger Rate	Minimum Trigger rate
Bucket MGCV	Minimum guaranteed contract value at the index bucket level (sum of buckets should total to the aggregate MGCV)
Bucket F133 Guaranteed Value	Guaranteed Value at the indexed bucket level. Total of premium + transfers - withdrawals from the strategy. Could be aggregated to the total of the indexed buckets.
Buffer Rate	Rate at which policy holders begin experiencing loss
SpreadRate	Annual spread rate
Max Spread Rate	Maximum spread rate
Bailout Fields	Any fields applicable to Bailout Strategies
TIER Rates	High and Low Tiered Rates for Tiered Rate Strategies

ii. Transaction Data

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
ISSUE DATE	Date of Issuance
Bucket CODE	Identification of Fixed or Fund
Index Desc	description of index
transaction type	Detailed description of transaction
Account value post	Account Value after transaction
Transaction amount	Transaction amount
Effective Date	Effective Date of transaction (sometimes it is back dated)
Processdate	Process Date of transaction
Death Date	Date of Death
Death Notification Date	Date of Death Notification
reversal code	Code for reversing transactions
date of reversal	Used in cases of reversed transactions
surrender charges	Surrender Charges associated with transaction
MVA	MVA associated with transaction
Free withdrawal amount	\$ of transaction that was free of SC and MVA
Interest Earned	Interest Credited to the policy (i.e. Fixed Interest or Indexed Interest (on Anniversary))
Gross Premium	Gross Premium
Remaining premium	Remaining Premium as of after transaction

Additional Transaction relevant fields	Include any other transaction relevant fields commonly used by VOYA
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MODIFIED COINSURANCE AGREEMENT (SEPARATE ACCOUNT FA BUSINESS)

between

ATHENE ANNUITY & LIFE ASSURANCE COMPANY

and

VOYA INSURANCE AND ANNUITY COMPANY

effective as of June 1, 2018

Treaty Number DEVFAMCO - 060118

TABLE OF CONTENTS

Page

ARTICLE I GENERAL PROVISIONS	1
Section 1.01	1
Defined Terms	
Section 1.02	7
Other Definitional Provisions	
ARTICLE II COVERAGE	8
Section 2.01	8
Scope and Basis of Reinsurance	
Section 2.02	8
Policy Changes	
Section 2.03	9
Reinstatement of Surrendered Policies	
Section 2.04	9
Misstatement of Fact	
Section 2.05	9
Credited Rates and Non- Guaranteed Elements	
Section 2.06	9
Programs of Internal Replacement	
Section 2.07	9
Conservation Program	
Section 2.08	9
Retrocession	
Section 2.09	9
Interest Maintenance Reserve	
Section 2.10	10
Valuation of Liabilities	
ARTICLE III REINSURANCE PREMIUMS	10
Section 3.01	10
Reinsurance Premiums	
Section 3.02	10
Initial Premium; True-Up	
ARTICLE IV CEDING COMMISSION	11
Section 4.01	11
Ceding Commission	
ARTICLE V ADMINISTRATION FEE	11
Section 5.01	11
Policy Expenses	

ARTICLE VI REINSURED LIABILITIES 11

Section 6.01 11
Reinsured
Liabilities

Section 6.02 11
Claims
Settlement

Section 6.03 11
Recoveries

ARTICLE VII REPORTING AND SETTLEMENTS 12

Section 7.01 12
Ceding
Company
Reporting

Section 7.02 13
Reinsurer
Reporting

Section 7.03 14
Settlements

ARTICLE VIII MODCO ACCOUNT	16
Section 8.01	16
Modco Account	
Section 8.02	18
Credit for Reinsurance	
Section 8.03	18
Investment Management	
ARTICLE IX HEDGING	19
Section 9.01	19
Existing Hedges	
Section 9.02	19
Other Hedging	
ARTICLE X ADMINISTRATION	19
Section 10.01	19
Policy Administration	
Section 10.02	20
Record-Keeping	
ARTICLE XI TERM AND TERMINATION	20
Section 11.01	20
Duration of Agreement	
Section 11.02	20
Recapture	
Section 11.03	21
Recapture Payment	
Section 11.04	21
Survival	
ARTICLE XII ERRORS AND OMISSIONS	21
Section 12.01	21
Errors and Omissions	
ARTICLE XIII DISPUTE RESOLUTION	22
Section 13.01	22
Negotiation	
Section 13.02	22
Arbitration; Waiver of Trial by Jury	
ARTICLE XIV INSOLVENCY	23
Section 14.01	23
Insolvency	
ARTICLE XV TAXES	24
Section 15.01	24
Taxes	
Section 15.02	25
DAC Tax Election	
Section 15.03	25
Tax Treatment	
ARTICLE XVI REPRESENTATIONS, WARRANTIES AND COVENANTS	26
Section 16.01	26
Representations and Warranties	

of the Ceding
Company

Section 16.02 27
Covenants of the
Ceding
Company

Section 16.03 28
Representations
and Warranties
of the Reinsurer

Section 16.04 29
Covenants of the
Reinsurer

ARTICLE XVII MISCELLANEOUS 30

Section 17.01	30
Currency	
Section 17.02	30
Interest	
Section 17.03	30
Right of Setoff and Recoupment	
Section 17.04 No31	
Third-Party Beneficiaries	
Section 17.05	31
Amendment	
Section 17.06	31
Notices	
Section 17.07	32
Consent to Jurisdiction	
Section 17.08	32
Service of Process	
Section 17.09	32
Inspection of Records	
Section 17.10	33
Confidentiality	
Section 17.11	34
Successors	
Section 17.12	34
Entire Agreement	
Section 17.13	34
Severability	
Section 17.14	34
Construction	
Section 17.15	34
Non-Waiver	
Section 17.16	34
Further Assurances	
Section 17.17	35
Governing Law	
Section 17.18	35
Counterparts	

Schedules

- I. Policy Forms and Riders
- II. Policy Expenses
- III. Initial Modco Assets
- IV. Existing Index Hedges
- V. Existing Other Hedges
- VI. Reinsurer Reports

Exhibits

- A. Form of Weekly Accounting Report
- B. Form of Monthly Accounting Report
- C. Form of Quarterly Accounting Report
- D. Account Value Roll-Forward Information Fields
- E. Seriatim Information Fields

MODIFIED COINSURANCE AGREEMENT (SEPARATE ACCOUNT FA BUSINESS)

This MODIFIED COINSURANCE AGREEMENT (this "Agreement"), effective as of June 1, 2018 (the "Effective Date"), is made by and between Voya Insurance and Annuity Company, an insurance company organized under the Laws of the State of Iowa (the "Ceding Company"), and Athene Annuity & Life Assurance Company, a reinsurance company organized under the Laws of the State of Delaware (the "Reinsurer").

WITNESSETH:

WHEREAS, Athene Holding Ltd. ("AHL"), VA Capital Company LLC (the "Buyer Parent"), and Voya Financial, Inc. (the "Seller") have entered into a Master Transaction Agreement, dated as of December 20, 2017 (the "Master Agreement"), pursuant to which, among other things, the Seller will sell, and Venerable Holdings, Inc., a wholly owned subsidiary of the Buyer Parent (the "Buyer"), will purchase, all of the issued and outstanding shares of common stock of the Ceding Company;

WHEREAS, in connection with the closing of the sale of the Ceding Company to the Buyer, the Ceding Company and Athene Life Re Ltd., a wholly owned subsidiary of AHL ("ALRe"), have entered into a reinsurance transaction pursuant to which the Ceding Company cedes, and ALRe accepts, on a modified coinsurance basis, an eighty percent (80%) quota share of certain liabilities with respect to certain fixed annuity business of the Ceding Company; and

WHEREAS, in connection with the closing of the sale of the Ceding Company to the Buyer, the Ceding Company and the Reinsurer, an indirect wholly owned subsidiary of AHL, wish to enter into a modified coinsurance transaction with respect to certain separate account fixed annuity business of the Ceding Company; and

WHEREAS, subject to the terms, conditions and limitations contained herein, the Ceding Company desires to cede, on a modified coinsurance basis, and the Reinsurer desires to accept, the Reinsured Liabilities (as defined below).

NOW, THEREFORE, in consideration of the mutual promises and agreements contained herein, the Ceding Company and the Reinsurer hereby agree as follows:

**ARTICLE I
GENERAL PROVISIONS**

Section 1.01 Defined Terms. As used in this Agreement, the following terms shall have the following meanings:

"Action" shall mean (a) any civil, criminal or administrative action, suit, claim, litigation, arbitration or similar proceeding, in each case, before a Governmental Entity, or (b) any investigation or written inquiry by a Governmental Entity other than any examination by a taxing authority, including a tax audit.

“Affiliate” shall mean, with respect to any Person, another Person that directly or indirectly, through one or more intermediaries, controls, is controlled by or is under common control with, such first Person, and the term “Affiliated” shall have a correlative meaning. For the purposes of this definition, “control”, when used with respect to any Person, means the power to direct the management and policies of such Person, directly or indirectly through the ownership of voting securities, by contract, or otherwise, and the terms “controlling” and “controlled” have the meanings correlative to the foregoing. For the avoidance of doubt, the Ceding Company and the Reinsurer shall not be deemed “Affiliates” for purposes of this Agreement.

“Agreement” shall have the meaning specified in the Preamble hereto.

“AHL” shall have the meaning specified in the Recitals hereto.

“ALRe” shall have the meaning specified in the Recitals hereto.

“Authorized Representative” shall have the meaning specified in Section 14.01(a)(i).

“Business Day” shall mean any day other than a Saturday, Sunday or any other day on which banking institutions are authorized or required by Law to close in New York, New York or Des Moines, Iowa.

“Buyer” shall have the meaning specified in the Recitals hereto.

“Buyer Parent” shall have the meaning specified in the Recitals hereto.

“Ceding Company” shall have the meaning specified in the Preamble hereto.

“Code” shall mean the Internal Revenue Code of 1986, as amended.

“Company Required SA Business Initial Premium” shall have the meaning specified in Section 3.02(b).

“Custodian” shall have the meaning specified in Section 8.01.

“Delaware SAP” shall mean the statutory accounting principles and practices prescribed or permitted for Delaware life insurance companies by the Delaware Department of Insurance, consistently applied by the Reinsurer

“Effective Date” shall have the meaning specified in the Preamble hereto.

“Estimated Company Ceding Commission” shall have the meaning specified in the Master Agreement.

“Estimated Company Required SA Business Initial Premium” shall have the meaning specified in Section 3.02(d).

“Estimated Company SA Business Ceding Commission” shall mean the portion of the Estimated Company Ceding Commission allocated to this Agreement by the Reinsurer and the Ceding Company.

“Excluded Liabilities” shall mean without duplication (a) all Extra-Contractual Obligations other than Reinsurer Extra-Contractual Obligations, (b) any liabilities resulting from any change to the terms of any Reinsured Policy after the Effective Date, unless such change is required by applicable Law by the express terms of the Reinsured Policies, or has been approved in writing in advance by the Reinsurer, (c) any liabilities other than Reinsured Liabilities and (d) any *ex gratia* payments made by the Ceding Company (*i.e.*, payments the Ceding Company is not required to make under the terms of the Reinsured Policies) unless such payment has been approved in writing in advance by the Reinsurer.

“Existing Hedge Proceeds” shall have the meaning specified in Section 9.01.

“Existing Hedges” shall mean all Existing Index Hedges and Existing Other Hedges.

“Existing IMR” shall mean the Quota Share of the Ceding Company’s interest maintenance reserves relating to the Reinsured Policies as of the Effective Date, determined in accordance with Iowa SAP.

“Existing Index Hedges” shall mean all derivatives and other hedges purchased by the Ceding Company prior to the Effective Date to hedge the index risk associated with the Reinsured Policies that remain in full force and effect as of the Effective Date and are listed on Schedule V. For the avoidance of doubt, following the expiration or exercise of any Existing Index Hedge, such expired or exercised hedge shall no longer be considered an Existing Index Hedge.

“Existing Other Hedges” shall mean all derivatives and other hedges purchased by the Ceding Company prior to the Effective Date to hedge risk other than the index risk associated with the Reinsured Policies that remain in full force and effect as of the Effective Date and are listed on Schedule VI. For the avoidance of doubt, following the expiration or exercise of any Existing Other Hedge, such expired or exercised hedge shall no longer be considered an Existing Other Hedge.

“Extra-Contractual Obligations” shall mean any liabilities or obligations not arising under the express terms and conditions of, or in excess of the applicable policy limits of, the Reinsured Policies, including liabilities or obligations for fines, penalties, taxes, fees, forfeitures, compensatory damages, and punitive, special, treble, bad faith, tort, exemplary or other forms of extra-contractual damages awarded against or paid by the Ceding Company, which liabilities or obligations arise from any act, error or omission committed by the Ceding Company or any of its Affiliates or any of the directors, officers, employees, agents, representatives, annuity producers, administrators, service providers, successors or assigns of the Ceding Company or any of its Affiliates, whether or not intentional, negligent, in bad faith or otherwise relating to (a) the form, marketing, sale, underwriting, production, issuance, cancellation or administration of the Reinsured Policies, (b) the investigation, defense, trial, settlement or handling of claims, benefits or payments under the Reinsured Policies, (c) the failure to pay, the delay in payment, or errors in calculating or administering the payment of benefits, claims or any other amounts due or alleged to be due under

or in connection with the Reinsured Policies, (d) fines or other penalties associated with escheat or unclaimed property liabilities arising under or relating to the Reinsured Policies, (e) the failure of the Reinsured Policies or the payments thereunder to qualify for their intended or expected tax status, or (f) any tax, penalty or interest imposed in respect of any withholding or reporting obligation of the Ceding Company in respect of taxes.

“Factual Information” shall have the meaning specified in Section 16.01(d).

“Final Company SA Business Ceding Commission” shall mean the portion of the Final Company Ceding Commission allocated to this Agreement by the Reinsurer and the Ceding Company.

“Governmental Entity” shall mean any foreign, federal, state, local or other governmental, legislative, judicial, administrative or regulatory authority, agency, commission, board, body, court or entity or any instrumentality thereof or any self-regulatory body or arbitral body or arbitrator.

“Hedge Counterparty” shall mean, with respect to each Existing Hedge, the counterparty of the Ceding Company with respect to such Existing Hedge.

“IMR” shall mean the interest maintenance reserve relating to the Reinsured Liabilities, determined in accordance with Iowa SAP, consisting of the after-tax unamortized deferred gains and losses in respect of the assets maintained in the Modco Account.

“Initial Modco Assets” shall have the meaning specified in Section 3.02(c).

“Initial Premium” shall have the meaning specified in Section 3.02(a).

“Investment Management Agreement” shall have the meaning specified in Section 8.03.

“Investment Manager” shall have the meaning specified in Section 8.03.

“Iowa SAP” shall mean the statutory accounting principles and practices prescribed or permitted for Iowa life insurance companies by the Iowa Insurance Division, consistently applied by the Ceding Company; provided, that, for the avoidance of doubt, Iowa SAP as applied by the Ceding Company shall include the methodology for calculating indexed annuity product reserves set forth in Iowa Administrative Code Chapter 191-97 to the extent applicable.

“Law” shall mean any law, statute, ordinance, written rule or regulation, order, injunction, judgment, decree, principle of common law, constitution or treaty enacted, promulgated, issued, enforced or entered by any Governmental Entity.

“Master Agreement” shall have the meaning specified in the Recitals hereto.

“Modco Account” shall have the meaning specified in Section 8.01(a).

“Modco Adjustment” shall mean, as of any date of determination, an amount equal to (a) the Modco Reserves as of such date, plus (b) the IMR as of such date, minus (c) the Statutory Carrying

Value of the assets maintained in the Modco Account as of such date, minus (d) any amounts due and unpaid by the Ceding Company under Section 7.03(a) or (b).

“Modco Excess Withdrawals” shall have the meaning specified in Section 8.01(c).

“Modco Reserves” shall mean an amount equal to the Quota Share of the Net Statutory Reserves.

“Monthly Accounting Period” shall have the meaning specified in Section 7.01(b).

“Monthly Accounting Report” shall have the meaning specified in Section 7.01(b).

“Monthly Settlement Amount” shall have the meaning specified in Section 7.03(b).

“Net Statutory Reserves” shall mean the net statutory reserves of the Ceding Company in respect of the Reinsured Policies, which shall be calculated in good faith on a *seriatim* basis in accordance with Iowa SAP and using valuation interest rates determined in a manner consistent with the Ceding Company’s historical practices; provided, however, that Net Statutory Reserves shall not include (a) additional actuarial reserves (as used in connection with Iowa SAP), if any, established by the Ceding Company as a result of its annual cash flow testing, (b) any asset valuation reserves (as used in connection with Iowa SAP) established by the Ceding Company, (c) any interest maintenance reserves (as used in connection with Iowa SAP) established by the Ceding Company or (d) any other reserve not directly attributable to specific Reinsured Policies.

“Non-Payout Annuities” shall have the meaning specified in Section 7.01.

“Non-Public Personal Information” shall have the meaning specified in Section 17.10(b).

“Payout Annuities” shall have the meaning specified in Section 7.01.

“Permits” shall mean any licenses, certificates of authority or other similar certificates, registrations, franchises, permits, approvals or other similar authorizations issued to a Person by a Governmental Entity.

“Permitted Assets” shall mean (a) with respect to any assets maintained in the Separate Account, any assets into which the investment portfolio of the Separate Account may be invested pursuant to applicable Law, (b) the Existing Hedges and (c) with respect to any assets other than the assets maintained in the Separate Account or the Existing Hedges, cash and any securities or other assets qualifying as admitted assets of the Ceding Company under the applicable Laws of the State of domicile of the Ceding Company.

“Person” shall mean an individual, corporation, partnership, joint venture, limited liability company, association, trust, unincorporated organization, Governmental Entity or other entity.

“Policy Expenses” shall have the meaning specified in Section 5.01.

“Proprietary Information” shall have the meaning specified in Section 17.10(a).

“Quarterly Accounting Period” shall have the meaning specified in Section 7.01(c).

“Quarterly Accounting Report” shall have the meaning specified in Section 7.01(c).

“Quarterly Settlement Amount” shall have the meaning specified in Section 7.03(c).

“Quota Share” shall mean twenty percent (20%).

“Recapture Effective Date” shall mean the date on which the liability of the Reinsurer with respect to all of the Reinsured Policies is terminated pursuant to Section 11.02 or the effective date of the rejection of this Agreement by any Receiver or of a recapture in full.

“Receiver” shall have the meaning specified in Section 11.03(a).

“Reinsurance Premiums” shall mean the Quota Share of the premiums, policy loan principal and interest payments, and other fees, amounts, payments, collections and recoveries received by the Ceding Company with respect to the Reinsured Policies.

“Reinsured Liabilities” shall mean the Quota Share of (a) liabilities of the Ceding Company with respect to claims, net of applicable surrender charges and market value adjustments, if any, for benefits related to partial surrenders, full surrenders, death claims, annuitizations, policy loans and other contractual benefits under the Reinsured Policies, (b) the Reinsurer Extra-Contractual Obligations, (c) liabilities with respect to premium taxes payable by the Ceding Company to the extent relating to premiums with respect to the Reinsured Policies that are issued after the Effective Date, (d) premium taxes and guaranty fund assessments payable by the Ceding Company to the extent relating to premiums received by the Ceding Company with respect to the Reinsured Policies and (e) trail commissions payable to producers with respect to the Reinsured Policies and other commissions payable with respect to premiums received by the Ceding Company after the Effective Date and paid to the Reinsurer; provided, that in no event shall “Reinsured Liabilities” include any Excluded Liabilities.

“Reinsured Policies” shall mean (a) all separate account fixed annuity contracts issued by the Ceding Company on the policy forms that are listed on Schedule I and in force on the Effective Date, including any riders that are listed on Schedule I and any amendments or endorsements attached thereto as of the Effective Date, (b) all fixed annuity contracts assumed by the Ceding Company pursuant to the reinsurance agreements listed on Schedule I, (c) all supplementary contracts, whether with or without life contingencies, issued by the Ceding Company on or following the Effective Date upon the annuitization of any annuity contract referenced in (a) or (b) above or (d) below, and (d) all separate account fixed annuity contracts of the type referenced in clause (a) above that are issued by the Ceding Company during the sixty (60) days following the Effective Date, including any amendments or endorsements attached thereto.

“Reinsurer” shall have the meaning specified in the Preamble hereto.

“Reinsurer Extra-Contractual Obligations” shall mean Extra-Contractual Obligations relating to the Reinsured Policies to the extent caused by, arising from or related to any act of, or failure to act by, the Reinsurer or any of its Affiliates following the Effective Date.

“Reserves Report” shall have the meaning specified in Section 7.02(a).

“Seller” shall have the meaning specified in the Recitals hereto.

“Separate Account” shall mean the separate account in which assets are maintained by the Ceding Company to support the Ceding Company’s payment obligations with respect to the separate account fixed annuity contracts comprising the Reinsured Policies.

“Statutory Carrying Value” shall mean, with respect to any asset, as of the relevant date of determination, the amount permitted to be carried by the Ceding Company as an admitted asset consistent with Iowa SAP.

“Terminal Accounting Report” shall have the meaning specified in Section 11.03(a).

“Treasury Regulations” shall mean all proposed, temporary and final regulations promulgated under the Code, as such regulations may be amended from time to time.

“Unamortized Ceding Commission” shall mean an amount equal to: (a) the Final Company SA Business Ceding Commission, multiplied by (b)(i) the Modco Reserves as of the Recapture Effective Date, divided by (ii) the Modco Reserves as of the Effective Date; provided, however, that as of any date of determination on or following the tenth anniversary of the Effective Date, the Unamortized Ceding Commission will be zero.

“Weekly Accounting Report” shall have the meaning specified in Section 7.01(a).

“Weekly Settlement Amount” shall have the meaning specified in Section 7.03(a).

Section 1.02 Other Definitional Provisions.

(a) For purposes of this Agreement, the words “hereof,” “herein,” “hereby” and other words of similar import refer to this Agreement as a whole, including all Schedules and Exhibits to this Agreement, unless otherwise indicated.

(b) Whenever the singular is used herein, the same shall include the plural, and whenever the plural is used herein, the same shall include the singular, where appropriate.

(c) The term “including” means “including but not limited to.”

(d) Whenever used in this Agreement, the masculine gender shall include the feminine and neutral genders and vice versa.

(e) The Schedules and Exhibits hereto are hereby incorporated by reference into the body of this Agreement.

(f) All references herein to Articles, Sections, Subsections, Paragraphs, Exhibits and Schedules shall be deemed references to Articles and Sections and Subsections and Paragraphs of, and Exhibits and Schedules to, this Agreement unless the context shall otherwise require.

(g) All terms defined in this Agreement shall have the defined meaning when used in any Schedule, Exhibit, certificate, report or other documents attached hereto or made or delivered pursuant hereto unless otherwise defined therein.

ARTICLE II COVERAGE

Section 2.01 Scope and Basis of Reinsurance.

(a) This Agreement shall be effective as of 12:00:01 a.m. Eastern Time on the Effective Date.

(b) This Agreement is an agreement for indemnity reinsurance made solely between the Ceding Company and the Reinsurer.

(c) Subject to the terms, conditions and limits of this Agreement (including the exclusion from coverage of Excluded Liabilities), the Ceding Company shall automatically cede and the Reinsurer shall automatically reinsure, on a modified coinsurance basis, the Reinsured Liabilities.

(d) Subject to the terms, conditions and limits of this Agreement (including the exclusion from coverage of Excluded Liabilities), the Reinsurer shall follow the fortunes of the Ceding Company, and to that end the Reinsurer's liability for the Reinsured Policies shall be identical to that of the Ceding Company and shall be subject to the same risks, terms, conditions, interpretations, waivers, modifications, alterations and cancellations to which the Ceding Company is subject with respect to the Reinsured Policies, subject in each case to the Ceding Company's duty to adhere to its obligations pursuant to Article X.

(e) Notwithstanding anything to the contrary herein, the Reinsurer shall not be liable for any Excluded Liabilities.

Section 2.02 Policy Changes.

(a) The Ceding Company shall not, without the prior written consent of the Reinsurer, terminate, amend, modify or waive any provision or provisions of the Reinsured Policies, except to the extent required by applicable Law or the express terms of the Reinsured Policies.

(b) Any such terminations, amendments, modifications or waivers made without the prior written consent of the Reinsurer shall be disregarded for purposes of this Agreement, and the reinsurance with respect to the affected Reinsured Policy will continue as if such termination, amendment, modification or waiver had not been made.

Section 2.03 Reinstatement of Surrendered Policies. If a Reinsured Policy that has been surrendered is reinstated according to its terms and the Ceding Company's reinstatement policies, the Reinsurer will, upon notification, automatically reinstate the reinsurance with respect to such Reinsured Policy; provided, that, to the extent that the reinstatement of such Reinsured Policy requires payment of premiums in arrears or reimbursement of claims paid, the Ceding Company shall pay to the Reinsurer all Reinsurance Premiums in arrears and all reimbursements of Reinsured Liabilities paid on such Reinsured Policy.

Section 2.04 Misstatement of Fact. In the event of a change in the amount payable under a Reinsured Policy due to a misstatement of fact, the Reinsurer's liability with respect to such Reinsured Policy will change proportionately. Such Reinsured Policy will be rewritten from commencement on the basis of the adjusted amounts using premiums and such other terms based on the correct facts, and the proper adjustment for the difference in Reinsurance Premiums, without interest, will be made.

Section 2.05 Credited Rates and Non-Guaranteed Elements. The Ceding Company will be responsible for establishing contractual guarantees, credited interest rates and other non-guaranteed elements of the Reinsured Policies; provided, that the Reinsurer shall be permitted to provide recommendations regarding the contractual guarantees, credited interest rates and other non-guaranteed elements and index strategies of the Reinsured Policies and, to the extent such recommendations comply with applicable Law, generally accepted actuarial standards of practice, the terms of the Reinsured Policies and any recommendations provided by ALRe, the Ceding Company shall not unreasonably take any actions that contravene such recommendations and shall promptly incorporate such recommendations. If the Ceding Company fails to adhere to such recommendations, then the Ceding Company shall promptly notify the Reinsurer in writing of such failure.

Section 2.06 Programs of Internal Replacement. The Ceding Company shall not solicit, or allow any of its Affiliates to solicit, directly or indirectly, policy holders of the Reinsured Policies in connection with any program of internal replacement. The term "program of internal replacement" means any program sponsored or supported by the Ceding Company or any of its Affiliates that is offered to a class of policy owners and in which a Reinsured Policy or a portion of a Reinsured Policy is exchanged for another policy that is written by the Ceding Company or any Affiliate of the Ceding Company or any successor or assignee of any of them.

Section 2.07 Conservation Program. Upon the request of the Reinsurer, the Ceding Company shall reasonably cooperate and work with the Reinsurer in good faith to develop and implement a conservation program with respect to the Reinsured Policies.

Section 2.08 Retrocession. The Reinsurer may retrocede all or any portion of the risks ceded to it pursuant to this Agreement without the consent of the Ceding Company.

Section 2.09 Interest Maintenance Reserve. The Ceding Company and the Reinsurer agree that the IMR shall be ceded to the Reinsurer and maintained in the Modco Account. The IMR shall be calculated by the Ceding Company.

Section 2.10 Valuation of Liabilities. The Reinsurer shall calculate the statutory and tax reserves with respect to the Reinsured Policies; provided, that, the Ceding Company shall provide reasonable support and assistance to the Reinsurer in connection with such calculations with respect to the calendar quarters ending June 30, 2018, September 30, 2018 and December 31, 2018.

ARTICLE III REINSURANCE PREMIUMS

Section 3.01 Reinsurance Premiums. The payment of Reinsurance Premiums and the Company Required SA Business Initial Premium is a condition precedent to the liability of the Reinsurer under this Agreement. All Reinsurance Premiums other than the Company Required SA Business Initial Premium shall be payable in accordance with Section 7.03.

Section 3.02 Initial Premium; True-Up.

(a) The initial premium payable by the Ceding Company to the Reinsurer shall be an amount equal to (i) the Modco Reserves as of the Effective Date, plus (ii) the Existing IMR (the "Initial Premium");

(b) The payment of the Initial Premium shall be satisfied on the Effective Date by the allocation by the Ceding Company of Permitted Assets to the Modco Account, including the Existing Hedges, with an aggregate Statutory Carrying Value as of the Effective Date equal to the following (the "Company Required SA Business Initial Premium"):

(i) the Modco Reserves as of the Effective Date, plus

(ii) the Existing IMR, minus

(iii) the Quota Share of the amount of outstanding policy loans on the Reinsured Policies as of the Effective Date, if any, net of any unearned policy loan interest on such loans but including amounts of interest due and accrued with respect thereto.

(c) A list of the assets to be so deposited (the "Initial Modco Assets"), including the Statutory Carrying Value of each such asset as of the Effective Date, is set forth on Schedule III attached hereto.

(d) The amount of the Company Required SA Business Initial Premium actually deposited into the Modco Account on the Effective Date (such estimated amount, the "Estimated Company Required SA Business Initial Premium") shall be determined on an estimated basis in accordance with the Master Agreement.

(e) The Estimated Company Required SA Business Initial Premium shall be subject to adjustment following the Effective Date in accordance with the Master Agreement. Any such adjustment payable by the Ceding Company shall be promptly deposited into the Modco Account.

**ARTICLE IV
CEDING COMMISSION**

Section 4.01 Ceding Commission. The Reinsurer shall pay to the Ceding Company the Estimated Company SA Business Ceding Commission on the Effective Date. The Estimated Company SA Business Ceding Commission shall be subject to a post-Effective Date adjustment in accordance with the Master Agreement.

**ARTICLE V
ADMINISTRATION FEE**

Section 5.01 Policy Expenses. On a quarterly basis, the Reinsurer shall pay the Ceding Company an administrative expense fee (“Policy Expenses”) to cover the cost of providing all administrative and other services necessary or appropriate in connection with the administration of the Reinsured Policies and the Reinsured Liabilities in an amount calculated in accordance with Schedule II attached hereto. The Policy Expenses shall be payable by the Reinsurer to the Ceding Company in accordance with Section 7.03.

**ARTICLE VI
REINSURED LIABILITIES**

Section 6.01 Reinsured Liabilities. Subject to Sections 6.02 and 6.03, the Reinsurer shall pay to the Ceding Company the Reinsured Liabilities in accordance with Section 7.03.

Section 6.02 Claims Settlement.

(a) Subject to Section 6.02(b) and 6.03, the Ceding Company shall be responsible for the settlement of claims with respect to the Reinsured Liabilities in accordance with Article X, applicable Law and the terms and conditions of the Reinsured Policies.

(b) The Ceding Company shall notify the Reinsurer in writing if the Ceding Company determines that a claim for payment under a Reinsured Policy either requires investigation or should be contested or denied. The Reinsurer and the Ceding Company shall consult in good faith regarding the disposition of any such claim. The Reinsurer may, but shall not be required to, recommend to the Ceding Company how to handle such claim. In the event of any disagreement between the Ceding Company and the Reinsurer as to the validity or amount of such a claim, the Reinsurer shall have final authority over the disposition of such claim; provided, however, that if ALRe provides a recommendation regarding the handling of such claim, then the Ceding Company shall be permitted to follow such recommendation.

Section 6.03 Recoveries. Subject to Section 6.02(b), if the Ceding Company obtains any recoveries in respect of a claim with respect to the Reinsured Liabilities paid by it in accordance with the terms of any Reinsured Policy, the Ceding Company shall promptly pay to the Reinsurer the Quota Share of such recoveries.

ARTICLE VII
REPORTING AND SETTLEMENTS

Section 7.01 Ceding Company Reporting.

(a) Within three (3) Business Days following the end of each calendar week, the Ceding Company shall deliver to the Reinsurer a weekly accounting report (a "Weekly Accounting Report") substantially in the form set forth in Exhibit A for such calendar week. The parties shall from time to time amend Exhibit A as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(b) Within five (5) Business Days following the end of each calendar month, the Ceding Company shall deliver to the Reinsurer a monthly accounting report (a "Monthly Accounting Report") substantially in the form set forth in Exhibit B for such calendar month (a "Monthly Accounting Period"). The parties shall from time to time amend Exhibit B as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(c) Within five (5) Business Days following the receipt of the Reserves Report by the Ceding Company, the Ceding Company shall deliver to the Reinsurer a quarterly accounting report (a "Quarterly Accounting Report") substantially in the form set forth in Exhibit C for such calendar quarter (a "Quarterly Accounting Period"). The parties shall from time to time amend Exhibit C as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(d) Within ten (10) Business Days following the end of each calendar quarter and any Recapture Effective Date, the Ceding Company shall deliver to the Reinsurer a report setting forth the IMR as of the end of such calendar quarter or such Recapture Effective Date, as applicable.

(e) (i) Within four (4) Business Days following the end of each Monthly Accounting Period, the Ceding Company shall deliver to the Reinsurer, as of the end of such Monthly Accounting Period or the Recapture Effective Date, as applicable, a report of the Reinsured Policies in the form specified by the Reinsurer, which shall include, among other things, data feeds underlying roll-forward of policy count and account values with respect to the Reinsured Policies as identified in Exhibit D, the final form of which the parties will negotiate in good faith and (ii) within three (3) Business Days following the end of each Monthly Accounting Period solely with respect to the payout annuities comprising the Reinsured Policies (the "Payout Annuities") and within one (1) Business Day following the end of each Monthly Accounting Period with respect to all Reinsured Policies other than the Payout Annuities (the "Non-Payout Annuities"), the Ceding Company shall deliver to the Reinsurer, as of the end of such Monthly Accounting Period or the Recapture Effective Date, as applicable, a report setting forth *seriatim* information with respect to each of the Reinsured Policies, including the information identified in Exhibit E, the final form of which the parties will negotiate in good faith and which shall be redacted such that it does not include Non-Public Personal Information

(f) The Ceding Company shall deliver to the Reinsurer, as of the end of such Monthly Accounting Period or the Recapture Effective Date, as applicable, (i) within seven (7) Business Days following the end of each Monthly Accounting Period, a report of the assets held in the Modco Account and an investment accounting report which shall include holdings, book value roll forward (based on, with respect to structured credit assets, cash flows provided by the Investment Manager or book value calculations provided by the Reinsurer) and income reports, in each case, on a CUSIP level and (ii) within five (5) Business Days following the end of each Monthly Accounting period, a report of the Existing Hedges and the effectiveness thereof in a form mutually agreed upon by the Ceding Company and the Reinsurer.

(g) The Ceding Company shall deliver to the Reinsurer: (i) within five (5) Business Days following the filing of the Ceding Company's unaudited annual statement with the Iowa Insurance Division but no later than March 20 of each year, a copy of such unaudited annual statement; (ii) within five (5) Business Days of the filing of the Ceding Company's audited annual statutory financial statements with the Iowa Insurance Division but no later than June 20 of each year, a copy of such annual statutory financial statements; and (iii) within five (5) Business Days following the filing of the Ceding Company's unaudited quarterly statutory financial statements with the Iowa Insurance Division but no later than sixty (60) calendar days following the end of each calendar quarter, a copy of such unaudited quarterly statutory financial statements.

(h) Upon request, the Ceding Company will, within a reasonable timeframe, promptly provide the Reinsurer with any additional information related to the Reinsured Policies available to the Ceding Company and not reasonably available to the Reinsurer which the Reinsurer requires in order to complete its financial statements or is otherwise required to comply with regulatory requirements. The Reinsurer will identify and communicate any such requests to the Ceding Company sufficiently in advance of any required deadlines such that the applicable information and timing for the provision thereof can be mutually agreed by the parties.

(i) The Ceding Company acknowledges that timely and correct compliance with the reporting requirements of this Agreement are a material element of the Ceding Company's responsibilities hereunder and an important basis of the Reinsurer's ability to reinsure the risks hereunder. Consistent and material non-compliance with reporting requirements, including extended delays, will constitute a material breach of the terms of this Agreement.

Section 7.02 Reinsurer Reporting.

(a) Within ten (10) Business Days following the end of each calendar quarter and any Recapture Effective Date, the Reinsurer shall deliver to the Ceding Company a report (the "Reserves Report") setting forth the Modco Reserves, determined on a *seriatim* basis, as of the end of such calendar quarter or such Recapture Effective Date, as applicable. The Reinsurer will work with the Ceding Company in good faith to provide reasonable supporting data in connection with the delivery of each Reserves Report.

(a) Within five (5) Business Days following the end of each calendar quarter, the Reinsurer shall deliver to the Ceding Company (and any applicable investment accounting service provider) a report setting forth, with respect to structured credit assets held in the Modco

Account, projected cash flows provided by the Investment Manager or book value calculations prepared by the Reinsurer, which shall be used by the Ceding Company in connection with the preparation of the Quarterly Accounting Report for such calendar quarter.

(c) The Reinsurer shall deliver to the Ceding Company: (i) within five (5) Business Days following the filing of the Reinsurer's unaudited annual statement with the Delaware Department of Insurance but no later than March 20 of each year, a copy of such unaudited annual statement; (ii) within five (5) Business Days of the filing of the Reinsurer's audited annual statutory financial statements with the Delaware Department of Insurance but no later than June 20 of each year, a copy of such annual statutory financial statements; and (iii) within five (5) Business Days following the filing of the Reinsurer's unaudited quarterly statutory financial statements with the Delaware Department of Insurance but no later than sixty (60) calendar days following the end of each calendar quarter, a copy of such unaudited quarterly statutory financial statements.

(d) The Reinsurer shall provide to the Ceding Company the additional reports set forth on Schedule VI at the times set forth on Schedule VI.

(e) Upon request, the Reinsurer will, within a reasonable timeframe, provide the Ceding Company with any additional information related to the Reinsured Policies available to the Reinsurer and not reasonably available to the Ceding Company which the Ceding Company reasonably requires in order to complete its financial statements or is otherwise required to comply with regulatory requirements. The Ceding Company will identify and communicate any such requests to the Reinsurer sufficiently in advance of any required deadlines such that the applicable information and timing for the provision thereof can be mutually agreed by the parties.

Section 7.03 Settlements.

(a) An interim net balance payable under this Agreement for each calendar week (as set forth in the applicable Weekly Accounting Report, the "Weekly Settlement Amount") shall be calculated by the Ceding Company and reported to the Reinsurer in the Weekly Accounting Report delivered with respect to such period. Each Weekly Settlement Amount shall be payable as follows:

(i) If the Weekly Settlement Amount with respect to any period is positive, then the Ceding Company shall deposit into the Modco Account an amount equal to such Weekly Settlement Amount on the date on which such Weekly Settlement Amount is reported by the Ceding Company to the Reinsurer; or

(ii) If the Weekly Settlement Amount with respect to any period is negative, then the Ceding Company shall be permitted to withdraw from the Modco Account an amount equal to the absolute value of such Weekly Settlement Amount within two (2) Business Days following the date on which such Weekly Settlement Amount is reported by the Ceding Company to the Reinsurer; provided, that if the absolute value of such Weekly Settlement Amount is greater than the fair market value of the assets maintained in the Modco Account, then the Reinsurer shall pay the amount of such difference to the Ceding Company.

All Weekly Settlement Amounts paid during any Monthly Accounting Period shall be reflected in the Monthly Accounting Report with respect to such Monthly Accounting Period and taken into account in determining the Monthly Settlement Amount with respect to such Monthly Accounting Period. All Weekly Settlement Amounts paid during any Quarterly Accounting Period shall be reflected in the Quarterly Accounting Report with respect to such Quarterly Accounting Period and taken into account in determining the Quarterly Settlement Amount with respect to such Quarterly Accounting Period.

(b) The net balance payable under this Agreement for each Monthly Accounting Period (as set forth in the applicable Monthly Accounting Report, the “Monthly Settlement Amount”) shall be calculated by the Ceding Company and reported to the Reinsurer in the Monthly Accounting Report delivered with respect to such Monthly Accounting Period. Each Monthly Settlement Amount shall be payable as follows:

(i) if the Monthly Settlement Amount indicated in the Monthly Accounting Report is positive, then the Ceding Company shall deposit into the Modco Account, on the date of delivery of such Monthly Accounting Report to the Reinsurer, an amount equal to such Monthly Settlement Amount; or

(ii) if the Monthly Settlement Amount indicated in a Monthly Accounting Report is negative, then the Ceding Company shall be permitted to withdraw from the Modco Account, on the date that is five (5) Business Days following the delivery of the Monthly Accounting Report to the Reinsurer, an amount equal to the absolute value of such Monthly Settlement Amount; provided, that if the absolute value of such negative Monthly Settlement Amount is greater than the fair market value of the assets in the Modco Account as of the last day of the relevant Monthly Accounting Period, then the Reinsurer shall pay the amount of such difference to the Ceding Company no later than five (5) Business Days after the receipt by the Reinsurer of the applicable Monthly Accounting Report.

(c) The net balance payable under this Agreement for each Quarterly Accounting Period (as set forth in the applicable Quarterly Accounting Report, the “Quarterly Settlement Amount”) shall be calculated by the Ceding Company and reported to the Reinsurer in the Quarterly Accounting Report delivered with respect to such Quarterly Accounting Period. Each Quarterly Settlement Amount shall be payable as follows:

(i) if the Quarterly Settlement Amount indicated in the Quarterly Accounting Report is positive, then the Ceding Company shall deposit into the Modco Account, on the date of delivery of such Quarterly Accounting Report to the Reinsurer, an amount equal to such Quarterly Settlement Amount; or

(ii) if the Quarterly Settlement Amount indicated in a Quarterly Accounting Report is negative, then the Ceding Company shall be permitted to withdraw from the Modco Account, on the date that is five (5) Business Days following the delivery of the Quarterly Accounting Report to the Reinsurer, an amount equal to the absolute value of such Quarterly Settlement Amount; provided, that if the absolute value of such negative Quarterly Settlement Amount is greater than the fair market value of the assets in the Modco

Account as of the last day of the relevant Quarterly Accounting Period, then the Reinsurer shall pay the amount of such difference to the Ceding Company no later than five (5) Business Days after the receipt by the Reinsurer of the applicable Quarterly Accounting Report.

(d) The Modco Adjustment payable under this Agreement for each Quarterly Accounting Period (as set forth in the applicable Quarterly Accounting Report) shall be payable as follows:

(i) if the Modco Adjustment is positive, then the Reinsurer shall pay to the Ceding Company for immediate deposit into the Modco Account such positive amount no later than five (5) Business Days after the receipt by the Reinsurer of the applicable Quarterly Accounting Report; and

(ii) if the Modco Adjustment is negative, then, on the date of delivery of the Quarterly Accounting Report to the Reinsurer, the Ceding Company shall withdraw assets with a Statutory Carrying Value equal to the absolute value of such negative amount from the Modco Account and pay the absolute value of such negative amount to the Reinsurer.

(e) Except as otherwise set forth herein, any amount due under this Agreement shall be paid by wire transfer of immediately available funds to the account or accounts designated by the recipient thereof.

ARTICLE VIII MODCO ACCOUNT

Section 8.01 Modco Account.

(a) As of the Effective Date, the Ceding Company shall establish a modified coinsurance account (the "Modco Account") on the books and records of the Ceding Company, which shall consist of, collectively, a custody account established by the Ceding Company with The Bank of New York Mellon (as custodian of such custody account, the "Custodian"), a Quota Share allocation of the assets maintained by the Ceding Company in the portfolio of the Separate Account supporting the Ceding Company's payment obligations with respect to the separate account fixed annuity contracts comprising the Reinsured Policies, a Quota Share allocation of the Existing Hedges and certain additional Permitted Assets allocated by the Ceding Company to the Modco Account. The Modco Account and the assets maintained therein will be owned and maintained by the Ceding Company and will be used exclusively for the purposes set forth in this Agreement. The assets maintained in the Modco Account shall be invested in and consist only of Permitted Assets, and the Permitted Assets shall be valued, for the purposes of this Agreement, according to their Statutory Carrying Value. In accordance with Iowa SAP, the Ceding Company elects to cede all capital gains and losses in respect of the assets maintained in the Modco Account to the Reinsurer on a gross basis.

(b) Notwithstanding any other provision hereof, assets held in the Modco Account may be withdrawn by the Ceding Company at any time and shall be utilized and applied

by the Ceding Company or any of its successors in interest by operation of law, including any liquidator, rehabilitator, receiver or conservator of the Ceding Company, without diminution because of insolvency on the part of the Ceding Company or the Reinsurer, only for the following purposes:

- (i) to reimburse the Ceding Company for the Quota Share of premiums which are returned to the owners of the Reinsured Policies because of cancellations of such Reinsured Policies;
- (ii) to reimburse the Ceding Company for the Reinsured Liabilities paid pursuant to the provisions of the Reinsured Policies;
- (iii) to pay any Weekly Settlement Amount, Monthly Settlement Amount, Quarterly Settlement Amount and other undisputed amounts due to the Ceding Company under this Agreement; and
- (iv) to pay any Modco Adjustment due from the Ceding Company to the Reinsurer;

provided, however, that, other than withdrawals made by the Ceding Company for the purpose of effectuating the payment of the Weekly Settlement Amounts, Monthly Settlement Amounts, Quarterly Settlement Amounts and Modco Adjustments, the Ceding Company shall not withdraw funds from the Modco Account until the expiration of any payment period afforded the Reinsurer hereunder, and then only upon providing the Reinsurer with written notice at least five (5) Business Days prior to such withdrawal.

(c) The Ceding Company shall promptly return to the Modco Account any assets withdrawn in excess of the actual amounts required in paragraphs (i) through (iv) immediately above or any amounts that are subsequently determined not to be due under such paragraphs (“Modco Excess Withdrawals”). The Ceding Company shall also pay interest on any Modco Excess Withdrawals at a rate determined in accordance with Section 17.02 from and including the date of withdrawal to but excluding the date on which the Modco Excess Withdrawal is returned to the Modco Account. Any Modco Excess Withdrawals shall be held by the Ceding Company or any successor in interest of the Ceding Company in trust for the benefit of the Reinsurer and shall at all times be maintained separate and apart from any assets of the Ceding Company, for the sole purposes described in paragraphs (i) through (iv) immediately above.

(d) Determinations of statutory impairments of assets maintained in the Modco Account shall be made by the Ceding Company and shall be (i) based upon the statutory rules and guidelines and the impairment policy used by the Ceding Company and its auditors for purposes of calculating statutory impairments reflected in the Ceding Company’s statutory financial statements and (ii) subject to consultation between the Reinsurer and the Ceding Company. The Ceding Company shall promptly notify the Reinsurer in writing if the Ceding Company determines that any assets maintained in the Modco Account have become impaired for purposes of determining Statutory Carrying Value. Such notice shall describe any such assets, the reason for the impairment and the effect on Statutory Carrying Value of such assets.

(e) The Reinsurer shall bear the administrative costs and expenses related to the establishment and maintenance of the Modco Account, including the fees of the Custodian to the extent relating to the Modco Account and the fees of any investment manager appointed pursuant to Section 8.03 (including any sub-investment manager appointed in accordance with the Investment Management Agreement). The Ceding Company shall promptly forward to the Reinsurer any invoice it receives relating to such costs and expenses. On the fifth (5th) Business Day following the date on which it delivers such invoice to the Reinsurer, the Ceding Company shall authorize the withdrawal of the amount of such costs and expenses from the Modco Account; provided, that if such amount is greater than the Statutory Carrying Value of the assets in the Modco Account, then the Reinsurer shall pay the amount of such difference to the Ceding Company no later than eight (8) Business Days following the delivery of such invoice to the Reinsurer.

(f) The performance of the assets maintained in the Modco Account, including of all investment income paid or accrued, investment gains or losses, defaults and/or statutory impairments, will inure to the sole benefit or cost of the Reinsurer.

Section 8.02 Credit for Reinsurance. The Ceding Company shall own the Modco Account and the assets maintained therein, and the Reinsurer will not be required to provide reserve credit in respect of the Reinsured Liabilities ceded hereunder on a modified coinsurance basis. If a change in applicable law or Iowa SAP or interpretation thereof (a) requires reserve credit in respect of the Reinsured Liabilities ceded on a modified coinsurance basis hereunder to be obtained or (b) results in the Ceding Company not being able to treat the business ceded hereunder as qualifying for reinsurance accounting under Iowa SAP, then the parties shall take all actions as may be reasonably necessary to ensure that the Ceding Company receives credit on its statutory financial statements in its domiciliary State for the reinsurance provided hereunder or that the reinsurance hereunder qualifies for reinsurance accounting under Iowa SAP, as applicable. The Reinsurer shall take actions as reasonably necessary and, in its reasonable discretion, may elect among the methods available to it in ensuring that such reserve credit is obtained.

Section 8.03 Investment Management. Pursuant to an investment management agreement (the "Investment Management Agreement"), the Ceding Company shall appoint Athene Asset Management LLC as investment manager to provide investment management services with respect to the assets maintained in the Modco Account (the "Investment Manager"). The Ceding Company shall not amend, modify or change the terms of the Investment Management Agreement, including the investment guidelines attached as an exhibit thereto, or remove or replace the Investment Manager without the prior written consent of the Reinsurer. If the Ceding Company and the Reinsurer agree to any amendments, modifications or changes to the investment guidelines relating to the assets maintained in the Modco Account, then the Ceding Company shall propose such changes in writing to the Investment Manager in accordance with the terms of the Investment Management Agreement. The Ceding Company shall not propose any additional limitations (including with respect to asset allocations) on the assets maintained in the Modco Account without the prior written consent of the Reinsurer. In the event that the Investment Manager is removed or resigns, the Ceding Company shall appoint a replacement investment manager as directed by the Reinsurer. The replacement investment manager shall accept its appointment by entering into an

investment management agreement in a form acceptable to the Ceding Company and the Reinsurer, and substantially similar to the Investment Management Agreement.

ARTICLE IX HEDGING

Section 9.01 Existing Hedges. The Ceding Company hereby assigns to the Reinsurer a fractional interest in the gross proceeds in respect of the Existing Hedges equivalent to the Quota Share of all amounts actually received (or deemed received) by the Ceding Company pursuant to the Existing Hedges from the relevant Hedge Counterparty, including upon an early exercise of an Existing Hedge by the Ceding Company, which amounts shall be determined without regard to any netting of amounts between the Ceding Company and the relevant Hedge Counterparty with respect to any derivatives that are not Existing Hedges (the “Existing Hedge Proceeds”), and such assignment shall be effected through deposit or attribution to the Modco Account. Such assignment shall occur automatically, without further action on the part of either party, on the Effective Date. Upon any termination of this Agreement, all of the Reinsurer’s right, title and interest (legal, equitable and otherwise) in and to the Existing Hedge Proceeds will be immediately assigned to the Ceding Company without any further action by the parties hereto. The Existing Hedge Proceeds shall be attributed to the Modco Account and reflected in the applicable Weekly Accounting Report. The Ceding Company shall pay the Existing Hedge Proceeds to the Reinsurer in accordance with Section 7.03.

Section 9.02 Other Hedging. Other than with respect to the Existing Hedges, the Reinsurer shall be responsible for hedging its share of the index risk and other risk associated with the Reinsured Policies.

ARTICLE X ADMINISTRATION

Section 10.01 Policy Administration. The Ceding Company shall provide all required, necessary and appropriate claims, administrative and other services, including reporting under Article VII, with respect to the Reinsured Policies, the Separate Account and the Existing Hedges. The Ceding Company shall conduct its administration and claims practices with respect to the Reinsured Policies (a) with a level of skill, diligence and expertise that would reasonably be expected from experienced and qualified personnel performing such duties in similar circumstances, (b) in accordance with applicable Law and the terms of the Reinsured Policies, and (c) in a manner no less favorable to the Reinsurer and the Reinsured Policies than those used by the Ceding Company with respect to other policies of the Ceding Company not reinsured by the Reinsurer hereunder or other hedges of the Ceding Company. The Ceding Company shall not outsource any administrative functions or claims administration with respect to the Reinsured Policies or this Agreement without the prior written consent of the Reinsurer. If the Reinsurer consents to any outsourcing of any administrative functions or claims administration with respect to the Reinsured Policies or this Agreement, the Ceding Company shall secure the Reinsurer’s right to audit and inspect the party performing such outsourced services.

Section 10.02 Record-Keeping.

(a) Each of the Ceding Company and Reinsurer shall maintain all records and correspondence for services performed by such party hereunder relating to the Reinsured Policies in accordance with industry standards of insurance record-keeping. In addition, such records shall be made available for examination, audit, and inspection by the other party, or the department of insurance of any State within whose jurisdiction the Ceding Company or the Reinsurer operates. The Ceding Company and the Reinsurer further agree that in the event of the termination of this Agreement, any such records in the possession of the Reinsurer shall promptly be duplicated and forwarded to the Ceding Company unless otherwise instructed.

(b) The Ceding Company shall establish and maintain an adequate system of internal controls and procedures for financial reporting relating to the Reinsured Policies and the Separate Account, including associated documentation, and shall make such documentation available for examination and inspection by the Reinsurer. All reports provided by the Ceding Company pursuant to Article VII shall be prepared in accordance with such system and procedures and shall be consistent with the Ceding Company's books and records.

**ARTICLE XI
TERM AND TERMINATION**

Section 11.01 Duration of Agreement. This Agreement shall continue in force until such time as the Ceding Company has no further liabilities or obligations with respect to the Reinsured Liabilities. In the event this Agreement is terminated, the Ceding Company shall promptly notify the Iowa Insurance Division of such termination.

Section 11.02 Recapture.

(a) Neither party shall be permitted to cause a recapture of the Reinsured Policies except in accordance with this Section 11.02. For the avoidance of doubt, neither party shall be permitted to cause a partial recapture of the Reinsured Policies pursuant to this Section 11.02.

(b) Recapture for Non-Payment. Either party may cause the Reinsured Policies to be recaptured in full and this Agreement to be terminated as to all Reinsured Policies if the other party fails to pay any amounts due under this Agreement within thirty (30) calendar days following written notice of non-payment from the non-defaulting party.

(c) Recapture by Ceding Company for Other Material Breach. The Ceding Company may terminate this Agreement and recapture all of the Reinsured Policies in the event the Reinsurer materially breaches this Agreement and fails to cure such material breach within thirty (30) calendar days following written notice thereof from the Ceding Company.

(d) Recapture for Insolvency of Reinsurer. The Ceding Company may terminate this Agreement and recapture all of the Reinsured Policies in the event that the Reinsurer becomes insolvent (as set forth in Article XIV) by promptly providing the Reinsurer or its Authorized Representative with written notice of recapture, to be effective as of the date on which the Reinsurer's

insolvency is established by the authority responsible for such determination. Any requirement for a notification period prior to the termination of this Agreement shall not apply under such circumstances.

Section 11.03 Recapture Payment.

(a) In the event the Reinsured Policies are recaptured in full (including if this Agreement is rejected by any liquidator, receiver, rehabilitator, trustee or similar Person acting on behalf of the Ceding Company (a "Receiver")), a net accounting and settlement as to any balance due under this Agreement shall be undertaken by the Ceding Company in accordance with Article VII, which calculations shall be as of the Recapture Effective Date. Within thirteen (13) Business Days following the Recapture Effective Date, the Ceding Company shall deliver to the Reinsurer a final Quarterly Accounting Report, each as of the Recapture Effective Date (collectively, the "Terminal Accounting Report"), and the final Quarterly Settlement Amount and final Modco Adjustment set forth in such Terminal Accounting Report shall be paid in accordance with Section 7.03. In addition, within five (5) Business Days following the Recapture Effective Date, the Ceding Company shall pay to the Reinsurer an amount equal to the Unamortized Ceding Commission in cash by wire transfer of immediately available funds.

(b) Either party's right to terminate the reinsurance provided hereunder will not prejudice its right to collect amounts owed to it hereunder, including applicable interest as specified in Section 17.02, for the period during which such reinsurance was in force, through and including any notice period.

Section 11.04 Survival. All provisions of this Agreement will survive any termination of this Agreement and recapture of the Reinsured Policies to the extent necessary to carry out the purpose of this Agreement.

**ARTICLE XII
ERRORS AND OMISSIONS**

Section 12.01 Errors and Omissions. Any unintentional or accidental failure to comply with the terms of this Agreement which can be shown to be the result of an oversight or clerical error relating to the administration of reinsurance by either party will not constitute a breach of this Agreement; provided, that, upon discovery, the error shall be promptly corrected so that both parties are restored to the position they would have occupied had the oversight or clerical error not occurred. In the event a payment is corrected, the party receiving the payment shall be entitled to interest in accordance with Section 17.02. Should it not be possible to restore both parties to this position, the party responsible for the oversight or clerical error will be responsible for any resulting liabilities and expenses.

**ARTICLE XIII
DISPUTE RESOLUTION**

Section 13.01 Negotiation.

(a) Within fifteen (15) calendar days after the Reinsurer or the Ceding Company has given the other party written notification of a specific dispute arising out of or relating to this Agreement, each party will appoint a designated officer of its company to attempt to resolve such dispute. The officers will meet at a mutually agreeable time and location as soon as reasonably possible and as often as reasonably necessary in order to gather and furnish the other with all appropriate and relevant information concerning the dispute. Any such meetings may be held by telephone or video conference. The officers will discuss the matter in dispute and will negotiate in good faith without the necessity of formal arbitration proceedings. During the negotiation process, all reasonable requests made by one officer to the other for information will be honored. The specific format for such discussions will be decided by the designated officers.

(b) If the officers cannot resolve the dispute within thirty (30) calendar days of their first meeting, the dispute will be submitted to formal arbitration pursuant to Section 13.02, unless the parties agree in writing to extend the negotiation period for an additional thirty (30) calendar days.

Section 13.02 Arbitration; Waiver of Trial by Jury.

(a) It is the intention of the Reinsurer and the Ceding Company that the customs and practices of the insurance and reinsurance industry will be given full effect in the operation and interpretation of this Agreement. If the Reinsurer and the Ceding Company cannot mutually resolve a dispute that arises out of or relates to this Agreement, including the validity of this Agreement, and the dispute cannot be resolved through the negotiation process, then the dispute will be finally settled by arbitration in accordance with the provisions of this Section 13.02.

(b) To initiate arbitration, either the Ceding Company or the Reinsurer will notify the other party by certified mail of its desire to arbitrate, stating the nature of the dispute and the remedy sought.

(c) Any arbitration pursuant to this Section 13.02 will be conducted before a panel of three (3) arbitrators who will be current or former officers of life insurance or reinsurance companies other than the parties to this Agreement, their Affiliates or subsidiaries, or other professionals with experience in life insurance or reinsurance; provided, that such professionals shall not have performed services for either party or its Affiliates within the previous five (5) years. Each of the arbitrators will be familiar with the prevailing customs and practices for reinsurance in the life insurance and reinsurance industry in the United States. Each of the parties will appoint one arbitrator and the two (2) so appointed will select the third arbitrator who shall be independent and impartial. If either party refuses or fails to appoint an arbitrator within sixty (60) calendar days after the other party has given written notice to such party of its arbitrator appointment, the party that has given notice may appoint the second arbitrator. If the two (2) arbitrators do not agree on a third arbitrator within thirty (30) calendar days of the appointment of the second arbitrator, then the third arbitrator shall be selected by the ARIAS-U.S. Umpire Selection Procedure (available at www.ARIAS-US.org), subject to the arbitrator qualification requirements of this paragraph.

(d) Each arbitration hearing under this Agreement will be held on the date set by the arbitrators at a mutually agreed upon location. In no event will this date be later than six (6) months after the appointment of the third arbitrator. As soon as possible, the arbitrators will establish arbitration procedures as warranted by the facts and issues of the particular case. Notwithstanding Section 17.17, the arbitration and this Section 13.02 shall be governed by Title 9 (Arbitration) of the United States Code.

(e) The arbitrators will base their decision on the terms and conditions of this Agreement and the customs and practices of the insurance and reinsurance industries rather than on strict interpretation of the law. The decision of the arbitrators will be made by majority rule and will be final and binding on both parties, unless (i) the decision was procured by corruption, fraud or other undue means; (ii) there was evident partiality by an arbitrator or corruption in any of the arbitrators or misconduct prejudicing the rights of any party; or (iii) the arbitrators exceeded their powers. Subject to the preceding sentence, neither party may seek judicial review of the decision of the arbitrators. The arbitrators shall enter an award which shall do justice between the parties and the award shall be supported by written opinion. The parties agree that the federal courts in the State of Iowa, or the State courts of such State, have jurisdiction to hear any matter relating to compelling arbitration or enforcing the judgment of an arbitral panel, and the parties hereby consent to such jurisdiction. Each party hereby waives, to the fullest extent permitted by Law, any objection it may now or hereafter have to the laying of such venue, or any claim that a proceeding has been brought in an inconvenient forum. In addition, the Ceding Company and the Reinsurer hereby consent to service of process out of such courts at the addresses set forth in Section 17.06.

(f) Unless the arbitrators decide otherwise, each party will bear the expense of its own arbitration activities, including its appointed arbitrator and any outside attorney and witness fees. The parties will jointly bear the expense of the third arbitrator.

(g) Waiver of Trial by Jury. THE REINSURER AND THE CEDING COMPANY HEREBY WAIVE ANY AND ALL RIGHTS TO TRIAL BY JURY IN ANY MATTER ARISING OUT OF OR RELATING TO THIS AGREEMENT.

ARTICLE XIV INSOLVENCY

Section 14.01 Insolvency.

(a) A party to this Agreement will be deemed “insolvent” when it:

(i) applies for or consents to the appointment of a receiver, rehabilitator, conservator, liquidator or statutory successor (the “Authorized Representative”) of its properties or assets;

(ii) is adjudicated as bankrupt or insolvent;

(iii) files or consents to the filing of a petition in bankruptcy, seeks reorganization or an arrangement with creditors or takes advantage of any bankruptcy, dissolution, liquidation, rehabilitation, conservation or similar Law; or

(iv) becomes the subject of an order to rehabilitate or an order to liquidate as defined by the insurance code of the jurisdiction of the party's domicile.

(b) In the event of the insolvency of either party, the rights or remedies of this Agreement will remain in full force and effect.

(c) Insolvency of the Ceding Company. In the event of the insolvency, liquidation or rehabilitation of the Ceding Company or the appointment of a liquidator, receiver or statutory successor of the Ceding Company, the reinsurance coverage provided hereunder shall be payable by the Reinsurer directly to the Ceding Company or to its liquidator, receiver or statutory successor, on the basis of the liability of the Ceding Company for the Reinsured Liabilities without diminution because of such insolvency, liquidation, rehabilitation or appointment or because such liquidator, receiver or statutory successor has failed to pay any claims or any portion thereof. In any such event, the reinsurance being provided hereunder shall be payable immediately upon demand, with reasonable provision for verification, on the basis of claims allowed against the Ceding Company by any court of competent jurisdiction or by any liquidator, receiver or statutory successor. In any such event, the liquidator, receiver or statutory successor of the Ceding Company shall give written notice to the Reinsurer of the pendency of each claim against the Ceding Company with respect to such Reinsured Liabilities within a reasonable time after each such claim is filed in the insolvency, liquidation or rehabilitation proceeding. During the pendency of any such claims, the Reinsurer may, at its own expense, investigate such claim and interpose in the proceeding in which such claim is to be adjudicated any defense or defenses that the Reinsurer may reasonably deem available to the Ceding Company or its liquidator, receiver or statutory successor. For the avoidance of doubt, the Reinsurer will be liable only for benefits reinsured as benefits become due under the terms of the Reinsured Policies and will not be or become liable for any amounts or reserves to be held by the Ceding Company as to the Reinsured Policies or for any damages or payments resulting from the termination or restructuring of the Reinsured Policies, in each case, that are not otherwise expressly covered by this Agreement.

ARTICLE XV TAXES

Section 15.01 Taxes. No taxes, allowances, or other expenses will be paid by the Reinsurer to the Ceding Company for any Reinsured Policy, except as specifically referred to in this Agreement.

Section 15.02 DAC Tax Election. The Ceding Company and the Reinsurer hereby elect and agree under Treasury Regulations Section 1.848-2(g)(8) as follows:

(a) The Ceding Company and the Reinsurer will each attach a schedule to its federal income tax return for the first taxable year ending after the Effective Date that identifies

this Agreement as a reinsurance agreement for which a joint election under Treasury Regulation Section 1.848-2(g)(8) has been made, and will otherwise file its respective federal income tax returns in a manner consistent with the provisions of Treasury Regulation Section 1.848-2 as in effect on the date this Agreement is executed;

(b) For each taxable year under this Agreement, the party hereto with the net positive consideration, as defined in the regulations promulgated under Section 848 of the Code, will capitalize specified policy acquisition expenses with respect to this Agreement without regard to the general deductions limitation of Section 848(c)(1) of the Code;

(c) The Ceding Company and the Reinsurer agree to exchange information pertaining to the amount of net consideration under this Agreement each year to ensure consistency or as otherwise required by the Code and applicable Treasury Regulations;

(d) The first tax year for which this election is effective is 2018;

(e) The Reinsurer will submit to the Ceding Company by May 15 each year its calculation of the amount of the net consideration for the preceding calendar year. This schedule of calculations will be accompanied by a statement that the Reinsurer will report such amount of net consideration in its tax return for the preceding calendar year;

(f) The Ceding Company may contest such calculation by providing an alternative calculation to the Reinsurer in writing within thirty (30) calendar days of the Ceding Company's receipt of the Reinsurer's calculation. If the Ceding Company does not so notify the Reinsurer, the Ceding Company will report the amount of net consideration as determined by the Reinsurer in the Ceding Company's tax return for the previous calendar year;

(g) If the Ceding Company contests the Reinsurer's calculation of the amount of net consideration, the parties will act in good faith to reach an agreement as to the correct amount within thirty (30) calendar days of the date on which the Ceding Company submits its alternative calculation.

Both the Ceding Company and the Reinsurer are subject to U.S. taxation under Subchapter L of Chapter 1 of the Code.

Section 15.03 Tax Treatment. The parties hereto acknowledge and agree that the transaction contemplated by this Agreement constitutes an "applicable asset acquisition" as defined in Section 1060 of the Code and the regulations thereunder. Within thirty (30) calendar days following the Effective Date, the Reinsurer shall deliver a schedule setting forth an allocation of the consideration paid by the Reinsurer for federal income tax purposes among the assets acquired by the Reinsurer pursuant to this transaction. The parties shall negotiate in good faith to resolve any disagreements with respect to such schedule. Each party shall file all tax returns and Form 8594 in a manner consistent with the schedule as ultimately agreed.

ARTICLE XVI
REPRESENTATIONS, WARRANTIES AND COVENANTS

Section 16.01 Representations and Warranties of the Ceding Company. The Ceding Company hereby represents and warrants to the Reinsurer, as of the Effective Date, as follows:

(a) Organization and Qualification. The Ceding Company is a corporation duly incorporated, validly existing and in good standing under the Laws of the State of Iowa and has all requisite corporate power and authority to operate its business as now conducted, and is duly qualified as a foreign corporation to do business, and, to the extent legally applicable, is in good standing, in each jurisdiction where the character of its owned, operated or leased properties or the nature of its activities makes such qualification necessary, except for failures to be so qualified or be in good standing that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement.

(b) Authorization. The Ceding Company has all requisite corporate power to enter into, consummate the transactions contemplated by and carry out its obligations under, this Agreement. The execution and delivery by the Ceding Company of this Agreement, and the consummation by the Ceding Company of the transactions contemplated by, and the performance by the Ceding Company of its obligations under, this Agreement have been duly authorized by all requisite corporate action on the part of the Ceding Company. This Agreement has been duly executed and delivered by the Ceding Company, and (assuming due authorization, execution and delivery by the Reinsurer) this Agreement constitutes the legal, valid and binding obligation of the Ceding Company, enforceable against it in accordance with its terms, subject to the effect of any applicable bankruptcy, reorganization, insolvency, moratorium, or similar Laws relating to or affecting creditors' rights generally.

(c) No Conflict. The execution, delivery and performance by the Ceding Company of, and the consummation by the Ceding Company of the transactions contemplated by, this Agreement do not and will not (i) violate or conflict with the organizational documents of the Ceding Company, (ii) conflict with or violate any Law or Permit of any Governmental Entity applicable to the Ceding Company or by which it or its properties or assets is bound or subject, or (iii) result in any breach of, or constitute a default (or event which, with the giving of notice or lapse of time, or both, would become a default) under, or give to any Person any rights of termination, acceleration or cancellation of, any agreement, lease, note, bond, loan or credit agreement, mortgage, indenture or other instrument, obligation or contract of any kind to which the Ceding Company or any of its subsidiaries is a party or by which the Ceding Company or any of its subsidiaries or any of their respective properties or assets is bound or affected, except, in the case of clause (iii), any such conflicts, violations, breaches, loss of contractual benefits, defaults or rights that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement.

(d) Factual Information Relating to the Reinsured Policies. The information relating to the business reinsured under this Agreement and the Reinsured Policies that was supplied by or on behalf of the Ceding Company to the Reinsurer or any of the Reinsurer's representatives in connection with this Agreement (such information, the "Factual Information"), as of the date supplied (or if later corrected or supplemented prior to the date hereof, as of the date corrected or

supplemented), did not contain any untrue statement of a material fact or omit to state any material fact necessary to make such Factual Information, taken as a whole, not misleading in light of the circumstances under which the statements contained therein were made, and was otherwise complete and accurate in all material respects. The Factual Information was compiled in a commercially reasonable manner given its intended purpose.

(e) Solvency. The Ceding Company is and will be Solvent on a statutory basis immediately after giving effect to this Agreement. For the purposes of this Section 16.01(e), “Solvent” means that: (i) the aggregate assets of the Ceding Company are greater than the aggregate liabilities of the Ceding Company, in each case determined in accordance with Iowa SAP; (ii) the Ceding Company does not intend to, and does not believe that it will, incur debts or other liabilities beyond its ability to pay such debts and other liabilities as they come due; and (iii) the Ceding Company is not engaged in a business or transaction, and does not contemplate engaging in a business or transaction, for which the Ceding Company’s assets would constitute unreasonably insufficient capital.

(f) Governmental Licenses. The Ceding Company has all Permits necessary to conduct its business as currently conducted and execute and deliver, and perform its obligations under, this Agreement, except in such cases where the failure to have a Permit has not had and would not reasonably be expected to have a material adverse effect on the Ceding Company’s ability to perform its obligations under this Agreement. All Permits that are material to the conduct of the Ceding Company’s business are valid and in full force and effect. The Ceding Company is not subject to any pending Action or, to the knowledge of the Ceding Company, any threatened Action that seeks the revocation, suspension, termination, modification or impairment of any Permit that, if successful, would reasonably be expected to have, or with the passage of time become, a material adverse effect on the Ceding Company’s ability to perform its obligations under this Agreement.

(g) Separate Account. The Separate Account has been maintained in accordance with applicable Law. No plan of operations with respect to the Separate Account was required to be filed and approved by any Governmental Entity.

Section 16.02 Covenants of the Ceding Company.

(a) Investigations. To the extent permitted by applicable Law, the Ceding Company shall promptly notify the Reinsurer, in writing, of any and all investigations of the Ceding Company conducted by any Governmental Entity commencing after the date hereof, other than routine State insurance department examinations that do not relate to the business reinsured pursuant to this Agreement or would not otherwise reasonably be expected to adversely affect the performance by the Ceding Company of its obligations under this Agreement; provided, however, that the Ceding Company may withhold any notice otherwise required to be delivered pursuant to this Section 16.02(a) to the extent that the delivery thereof to the Reinsurer would result in a waiver of the attorney-client privilege, the work-product doctrine or any other applicable legal privilege or similar doctrine.

(b) Statutory Accounting Principles. The Ceding Company shall prepare its financial statements as required by, and in accordance with, Iowa SAP.

(c) Existence; Conduct of Business. The Ceding Company shall do or cause to be done all things reasonably necessary to preserve, renew and keep in full force and effect its legal existence and the rights, Permits and privileges material to the conduct of its business.

(d) Compliance with Law. The Ceding Company shall comply with all Laws applicable to, and all Permits issued by any Governmental Entity to, the Ceding Company or by which it or its properties or assets is bound or subject, except where the failure to do so, individually or in the aggregate, would not reasonably be expected to have a material adverse effect on the Ceding Company's ability to perform its obligations, or on the Reinsurer's rights or obligations, under this Agreement.

(e) Governmental Notices. The Ceding Company shall provide the Reinsurer, within five (5) Business Days after receipt thereof, copies of any written notice or report from any Governmental Entity with respect to the business reinsured under this Agreement and a written summary of any material oral communication with any Governmental Entity with respect to the business reinsured under this Agreement.

(f) Restrictions on Liens. The Ceding Company shall not create, incur, assume or suffer to exist any liens on the assets in the Modco Account, including the Existing Hedges (whether owned on the date of this Agreement or hereafter acquired), or on any interest therein or the proceeds thereof.

(g) Plan of Operations. The Ceding Company shall not establish, amend or otherwise modify any plan of operations with respect to the Separate Account without the prior written approval of the Reinsurer.

Section 16.03 Representations and Warranties of the Reinsurer. The Reinsurer hereby represents and warrants to the Ceding Company, as of the Effective Date, as follows:

(a) Organization and Qualification. The Reinsurer is a corporation duly incorporated, validly existing and in good standing under the Laws of the State of Delaware and has all requisite corporate power and authority to operate its business as now conducted, and is duly qualified as a foreign corporation to do business, and, to the extent legally applicable, is in good standing, in each jurisdiction where the character of its owned, operated or leased properties or the nature of its activities makes such qualification necessary, except for failures to be so qualified or be in good standing that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

(b) Authorization. The Reinsurer has all requisite corporate power to enter into, consummate the transactions contemplated by and carry out its obligations under, this Agreement. The execution and delivery by the Reinsurer of this Agreement, and the consummation by the Reinsurer of the transactions contemplated by, and the performance by the Reinsurer of its obligations under, this Agreement have been duly authorized by all requisite corporate action on the part of the Reinsurer. This Agreement has been duly executed and delivered by the Reinsurer, and (assuming due authorization, execution and delivery by the Ceding Company) this Agreement

constitutes the legal, valid and binding obligation of the Reinsurer, enforceable against it in accordance with its terms, subject to the effect of any applicable bankruptcy, reorganization, insolvency, moratorium, or similar Laws relating to or affecting creditors' rights generally.

(c) No Conflict. The execution, delivery and performance by the Reinsurer of, and the consummation by the Reinsurer of the transactions contemplated by, this Agreement do not and will not (i) violate or conflict with the organizational documents of the Reinsurer, (ii) conflict with or violate any Law or Permit of any Governmental Entity applicable to the Reinsurer or by which it or its properties or assets is bound or subject, or (iii) result in any breach of, or constitute a default (or event which, with the giving of notice or lapse of time, or both, would become a default) under, or give to any Person any rights of termination, acceleration or cancellation of, any agreement, lease, note, bond, loan or credit agreement, mortgage, indenture or other instrument, obligation or contract of any kind to which the Reinsurer or any of its subsidiaries is a party or by which the Reinsurer or any of its subsidiaries or any of their respective properties or assets is bound or affected, except, in the case of clause (iii), any such conflicts, violations, breaches, loss of contractual benefits, defaults or rights that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

(d) Governmental Licenses. The Reinsurer has all Permits necessary to conduct its business as currently conducted and execute and deliver, and perform its obligations under, this Agreement, except in such cases where the failure to have a Permit has not had and would not reasonably be expected to have a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement. All Permits that are material to the conduct of the Reinsurer's business are valid and in full force and effect. The Reinsurer is not subject to any pending Action or, to the knowledge of the Reinsurer, any threatened Action that seeks the revocation, suspension, termination, modification or impairment of any Permit that, if successful, would reasonably be expected to have, or with the passage of time become, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement. The Reinsurer is duly licensed as an authorized insurer in the Ceding Company's state of domicile.

Section 16.04 Covenants of the Reinsurer

(a) Investigations. To the extent permitted by applicable Law, the Reinsurer shall promptly notify the Ceding Company, in writing, of any and all investigations of the Reinsurer conducted by any Governmental Entity commencing after the date hereof, other than routine State insurance department examinations that do not relate to the business reinsured pursuant to this Agreement or would not otherwise reasonably be expected to adversely affect the performance by the Reinsurer of its obligations under this Agreement; provided, however, that the Reinsurer may withhold any notice otherwise required to be delivered pursuant to this Section 16.04(a) to the extent that the delivery thereof to the Ceding Company would result in a waiver of the attorney-client privilege, the work-product doctrine or any other applicable legal privilege or similar doctrine.

(b) Statutory Accounting Principles. The Reinsurer shall prepare its financial statements as required by, and in accordance with, Delaware SAP.

(c) Existence; Conduct of Business. The Reinsurer shall do or cause to be done all things reasonably necessary to preserve, renew and keep in full force and effect its legal existence and the rights, Permits and privileges material to the conduct of its business.

(d) Compliance with Law. The Reinsurer shall comply with all Laws applicable to, and all Permits issued by any Governmental Entity to, the Reinsurer or by which it or its properties or assets is bound or subject, except where the failure to do so, individually or in the aggregate, would not reasonably be expected to have a material adverse effect on the Reinsurer's ability to perform its obligations, or on the Ceding Company's rights or obligations, under this Agreement.

(e) Governmental Notices. The Reinsurer shall provide the Ceding Company, within five (5) Business Days after receipt thereof, copies of any written notice or report from any Governmental Entity with respect to the business reinsured under this Agreement and a written summary of any material oral communication with any Governmental Entity with respect to the business reinsured under this Agreement.

ARTICLE XVII MISCELLANEOUS

Section 17.01 Currency. All payments due under this Agreement shall be made in U.S. Dollars.

Section 17.02 Interest. All amounts due and payable by the Ceding Company or the Reinsurer under this Agreement that remain unpaid for more than fifteen (15) calendar days from the date due hereunder will incur interest from the date due hereunder. Except as otherwise set forth in this Agreement, such interest shall accrue at a rate equal to six percent (6%) per annum, calculated on a 30/360 basis.

Section 17.03 Right of Setoff and Recoupment.

(a) Each of the Ceding Company and the Reinsurer shall have, and may exercise at any time and from time to time, the right to setoff or recoup any undisputed balance or balances, whether on account of Reinsurance Premiums, allowances, credits, Reinsured Liabilities or otherwise, due from one party to the other under this Agreement and may setoff or recoup such balance or balances against any balance or balances due to the former from the latter under this Agreement.

(b) The parties' setoff rights may be enforced notwithstanding any other provision of this Agreement including the provisions of Article XIV.

Section 17.04 No Third-Party Beneficiaries. This Agreement is an indemnity reinsurance agreement solely between the Ceding Company and the Reinsurer. The acceptance of risks under this Agreement by the Reinsurer will create no right or legal relation between the Reinsurer and the insured, owner, beneficiary, or assignee of any insurance policy of the Ceding Company. In addition, nothing expressed or implied in this Agreement is intended to or shall confer

remedies, obligations or liabilities upon any Person other than the parties hereto and their respective administrators, successors, legal representatives and permitted assigns or relieve or discharge the obligation or liability of any third party to any party to this Agreement.

Section 17.05 Amendment. This Agreement may not be changed or modified or in any way amended except by a written instrument duly executed by the proper officers of both parties to this Agreement, and any change or modification to this Agreement will be null and void unless made by amendment to this Agreement and duly executed by the proper officers of both parties to this Agreement. Prior written approval of the Iowa Insurance Division is required for any amendment to this Agreement.

Section 17.06 Notices.

(a) All demands, notices, reports and other communications provided for herein shall be delivered by the following means: (i) hand-delivery; (ii) overnight courier service (*e.g.*, FedEx, Airborne Express, or DHL); (iii) registered or certified U.S. mail, postage prepaid and return receipt requested; or (iv) facsimile transmission or e-mail; provided, that the fax or e-mail is confirmed by delivery using one of the three (3) methods identified in clauses (i) through (iii). All such demands, notices, reports and other communications shall be delivered to the parties as follows:

if to the Ceding Company:

Voya Insurance and Annuity Company
699 Walnut Street, Suite 1350
Des Moines, Iowa 50309
Attention: General Counsel
Email: legal@venerableannuity.com

if to the Reinsurer:

Athene Annuity & Life Assurance Company
7770 Mills Civic Parkway
West Des Moines, Iowa 50266
Attention: Diana Palmer
Telephone: (515) 342-4942
Email: legal@athene.com

(b) Either party hereto may change the names or addresses where notice is to be given by providing notice to the other party of such change in accordance with this Section 17.06.

(c) If either party hereto becomes aware of any change in applicable Law restricting the transmission of notices or other information in accordance with the foregoing, such party shall notify the other party hereto of such change in Law and such resulting restriction.

Section 17.07 Consent to Jurisdiction. Subject to the terms and conditions of Article XIII, each party hereto hereby irrevocably and unconditionally submits to the non-exclusive

jurisdiction of the United States District Court for the Southern District of New York and of any New York State court sitting in New York County for purposes of all legal proceedings arising out of or relating to this Agreement or for recognition and enforcement of any judgment in respect thereof. In any action, suit or other proceeding, each party hereby irrevocably waives, to the fullest extent permitted by applicable Law, any objection that it may now or hereafter have to the laying of the venue of any such proceedings brought in such court and any claim that any such proceeding brought in such a court has been brought in an inconvenient forum. Each party hereto also agrees that any final and nonappealable judgment against a party in connection with any action, suit or other proceeding shall be conclusive and binding on such party and that such award or judgment may be enforced in any court of competent jurisdiction, either within or outside of the United States. A certified or exemplified copy of such award or judgment shall be conclusive evidence of the fact and amount of such award or judgment. Each party hereto agrees that any process or other paper to be served in connection with any action or proceeding under this Agreement shall, if delivered, sent or mailed in accordance with Section 17.06, constitute good, proper and sufficient service thereof. This Section 17.07 is not intended to conflict with or override Article XIII.

Section 17.08 Service of Process. The Reinsurer hereby designates the Iowa Insurance Commissioner as its true and lawful attorney upon whom may be served any lawful process in any action, suit or proceeding instituted by or on behalf of the Ceding Company. A copy of any such process shall be delivered to the Reinsurer in accordance with Section 17.06. This Section 17.08 is not intended to conflict with or override Article XIII.

Section 17.09 Inspection of Records.

(a) Upon giving at least five (5) Business Days' prior written notice, the Reinsurer, or its duly authorized representatives, will have the right to audit, examine and copy, electronically or during regular business hours, at the home office of the Ceding Company, any and all books, records, statements, correspondence, reports, and other documents that relate to the Reinsured Policies, the Existing Hedges, the Separate Account, the assets maintained in the Modco Account or this Agreement, subject to the confidentiality provisions contained in this Agreement. In the event the Reinsurer exercises its inspection rights, the Ceding Company must provide a reasonable work space for such audit, examination or copying, cooperate fully and faithfully, and produce any and all materials reasonably requested to be produced, subject to confidentiality provisions contained in this Agreement. The expenses related to any two (2) such inspections in any calendar year shall be borne by the Ceding Company; provided, that if any breach of this Agreement by the Ceding Company has occurred, the expenses relating to all such inspections shall be borne by the Ceding Company.

(b) The Reinsurer's right of access as specified above will survive until all of the Reinsurer's obligations under this Agreement have terminated or been fully discharged.

Section 17.10 Confidentiality.

(a) The parties will keep confidential and not disclose or make competitive use of any shared Proprietary Information, as defined below, unless:

(i) The information becomes publicly available or is obtained other than through unauthorized disclosure by the party seeking to disclose or use such information;

(ii) The information is independently developed by the recipient; or

(iii) The disclosure is required by Law; provided, that, if applicable, the party required to make such disclosure will allow the other party to seek an appropriate protective order.

“Proprietary Information” includes, but is not limited to, underwriting manuals and guidelines, applications, contract forms, agent lists and premium rates and allowances of the Reinsurer and the Ceding Company, but shall not include the existence of this Agreement and the identity of the parties. Additionally, Proprietary Information may be shared by either party on a need-to-know basis with its officers, directors, employees, Affiliates, third-party service providers, auditors, consultants or retrocessionaires, or in connection with the dispute process specified in this Agreement.

(b) The Ceding Company shall not provide to the Reinsurer, and the Reinsurer shall have no right to access, any Non-Public Personal Information except to the extent (i) necessary for purposes of administration of this Agreement and (ii) requested in writing by a duly authorized representative of the Reinsurer. The Reinsurer and its representatives and service providers will protect the confidentiality and security of Non-Public Personal Information (as defined below) provided to it hereunder by:

(i) holding all Non-Public Personal Information in strict confidence;

(ii) maintaining appropriate measures that are designed to protect the security, integrity and confidentiality of Non-Public Personal Information; and

(iii) disclosing and using Non-Public Personal Information received under this Agreement for purposes of carrying out the Reinsurer’s obligations under this Agreement, for purposes of retrocession, or as may be required or permitted by Law.

“Non-Public Personal Information” is personally identifiable medical, financial, and other personal information about proposed, current and former applicants, policy owners, contract holders, insureds, annuitants, claimants, and beneficiaries of Reinsured Policies or contracts issued by the Ceding Company, and their representatives, that is not publicly available. Non-Public Personal Information does not include de-identified personal data, *i.e.*, information that does not identify, or could not reasonably be associated with, an individual.

Section 17.11 Successors. This Agreement will be binding upon the parties hereto and their respective successors and assigns including any Authorized Representative of either party. Neither party may effect any novation or assignment of this Agreement without the prior written consent of the other party and the Iowa Insurance Division.

Section 17.12 Entire Agreement. This Agreement and the Exhibits hereto constitute the entire agreement between the parties with respect to the business reinsured hereunder and supersede any and all prior representations, warranties, prior agreements or understandings between the parties pertaining to the subject matter of this Agreement. There are no understandings between the parties other than as expressed in this Agreement and the Exhibits hereto. In the event of any express conflict between this Agreement and the Exhibits hereto, the Exhibits hereto will control.

Section 17.13 Severability. The provisions of this Agreement shall be deemed severable and the invalidity or unenforceability of any provision shall not affect the validity or enforceability of the other provisions hereof. If any provision of this Agreement, or the application thereof to any Person or entity or any circumstance, is found by a court or other Governmental Entity of competent jurisdiction to be invalid or unenforceable, (a) a suitable and equitable provision shall be substituted therefor in order to carry out, so far as may be valid and enforceable, the intent and purpose of such invalid or unenforceable provision and (b) the remainder of this Agreement and the application of such provision to other Persons or circumstances shall not be affected by such invalidity or unenforceability, nor shall such invalidity or unenforceability affect the validity or enforceability of such provision, or the application thereof, in any other jurisdiction.

Section 17.14 Construction. This Agreement will be construed and administered without regard to authorship and without any presumption or rule of construction in favor of either party. This Agreement is between sophisticated parties, each of which has reviewed this Agreement and is fully knowledgeable about its terms and conditions.

Section 17.15 Non-Waiver. Neither the failure nor any delay on the part of the Ceding Company or the Reinsurer to exercise any right, remedy, power, or privilege under this Agreement shall operate as a waiver thereof. No single or partial exercise of any right, remedy, power or privilege shall preclude the further exercise of that right, remedy, power or privilege or the exercise of any other right, remedy, power or privilege. No waiver of any right, remedy, power or privilege with respect to any occurrence shall be construed as a waiver of that right, remedy, power or privilege with respect to any other occurrence. No prior transaction or dealing between the parties will establish any custom, usage or precedent waiving or modifying any provision of this Agreement. No waiver shall be effective unless it is in writing and signed by the party granting the waiver.

Section 17.16 Further Assurances. From time to time, as and when requested by a party hereto, the other party hereto shall execute and deliver all such documents and instruments and shall take all actions as may be reasonably necessary to consummate the transactions contemplated by this Agreement.

Section 17.17 Governing Law. This Agreement will be governed by and construed in accordance with the Laws of the State of Iowa without giving effect to any principles of conflicts of law thereof that are not mandatorily applicable by Law and would permit or require the application of the Laws of another jurisdiction.

Section 17.18 Counterparts. This Agreement may be executed in counterparts, all of which shall be considered one and the same agreement and shall become effective when

counterparts have been signed by each party hereto and delivered to the other party. Each party hereto may deliver its signed counterpart of this Agreement to the other party by means of electronic mail or any other electronic medium utilizing image scan technology, and such delivery will have the same legal effect as hand delivery of an originally executed counterpart. When this Agreement has been fully executed by the Ceding Company and the Reinsurer, it will become effective as of the Effective Date.

[Remainder of Page Intentionally Blank]

IN WITNESS WHEREOF, the parties hereto have caused this Agreement to be executed effective as of the Effective Date.

VOYA INSURANCE AND ANNUITY COMPANY

By: /s/ David Pendergrass

Name: David Pendergrass

Title: Senior Vice President and Treasurer

ATHENE ANNUITY & LIFE ASSURANCE COMPANY

By: /s/ Grant Kvalheim

Name: Grant Kvalheim

Title: President

Signature Page to VIAC Modco Agreement (Separate Account FA Business)

POLICY FORMS AND RIDERS¹

Product Name*	Policy Form
GoldenSelect Guarantee	GA-IA-1070
SD Fixed Guar	GA-IA-1094-individual; GA-CA-1094-group
Smart Design MRI	GA-IA-1100-individual; GA-CA-1100-group
Potential Plus	IU-IA-4040
Classic Choice MVA	1825-2/95
GoldenSelect Guarantee	GA-GIA-1070
Journey	VI-IA-3165
Quest 5	VI-IA-3147
Quest 5 ROP	VI-IA-3147
Quest 7	VI-IA-3147
Quest Plus	VI-IA-3148
SD Fixed Flex	GA-IA-1093-individual; GA-CA-1093-group
SimpleFlex	IU-IA-3019
Single Premium Immediate Annuity	1823
Any separate account liabilities related to immediate annuities and annuitizations issued by Voya Insurance and Annuity Company and its predecessors and administered on Des Moines RPS, excluding annuitizations arising from contracts with a Guaranteed Minimum	

¹ Includes all variations and attachments to the policy forms, including, but not limited to, state variations, contract schedules, riders, and endorsements.

POLICY EXPENSES

The Policy Expenses with respect to each Quarterly Accounting Period shall be an amount equal to (A) plus (B) plus (C), each as defined below:

(A) solely with respect to the Payout Annuities, an amount equal to (i) eighteen (18) basis points divided by four (4) multiplied by (ii) (a) the sum of the Modco Reserves with respect to the Payout Annuities at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves with respect to the Payout Annuities at the end of the applicable Quarterly Accounting Period, divided by (b) two (2); and

(B) with respect to the Non-Payout Annuities, an amount equal to the sum of:

(i) (a) the Quota Share of \$50 (provided, that a two percent (2.00%) per annum inflation factor will be added to such amount each year commencing on January 1, 2019) divided by four (4), multiplied by (b) (I) the sum of the total number of Non-Payout Annuities in force at the beginning of the applicable Quarterly Accounting Period plus the total number of Non-Payout Annuities in force at the end of the applicable Quarterly Accounting Period, divided by (II) two (2), plus

(ii) (a) three (3) basis points divided by four (4) multiplied by (b) (I) the sum of the Modco Reserves with respect to the Non-Payout Annuities at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves with respect to the Non-Payout Annuities at the end of the applicable Quarterly Accounting Period, divided by (II) two (2); and

(C) with respect to all Reinsured Policies, an amount with respect to investment accounting services equal to (i) 0.6 basis points divided by four (4) multiplied by (ii) (a) the sum of the Modco Reserves at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves at the end of the applicable Quarterly Accounting Period, divided by (b) two (2).

INITIAL MODCO ASSETS

See attached.

VIAC SA AADE 20% Modco

Note that values are stale (4/30/18) and will be updated with 5/31/2018 data when available

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
17275RAF9	5,645,515	CISCO SYSTEMS INC	100,000	113,341	1,619	114,961
00003#AC7	6,194,162	A&E TELEVISION NETWORKS LLC	2,500,000	2,469,602	18,113	2,487,714
11,428,878	6,194,164	RUSSIAN (FEDERATION OF) REGS	250,215	215,064	1,616	216,680
037833AK6	6,194,166	APPLE INC	10,000,000	9,992,944	118,667	10,111,611
185508A#5	6,194,168	CLECO POWER LLC	1,000,000	1,000,000	16,969	1,016,969
224044CA3	6,194,170	COX COMMUNICATIONS INC	10,000,000	9,976,246	99,153	10,075,399
40637CA*1	6,194,172	HALMA PLC	1,250,000	1,250,000	10,102	1,260,102
42824CAG4	6,194,174	HEWLETT-PACKARD CO	5,000,000	4,999,297	8,000	5,007,297
459200AM3	6,194,176	IBM CORP	10,000,000	12,620,239	1,944	12,622,184
459200AM3	6,194,178	IBM CORP	10,000,000	12,540,231	1,944	12,542,176
460690BK5	6,194,180	INTERPUBLIC GROUP OF COMPANIES INC	1,000,000	957,915	7,917	965,832
461127E*9	6,194,182	INTERTEK FINANCE PLC	1,000,000	1,000,000	3,150	1,003,150
48121@AD3	6,194,184	JRD HOLDINGS LLC	1,114,286	1,143,643	4,346	1,147,989
694308HB6	6,194,186	PACIFIC GAS AND ELECTRIC CO	9,029,000	8,924,097	46,700	8,970,797
698299AK0	6,194,188	PANAMA (REPUBLIC OF)	1,170,000	1,449,751	9,141	1,458,892
781172AB7	6,194,190	RUBY PIPELINE LLC	4,534,955	4,739,452	22,675	4,762,127
88031RAA6	6,194,192	TENASKA ALABAMA II PARTNERS LP 144A	2,117,024	2,111,793	11,166	2,122,959
594918AX2	5,301,500	MICROSOFT CORP	300,000	299,042	5,525	304,567
594918BK9	5,716,646	MICROSOFT CORP	5,000,000	5,041,868	103,833	5,145,701
26862	26,863	THORNEBERRY LTD	638,799	640,080	2,027	642,107
27000	27,001	THE MANUFACTURERS LIFE INS COMPANY.	1,786,966	1,800,540	10,293	1,810,833
27289	27,290	2101 ECH, LLC	94,516	117,895	501	118,396
27319	27,320	North Star Trust Company, Trustee	2,133,955	2,146,602	9,463	2,156,065
27320	27,321	North Star Trust Company, Trustee	462,682	465,424	2,052	467,476
27329	27,330	McAllen-83-McColl, Inc.	2,162,471	2,185,548	9,890	2,195,437
27356	27,357	BFW / Howell Associates, LLC	647,860	727,133	3,448	730,580
2735602	2,735,603	BFW / Howell Associates, LLC	160,520	180,147	884	181,031
27786	27,787	GULF VIEW, LTD.	1,061,402	1,093,189	5,029	1,098,218
28813	28,814	Agellan Commercial REIT U.S. L.P.	500,201	501,340	1,625	502,965
28860	28,861	HH Golden Gate LLC	492,537	493,883	1,646	495,529

EXISTING INDEX HEDGES

See attached.²

²This list is current as of 5/28/2018 and will be updated to be current as of 5/31/2018 following the Effective Date.

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00024C	2017-4423-L	HSBDV	HSBC Bank USA, National Association	31,572	6/27/2017	6/22/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00024P	2017-4425-L	HSBDV	HSBC Bank USA, National Association	(31,428)	6/27/2017	6/22/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00025C	2017-4853-L	HSBDV	HSBC Bank USA, National Association	39,764	7/26/2017	7/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00025P	2017-4856-L	HSBDV	HSBC Bank USA, National Association	(38,333)	7/26/2017	7/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00017C	2017-4855-L	HSBDV	HSBC Bank USA, National Association	40,509	7/26/2017	7/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00017P	2017-4858-L	HSBDV	HSBC Bank USA, National Association	(31,489)	7/26/2017	7/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00012C	2017-4861-L	HSBDV	HSBC Bank USA, National Association	20,236	7/26/2017	7/13/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00012P	2017-4863-L	HSBDV	HSBC Bank USA, National Association	(16,938)	7/26/2017	7/13/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00026C	2017-5220-L	HSBDV	HSBC Bank USA, National Association	36,749	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00026P	2017-5223-L	HSBDV	HSBC Bank USA, National Association	(36,564)	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00018C	2017-5218-L	HSBDV	HSBC Bank USA, National Association	31,985	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00018P	2017-5221-L	HSBDV	HSBC Bank USA, National Association	(29,887)	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00011C	2017-5215-L	HSBDV	HSBC Bank USA, National Association	20,566	8/28/2017	7/27/2018	SA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00011P	2017-5217-L	HSBDV	HSBC Bank USA, National Association	(20,025)	8/28/2017	7/27/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00027C	2017-5519-L	GSIDV	Goldman Sachs International	39,363.30	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00027P	2017-5522-L	GSIDV	Goldman Sachs International	(41,968)	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00019C	2017-5525-L	GSIDV	Goldman Sachs International	23,116	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00019P	2017-5531-L	GSIDV	Goldman Sachs International	(23,451)	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00013C	2017-5521-L	GSIDV	Goldman Sachs International	24,845	9/26/2017	9/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00013P	2017-5527-L	GSIDV	Goldman Sachs International	(27,251)	9/26/2017	9/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00028C	2017-5995-L	RBCDV	Royal Bank of Canada	41,156	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00028P	2017-5999-L	RBCDV	Royal Bank of Canada	(46,763)	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00012C	2017-6010-L	RBCDV	Royal Bank of Canada	18,944	10/26/2017	10/5/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00012P	2017-6014-L	RBCDV	Royal Bank of Canada	(14,729)	10/26/2017	10/5/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00020C	2017-5997-L	RBCDV	Royal Bank of Canada	26,935	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00020P	2017-6006-L	RBCDV	Royal Bank of Canada	(28,458)	10/26/2017	10/24/2018	SA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00014C	2017-5998-L	RBCDV	Royal Bank of Canada	18,189.60	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00014P	2017-6003-L	RBCDV	Royal Bank of Canada	(20,765)	10/26/2017	10/24/201	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00029C	2017-6344-L	HSBDV	HSBC Bank USA, National Association	55,454	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00029P	2017-6346-L	HSBDV	HSBC Bank USA, National Association	(51,299)	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00021C	2017-6337-L	HSBDV	HSBC Bank USA, National Association	19,573	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00021P	2017-6339-L	HSBDV	HSBC Bank USA, National Association	(18,658)	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00030C	2017-6654-L	BARDV	Barclays Bank, PLC	23,232	12/27/2017	12/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00030P	2017-6656-L	BARDV	Barclays Bank, PLC	(25,291)	12/27/2017	12/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00013C	2017-6651-L	BARDV	Barclays Bank, PLC	33,798.30	12/27/2017	12/18/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00013P	2017-6653-L	BARDV	Barclays Bank, PLC	(28,386)	12/27/2017	12/18/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00022C	2018-1437446-L	GSIDV	Goldman Sachs International	22,391	1/26/2018	12/28/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00022P	2018-1437448-L	GSIDV	Goldman Sachs International	(16,422)	1/26/2018	12/28/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00031C	2018-1509240-L	WCHDV	Wells Fargo Bank, N. A.	17,788	2/27/2018	2/20/2019	SA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00031P	2018-1509242-L	WCHDV	Wells Fargo Bank, N. A.	(17,189)	2/27/2018	2/20/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00015C	2018-1509243-L	WCHDV	Wells Fargo Bank, N. A.	22,144.10	2/27/2018	12/18/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00015P	2018-1509245-L	WCHDV	Wells Fargo Bank, N. A.	(11,517)	2/27/2018	12/18/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00032C	2018-1640724-L	GSIDV	Goldman Sachs International	56,713.60	4/26/2018	4/19/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00032P	2018-1640729-L	GSIDV	Goldman Sachs International	(58,260)	4/26/2018	4/19/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00023C	2018-1640726-L	GSIDV	Goldman Sachs International	30,519	4/26/2018	3/27/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00023P	2018-1640728-L	GSIDV	Goldman Sachs International	(26,530)	4/26/2018	3/27/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00016C	2018-1665741-L	CITDV	Citibank, N.A.	27,094	5/8/2018	4/17/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00016P	2018-1665743-L	CITDV	Citibank, N.A.	(17,111)	5/8/2018	4/17/2019	SA

EXISTING OTHER HEDGES

None.

REINSURER REPORTS

Ceding Company Receipt of Information	Information to be Provided
8 Business Days after end of quarter	Draft reserve report
10 Business Days after end of quarter	Final reserve report, including statutory, GAAP and tax reserves, with an inventory of reserve topsides or adjustments
10 Business Days after the end of the quarter	Best estimate cash flows
17 Business Days after end of quarter	Reliance statements for reserves and for fixed income annuities including AG35 AA certificate and reliance for the economic assumptions used to calculate the market value of the options
10 Business Days prior to effective date of proposed changes	Recommendation for Interest Crediting
5 Business Days prior to effective date of proposed changes	Upload file for Interest Crediting
17 Business Days after end of year	Valuation Certificate/Affidavit
37 calendar days after end of year	Annual Opinion Statements
Annually by September 30 th	Assumptions to support calculation of Actuarial Present Values
Annually	Support for Blue Book exhibits, including Exhibits 5 and 7; Exhibit of Policies; Analysis of Increase in Reserves (AIR), and all applicable state pages for filing of Blue Book. Additional information if needed for notes to VIAC's financial statements, supplements, and general interrogatories
Annually	Support for Green Book exhibits, including Exhibits 3 and 6; Analysis of Increase in Reserves (AIR). Additional information if needed for notes to VIAC's financial statements, supplements, and general interrogatories
Annually	Reliance for Asset Adequacy

WEEKLY ACCOUNTING REPORT

See attached.

Weekly Accounting Report
VIAC to AADE SA Business Modco Settlement
For the Week-to-date Accounting Period beginning: MM/DD/YY and ending on: MM/DD/YY

VIAC to AADE FA Modco (DE) - SA
20% Quota Share
Total

Section 1: Policy cash flows to/(from) Reinsurer

First Year Premium	-	
Single Premium	-	
Renewal Premium	-	
Premium on Supplemental Contracts	-	
Other Premium	-	
Less: Returned Premium	=	
A TOTAL Premiums		
Full Surrenders	-	
Partial Surrenders	-	
Death Claims	-	
Interest on Death Claims	-	
Annuity Payments under Payout Annuities	-	
Excess Benefits ¹	-	
Surrender Charges	-	
Market Value Adjustments	-	
Other	=	
B TOTAL Claims	-	
First Year Commissions	-	
Renewal Commissions	-	
Trail Commissions	-	
Other Commission	=	
C TOTAL Commissions	-	

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer -

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D)² \$ -

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
- 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis

MONTHLY ACCOUNTING REPORT

See attached.

Monthly Accounting Report
VIAC to AADE SA Business Modco Settlement
For the Year-to-date Accounting Period beginning: MM/DD/YY and ending on: MM/DD/YY

VIAC to AADE FA Modco (DE) - SA
 20% Quota Share
 Total

Section 1: Policy cash flows to/(from) Reinsurer

First Year Premium	-	
Single Premium	-	
Renewal Premium	-	
Premium on Supplemental Contracts	-	-
Other Premium	-	
Less: Returned Premium	=	

A TOTAL Premiums

Full Surrenders	-	
Partial Surrenders	-	
Death Claims	-	
Interest on Death Claims	-	
Annuity Payments under Payout Annuities	-	-
Excess Benefits ¹	-	
Surrender Charges	-	
Market Value Adjustments	-	
Other	=	

B TOTAL Claims

First Year Commissions	-	
Renewal Commissions	-	
Trail Commissions	-	
Other Commission	=	

C TOTAL Commissions

-

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer

-

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D)² \$ =

Section 4: Other fee accruals owed from Reinsurer

F Expenses (P) \$ -

G Investment Fees (L) -

H Other -

Section 5: Monthly/Quarterly Net Settlement Amount owed to / (from) Reinsurer

I Reinsurer Share of Settlement Amounts (E - F - G - H) -
J Interim settlements transferred to / (from) Modco Account during Period -
K Net Settlement Amount owed to / (from) Reinsurer (I - J) \$ -

Section 6: Investment Fees

AAM Management fees -
Subvisory fees -
Incentive Subadvisory fees -
CML Servicing Fees -
Custody Fees -
L TOTAL Investment Fees \$ -

Section 7: Expense Reimbursements

M Premium Taxes Payable by Reinsurer -
N Guaranty Fund Assessments due from Reinsurer -
O Other Expenses -
P TOTAL Expenses and Taxes
owed from Reinsurer (M+N+O) -

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
 - 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
-

QUARTERLY ACCOUNTING REPORT

See attached.

Quarterly Accounting Report
VIAC to AADE SA Business Modco Settlement
For the Year-to-date Accounting Period beginning: MM/DD/YY and ending on: MM/DD/YY

VIAC to AADE FA Modco (DE) - SA
20% Quota Share
Total

Section 1: Policy cash flows to/(from) Reinsurer

First Year Premium	-	
Single Premium	-	
Renewal Premium	-	
Premium on Supplemental Contracts	-	-
Other Premium	-	
Less: Returned Premium	-	=

A TOTAL Premiums

Full Surrenders	-	
Partial Surrenders	-	
Death Claims	-	
Interest on Death Claims	-	
Annuity Payments under Payout Annuities	-	-
Excess Benefits ¹	-	
Surrender Charges	-	
Market Value Adjustments	-	
Other	-	=

B TOTAL Claims

First Year Commissions	-	
Renewal Commissions	-	
Trail Commissions	-	
Other Commission	-	=

C TOTAL Commissions

-

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer

-

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D)² \$ =

Section 4: Other fee accruals owed from Reinsurer

F Expenses (P + Q)³ \$ -

G Investment Fees (L) -

H Other -

Section 5: Monthly/Quarterly Net Settlement Amount owed to / (from) Reinsurer

I Reinsurer Share of Settlement Amounts (E - F - G - H) -
J Interim settlements transferred to / (from) Modco Account during Period -
K Net Settlement Amount owed to / (from) Reinsurer (I - J) \$ -

Section 6: Investment Fees

AAM Management fees -
Subvisory fees -
Incentive Subadvisory fees -
CML Servicing Fees -
Custody Fees -
L TOTAL Investment Fees \$ -

Section 7: Expense Reimbursements

M Premium Taxes Payable by Reinsurer -
N Guaranty Fund Assessments due from Reinsurer -
O Other Expenses -
P TOTAL Expenses and Taxes
owed from Reinsurer (M+N+O) -

Section 8: Policy expenses owed from Reinsurer

Non-payout annuities - fee applied to reserves -
Non-payout annuities - fee applied to policy count -
TOTAL Policy Expenses specific to Non-Payout Annuities -
Payout annuities - fee applied to reserves -
TOTAL Policy Expenses specific to Payout Annuities -
Ceding commission -
Investment accounting services fee -
Other Expenses -
TOTAL Other Policy Expenses -
Q TOTAL Policy Expenses -

Section 9: Modco Invested Assets

R Statutory Carrying Value of Assets at Beginning of Accounting Period -

Total Interest Income - Non-Alternative -
Other fees - reimbursements -
Alternatives -
Amortization -
Realized Gains / (Losses) - Alternative -
Realized Gains / (Losses) - Non-Alternative -
Unrealized Gains / (Losses) - Alternative -
Unrealized Gains / (Losses) - Non-Alternative -
Statutory Impairments and Default Losses Realized - Non-Alternative -

Statutory Impairments and Default Losses Realized	- Alternative	-
ModCo Option Gains on Expiry	-	-
ModCo Option Amortization	-	-

S TOTAL Net Investment Income -

T Cash or statutory carrying value of other assets transferred (to Reinsurer from Modco Account) / from Reinsurer into Modco Account -

QQ 20YY Settlement -
MM/DD/YYYY -
MM/DD/YYYY -

Transferred Asset Basis Differences -

U Cash or statutory carrying value of other assets transferred (to Ceding Company from Modco Account) / from Ceding Company to Modco Account -
Interim Payments -
QQ 20YY Settlement -
MM/DD/YYYY

V Statutory Carrying Value of Assets at End of Accounting Period (S +/- T +/- U +/- V) -

W Book Value of Policy Loans at the Beginning of the Month -
New loans -
Loan payments made -
Loan interest -

X Total increase/(decrease) from Policy Loan -

Y Book Value of Policy Loan at End of the Month (X +Y) -

Section 10: Interest Maintenance Reserve (IMR)
Beginning Reserve -
Add: current realized gains/losses -
Less: current period amortization -
Add: Other adjustment -
Z Ending -

Section 11: Modified Coinsurance Reserves

Beginning ICOS -
Modco Reserves - Beginning of Period, Gross -

Ending ICOS -
Modco Reserves - End of Period, Gross -

AA Modified Coinsurance Reserves as of Beginning of Accounting Period -

AB Modified Coinsurance Reserves as of End of Accounting Period -

AC Change in Modified Coinsurance Reserves (AC - AB) -

Section 12: Calculation of Modco Adjustment

AD TOTAL Modified Coinsurance Reserves (AC) \$ -
AE IMR at End of Accounting Period (X) \$ -



AF Statutory Carrying Value of Assets in the Modco Account at End of Accounting Period (including policy loans) (W + Z) \$ -

AG Modco Adjustment due from/(to) Reinsurer (AE + AF - AG) \$ -

AH Settlement Adjustment / Other \$ -

AI Net Amount to Transfer from /(to) Reinsurer (AH - AI) \$ -

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
 - 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
 - 3 Monthly settlements will only include expenses detailed in section 7. Quarterly settlements will include expenses detailed in section 7 and section 8.
-

ACCOUNT VALUE ROLL-FORWARD INFORMATION FIELDS

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
ISSUE DATE	Date of Issuance
Month End Date	Date of the month end value
Bucket CODE	Identification of Fixed or Fund
FIA FLAG	Y / N to indicate if FIA.
Prior Month End Value	Value from the prior AVRFB file at the bucket level.
Deposits	AV deposited into Bucket or Free look removed from bucket.
Annuityizations	Account Value annuityized.
AWS	Systematic Withdrawals. Would expect GMWB payments / Claims to be reported here.
DEATH CLAIMS	Death Claim
DEATH CLAIMS Excess	Death Claim paid in excess of AV
Shifts	Money moved between buckets.
SURRENDER - FULL	Full surrenders
SURRENDER - PARTIAL	Partial Surrenders
Surr Charges	Surrender charges applied
MVA	MVA applied
Apprec	Bucket Appreciation (Interest credited)
GMWB_Credit	Credit to offset the GMWB Claim, expected this to be populated when AV approaches zero. This will keep AV from going negative.
GMDB_Credit	Credit that represents excess death benefit paid out due to a GMDB rider.
GMWB_Charge	Charge applied for GMWB rider
GMDB_Charge	Charge applied for GMDB rider
Current Month End Value	Value after all monthly transactions have occurred. This should align with the "VOYA_FIELDS_IF" request. This should be the rolled value from the prior month.

SERIATIM INFORMATION FIELDS

I. For Payout Annuities

Request
Policy Number
Policy Status
Plan Code
Company Name
Issue State
Contract Type (Payout, Annuitization, Structured Settlement, etc..)
Owner Sex
Owner Issue Age
Owner Date of Birth
Owner Date of Death
Number of Lives
Initial Premium
Rated Age
Substandard Category
Payout Type (Cert Only, C&L, Life Only)
Recurring Benefit Payment Amount
Payment Mode
Issue Date
Benefit Start Date
Benefit Stop Date
Benefit Stop Reason
Certain Period End Date
Certain Period Months
JointSurvivor Benefit Percent or Amount -1st Life
JointSurvivor Benefit Percent or Amount -2nd Life
Contingent Annuitant's Issue Age
Contingent Annuitant's Date of Birth
Contingent Annuitant's Date of Death
Contingent Annuitant's Sex
Cost of Living Adjustment/Benefit Growth Rate Pct
Cost of Living Adjustment Frequency
Income Change Date
Income Change Amount
Lump Sum Payment Amount
Lump Sum Payment Date

Death Benefit Amount
Stat Valuation Rate 1
Stat Valuation Rate 2
Stat Valuation Rate 3
Stat Valuation Rate 4
Tax Valuation Rate 1
Tax Valuation Rate 2
Tax Valuation Rate 3
Tax Valuation Rate 4
Death Status
Valuation Date

II. For Non-Payout Annuities

a. For Fixed and Fixed Indexed Annuities

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
Company	Issuing company
Treaty	Description of the if it is in the flow or block treaty.
Quota Share	Reinsured Quota share associated with policy. This is expected to be 1.00 for Voya.
Annuity Type	Source of Funds
Policy Form Name	Name of the policy form
STATUS	A= Active, SR = Surrendered, P = Pending , T = Terminated, CA = Canceled, DH = Death, AN: Annuitized, O = Terminated for other reason
REASON	Reason for Terminating Policy (Surrender, Etc.)
ISSUE STATE	two letter code for each issue state
ISSUE DATE	Date of Issuance
RATE DETERMINATION DATE	As of date of the rates, can be different from issue date.
Application Date	Date at which policy application was filed
LIFE1 ISSUE AGE	Age at Issue
LIFE1 SEX CODE	F = female, M = Male
LIFE1 Birth Date	Date of Birth
SingleJointIndicator	Is the policy single or Joint
LIFE2 ISSUE AGE	Joint Life Age at Issue
LIFE2 SEX CODE	Joint Life F = female, M = Male
LIFE2 Birth Date	Joint Life Date of Birth
QUAL CODE	Q = Qualified, NQ = non qualified. Any other values should be explained

PremBonus	Premium Bonus (if applicable)
PremBonusType	How is the premium bonus recaptured? Via a vesting schedule or higher surrender charges?
PremBonusVestTable	Vesting schedule for premium bonus
PremBonusAddSCTable	Additional surrender charge for premium bonus.
Accum Value	Account Value
Surr Value	Accumulation value - surrender charge - premium tax
MVA_Type	Identifier for the Type of MVA. This would generally indicate different MVA calculations. Could be descriptive or form types. NA if no MVA.
MVA_Adjustment	Current Calculated MVA Adjustment
MVA_Term	Number of years the MVA applies
MVA_RateType	They Type of rate that the MVA calculation is based on.
MVA_RateInitial	The rate from contract issue date that the mva is calculated against
MVA_RateTerm	Term of rate to be looked in the projection to calculate future MVAs
MVA_RateAdd	Additive factor to the calculation
Stat Reserve	Calculated statutory reserve
Prem Rcd	Total premium received
Prem 1yr	Total premium received in first year
Remaining Premium	Total premium received less ITD withdrawals
Comm	Total commissions paid to Agent
Comm_Code	Commission Code. Represents heaped, level, other
Comm_Table	Table reference for the commission.
Comm_ChgbackITD	ITD amount of commission chargebacks
Comm_Deferrable	Deferrable Comm
Comm_NonDeferrable	Non deferrable Comm
Comm_Ceding	Ceding Commission Associated with Policy
Death Claim	Total death claim distributed upon death
Withdrawals	Withdrawal Value
Surrenders	Total amount paid upon surrender
Surr Charge	Total surrender charges collected upon surrender
SURR CHG PCT	Current surrender charge percent (5% Surrender Charge should be shown as 0.05)
SC_Table	Table reference for looking up policy year based surrender charges
Fix_GuarPeriod_Current	Current guarantee period in months for fixed bucket. {May move to Strat Request}
Fix_GuarPeriod_Prior	Prior Guar Period in months for fixed buckets. {May move to Strat Request}
Fix_GuarPeriod_Next	What is the length of next available guaranteed period for Fixed Buckets? In months. {May move to Strat Request}
Renewal Date	Date on which the policy has had its most recent renewal
Fixed Credit RT	Current guarantee period interest rate

Fix FV	Fixed Rate Fund Value
Index FV	Indexed Rate Fund Value
SNFL Value Indexed	Minimum guaranteed contract value for Indexed buckets
SNFL Rate Indexed	Minimum guaranteed contract value interest rate for indexed buckets
SNFL Value Fixed	Minimum guaranteed contract value for fixed buckets (Including MYGA or Traditional products)
SNFL Rate Fixed	Minimum guaranteed contract value interest rate for fixed buckets. (Including MYGA or Traditional products)
MGCV	If there is an additional guarantee other than SNFL
MGCV Int Rate	If there is an additional guaranteed Rate other than SNFL
MGCV2	If there is an additional guarantee other than SNFL and MGCV
MGCV2 Int Rate	If there is an additional guaranteed Rate other than SNFL and MCGV
FPW_Avail	Free Partial Withdrawal Currently Available to the policy
FPW_ITD_Free	Inception to date free partial withdrawals taken
FPW_ITD_Excess	Inception to date partial withdrawals in excess of the free partial withdrawal amount
FPW_ITD_Total	Inception to date total partial withdrawals taken (free + excess)
Spousal Cont / Beneficiary	Indicator if it is a spousal continuation or Beneficiary, S if Spousal, B if Bene, & N if it is not
Spousal/Beneficiary Continuation Date	Date of the spousal continuation
Premium Tax	Premium tax charged to the policy
Stat Val Rate Withdrawal	Statutory Valuation rate at issue for Withdrawal Benefit Stream
Stat Val Rate Annuitization	Statutory Valuation rate at issue for Annuitization Benefit Stream
Stat Val Rate Death	Statutory Valuation rate at issue for Death Benefit Stream
Original Issue Age	For Renewed MYGAs, the issue age for first surrender period
Original Issue Month	For Renewed MYGAs, the issue month for first surrender period
Original Issue Year	For Renewed MYGAs, the issue year for first surrender period
GMWB_RiderCode	Code or form type of GMWB rider
GMWB_Value	GMWB value to multiply the payout table by calculate the benefit.
GMWB_SimpleIntBase	If rollup is simple interest, this is the basis for the interest credited to the GMWB Value
GMWB_PayoutTable	Table reference for defining attained age or select/Ult payout factors (MAW)

GMWB_ChargeType	Definition of charges. Includes, what the basis of the charge is (AV or GMWB AV), as well as if the charge is proportional or dollar for the dollar.
GMWB_Charge%	Charge Rate
GMWB_ChargeTable	Table reference for defining charges, if more complex than a single number
GMWB_ChargeITD	Charges collected from issue
GMWB_RollupType	Definition of rollup of the GMWB Value. Generally thought of Simple / Compound interest and Dollar for Dollar or Proportional. There may be other types not listed.
GMWB_Rollup%	Rollup rate
GMWB_RollupTable	Table reference for defining rollups, if more complex than a single number
GMWB_RollupPar	Participation Rate in base contract interest credits
GMWB_AccumYrs	Years the GMWB_Value will accumulate
GMWB_ValueBonus	Bonus decimal applied to the GMWB_Value
GMWB_PaymentElectDate	Date GMWB payments are elected. Default for none elected.
GMWB_PaymentAttainedAge	Attained Age used to determine GMWB payment, if attained age driven
GMWB_PaymentIssueAge	Issue Age used to determine GMWB payment, if attained age driven
GMWB_PaymentElection	Systematic or One-time MAW;
GMWB_Payment	Current annual payment for elected GMWB. 0 if not elected.
GMWB_PaymentRemaining	Remaining annual payments for GMWB. 0 if not elected
GMWB_PaymentType	Type of GMWB payment elected. Joint/Single and Level, Inflation, Increasing, Inflation, etc. This field should have all possible payment options that have been elected. Default for none elected.
GMWB_PaymentMode	Frequency of the elected gwmb payment
GMWB_PaymentUtil	Is the maximum available being taken(max), excess, or less(partial)?
GMWB_PaymentIncr	decimal representing annual increase in GMWB_Payment. 0 if no increase or not elected
GMWB_TerminationDate	Date that the income rider was terminated by the policyholder
GMWB_Restart	Y\N flag if IR Restart has been elected. Restart
GMWB_RestartDate	Date of IR Restart (if applicable)
GMWB_RestartAccumDate	If Restarted, new end date of accumulation phase
GMWB_NHBType	Determines which type of nursing home benefit can be elected under the GMWB rider. Example are 2x payment for life, 2x payment for 5 years, 2x payment until AV is exhausted, etc...
GMWB_NHBMult	Multiplier applied to payments when "X" ADLs can not be performed
GMWB_NHBElectDate	Date the Nursing home benefit is turned on

GMWB_NHPEndDate	Date the nursing benefit is turned off.
GMWBDB	Yes/No flag to indicate if GMWB rider has a death benefit associated with it
GMWBDB_PayoutTermCurr	Number of years the GMWB face is paid out over as the death benefit
GMWBDB_PayoutTermGuar	Guaranteed number of years the GMWB face is paid out over as the death benefit
GMDB_RiderCode	Code or form type of GMDB rider
GMDB_Value	GMDB Base paid out as death benefit
GMDB_SimpleIntBase	If rollup is simple interest, this is the basis for the interest credited to the GMDB Value
GMDB_ChargeType	Definition of charges. Includes, what the basis of the charge is (AV or GMDB AV), as well as if the charge is proportional or dollar for the dollar.
GMDB_Charge%	Charge Rate
GMDB_ChargeTable	Table reference for defining charges, if more complex than a single number
GMDB_RollupType	Definition of rollup of the GMDB Value. Generally thought of Simple / Compound interest and Dollar for Dollar or Proportional. There may be other types not listed.
GMDB_Rollup%	Rollup rate
GMDB_RollupTable	Table reference for defining rollups, if more complex than a single number
GMDB_RollupPar	Participation Rate in base contract interest credits
GMDB_PayoutTermCurr	Number of years the GMDB face is paid out over as the death benefit
GMDB_PayoutTermGuar	Guaranteed number of years the GMDB face is paid out over as the death benefit
PolicyLoan_Amount	Amount of loaned out AV
DistChannel	Distribution Channel. Specific names of the
Annuity_Value	Value that can be annuitized. Generally expected to be AV. Some products have none AV values
Annuity_Bonus	Bonus applied to the Annuity Value.
Annuity_MaxDate	Max Date at which the policy can annuitize
Annuity_MinCertPeriod	Shortest certain years the policy can annuitize.
Annuity_MinCertPeriodRate	Annuity rate associated with the shortest certain period.

- b. For Fixed Indexed Annuities Only
i. Strategy Data
-

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
Bucket CODE	Identification of Fixed or Fund
ISSUE DATE	Date of Issuance
Index Date	Date of most recent renew
Index Value	Index Value as of Index Date
Index End Date	End Date to compare Index Values
Term	Term Length, in months or years
FundInBucket	Account value for index
Index Desc	description of index
Index Cap	Cap associated with index
Min Index Cap	minimum cap for index
Participation Rate	participation rate for index
Min Part Rate	minimum participation rate for index
MinGuar	Minimum guarantee rate
Trigger Rate	Performance Trigger rate
Min Trigger Rate	Minimum Trigger rate
Bucket MGCV	Minimum guaranteed contract value at the index bucket level (sum of buckets should total to the aggregate MGCV)
Bucket F133 Guaranteed Value	Guaranteed Value at the indexed bucket level. Total of premium + transfers - withdrawals from the strategy. Could be aggregated to the total of the indexed buckets.
Buffer Rate	Rate at which policy holders begin experiencing loss
SpreadRate	Annual spread rate
Max Spread Rate	Maximum spread rate
Bailout Fields	Any fields applicable to Bailout Strategies
TIER Rates	High and Low Tiered Rates for Tiered Rate Strategies

ii. Transaction Data

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
ISSUE DATE	Date of Issuance
Bucket CODE	Identification of Fixed or Fund
Index Desc	description of index
transaction type	Detailed description of transaction
Account value post	Account Value after transaction
Transaction amount	Transaction amount
Effective Date	Effective Date of transaction (sometimes it is back dated)
Processdate	Process Date of transaction
Death Date	Date of Death
Death Notification Date	Date of Death Notification
reversal code	Code for reversing transactions
date of reversal	Used in cases of reversed transactions
surrender charges	Surrender Charges associated with transaction
MVA	MVA associated with transaction
Free withdrawal amount	\$ of transaction that was free of SC and MVA
Interest Earned	Interest Credited to the policy (i.e. Fixed Interest or Indexed Interest (on Anniversary))
Gross Premium	Gross Premium
Remaining premium	Remaining Premium as of after transaction

Additional Transaction relevant fields	Include any other transaction relevant fields commonly used by VOYA
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MODIFIED COINSURANCE AGREEMENT (FA BUSINESS)

between

ATHENE LIFE RE LTD.

and

VOYA INSURANCE AND ANNUITY COMPANY

effective as of June 1, 2018

Treaty Number BDVFA - 060118

TABLE OF CONTENTS

Page

ARTICLE I GENERAL PROVISIONS	2
Section 1.01	2
Defined Terms	
Section 1.02	8
Other Definitional Provisions	
ARTICLE II COVERAGE	8
Section 2.01	8
Scope and Basis of Reinsurance	
Section 2.02	9
Policy Changes	
Section 2.03	9
Reinstatement of Surrendered Policies	
Section 2.04	9
Misstatement of Fact	
Section 2.05	9
Credited Rates and Non- Guaranteed Elements	
Section 2.06	10
Programs of Internal Replacement	
Section 2.07	10
Conservation Program	
Section 2.08	10
Retrocession	
Section 2.09	10
Interest Maintenance Reserve	
Section 2.10	10
Valuation of Liabilities	
ARTICLE III REINSURANCE PREMIUMS	10
Section 3.01	10
Reinsurance Premiums	
Section 3.02	10
Initial Premium; True-Up	
ARTICLE IV CEDING COMMISSION	11
Section 4.01	11
Ceding Commission	
ARTICLE V ADMINISTRATION FEE	12
Section 5.01	12
Policy Expenses	

ARTICLE VI REINSURED LIABILITIES 12

Section 6.01 12

Reinsured
Liabilities

Section 6.02 12

Claims
Settlement

Section 6.03 12

Recoveries

ARTICLE VII REPORTING AND SETTLEMENTS 12

Section 7.01 12

Ceding
Company
Reporting

Section 7.02 14

Reinsurer
Reporting

Section 7.03 15

Settlements

ARTICLE VIII	17
MODCO ACCOUNT	17
Section 8.01	17
Modco Account	
Section 8.02	19
Credit for Reinsurance	
Section 8.03	19
Investment Management	
ARTICLE IX HEDGING	20
Section 9.01	20
Existing Hedges	
Section 9.02	20
Other Hedging	
ARTICLE X ADMINISTRATION	20
Section 10.01	20
Policy Administration	
Section 10.02	21
Record-Keeping	
ARTICLE XI TERM AND TERMINATION	21
Section 11.01	21
Duration of Agreement	
Section 11.02	21
Recapture	
Section 11.03	22
Recapture Payment	
Section 11.04	22
Survival	
ARTICLE XII ERRORS AND OMISSIONS	22
Section 12.01	22
Errors and Omissions	
ARTICLE XIII DISPUTE RESOLUTION	23
Section 13.01	23
Negotiation	
Section 13.02	23
Arbitration; Waiver of Trial by Jury	
ARTICLE XIV INSOLVENCY	24
Section 14.01	24
Insolvency	
ARTICLE XV TAXES	25
Section 15.01	25
Taxes	
Section 15.02	26
Excise Tax	
Section 15.03	26
BEAT	
ARTICLE XVI REPRESENTATIONS, WARRANTIES AND COVENANTS	26
Section 16.01	26
Representations and Warranties	

of the Ceding Company	
Section 16.02	28
Covenants of the Ceding Company	
Section 16.03	29
Representations and Warranties of the Reinsurer	
Section 16.04	30
Covenants of the Reinsurer	

ARTICLE XVII MISCELLANEOUS 31

Section 17.01	31
Currency	
Section 17.02	31
Interest	
Section 17.03	31
Right of Setoff and Recoupment	
Section 17.04 No31	
Third-Party Beneficiaries	
Section 17.05	31
Amendment	
Section 17.06	32
Notices	
Section 17.07	32
Consent to Jurisdiction	
Section 17.08	33
Service of Process	
Section 17.09	33
Inspection of Records	
Section 17.10	33
Confidentiality	
Section 17.11	34
Successors	
Section 17.12	34
Entire Agreement	
Section 17.13	35
Severability	
Section 17.14	35
Construction	
Section 17.15	35
Non-Waiver	
Section 17.16	35
Further Assurances	
Section 17.17	35
Governing Law	
Section 17.18	35
Counterparts	

Schedules

- I. Policy Forms and Riders
- II. Policy Expenses
- III. Initial Modco Assets
- IV. Existing Index Hedges
- V. Existing Other Hedges
- VI. Reinsurer Reports

Exhibits

- A. Form of Weekly Accounting Report
- B. Form of Monthly Accounting Report
- C. Form of Quarterly Accounting Report
- D. Account Value Roll-Forward Information Fields
- E. Seriatim Information Fields

MODIFIED COINSURANCE AGREEMENT (FA BUSINESS)

This MODIFIED COINSURANCE AGREEMENT (this "Agreement"), effective as of June 1, 2018 (the "Effective Date"), is made by and between Voya Insurance and Annuity Company, an insurance company organized under the Laws of the State of Iowa (the "Ceding Company"), and Athene Life Re Ltd., a reinsurance company organized under the Laws of Bermuda (the "Reinsurer").

WITNESSETH:

WHEREAS, Athene Holding Ltd. ("AHL"), VA Capital Company LLC (the "Buyer Parent"), and Voya Financial, Inc. (the "Seller") have entered into a Master Transaction Agreement, dated as of December 20, 2017 (the "Master Agreement"), pursuant to which, among other things, the Seller will sell, and Venerable Holdings, Inc., a wholly owned subsidiary of the Buyer Parent (the "Buyer"), will purchase, all of the issued and outstanding shares of common stock of the Ceding Company;

WHEREAS, in connection with the closing of the sale of the Ceding Company to the Buyer, the Ceding Company and Athene Annuity & Life Assurance Company, a wholly owned subsidiary of AHL, have entered into two reinsurance transactions pursuant to which the Ceding Company cedes, and Athene Annuity & Life Assurance Company accepts, on a coinsurance basis and a modified coinsurance basis, a twenty percent (20%) quota share of the Reinsured Liabilities (as defined below); and

WHEREAS, in connection with the closing of the sale of the Ceding Company to the Buyer, the Ceding Company and the Reinsurer, an indirect wholly owned subsidiary of AHL, wish to enter into a modified coinsurance transaction with respect to certain fixed annuity business of the Ceding Company;

WHEREAS, the Reinsurer negotiated the terms of this Agreement in the form as it was originally attached to the Master Agreement from outside the United States in a manner consistent with its operating guidelines;

WHEREAS, the Reinsurer negotiated any further changes to this Agreement, as compared to the form as it was originally attached to the Master Agreement, from outside the United States in a manner consistent with its operating guidelines; and

WHEREAS, subject to the terms, conditions and limitations contained herein, the Ceding Company desires to cede, on a modified coinsurance basis, and the Reinsurer desires to accept, the Reinsured Liabilities (as defined below).

NOW, THEREFORE, in consideration of the mutual promises and agreements contained herein, the Ceding Company and the Reinsurer hereby agree as follows:

**ARTICLE I
GENERAL PROVISIONS**

Section 1.01 Defined Terms. As used in this Agreement, the following terms shall have the following meanings:

“Action” shall mean (a) any civil, criminal or administrative action, suit, claim, litigation, arbitration or similar proceeding, in each case, before a Governmental Entity, or (b) any investigation or written inquiry by a Governmental Entity other than any examination by a taxing authority, including a tax audit.

“Additional Tax” shall have the meaning specified in Section 15.03(b).

“Affiliate” shall mean, with respect to any Person, another Person that directly or indirectly, through one or more intermediaries, controls, is controlled by or is under common control with, such first Person, and the term “Affiliated” shall have a correlative meaning. For the purposes of this definition, “control”, when used with respect to any Person, means the power to direct the management and policies of such Person, directly or indirectly through the ownership of voting securities, by contract, or otherwise, and the terms “controlling” and “controlled” have the meanings correlative to the foregoing. For the avoidance of doubt, the Ceding Company and the Reinsurer shall not be deemed “Affiliates” for purposes of this Agreement.

“Agreement” shall have the meaning specified in the Preamble hereto.

“AHL” shall have the meaning specified in the Recitals hereto.

“Allianz Trust Account” shall mean the trust account established pursuant to that certain Asset Trust Agreement, dated as of December 30, 1993, among the Ceding Company (formerly known as USG Annuity & Life Company), Allianz Life Insurance Company of North America and The Bank of New York Mellon (formerly known as The Bank of New York).

“Applicable Tax Gross-Up Percentage” shall mean (a) with respect to the Pre-Tax Reform Existing IMR, 65%, and (b) with respect to the Post-Tax Reform Existing IMR, one minus the highest federal tax rate applicable to United States corporations at the time such interest maintenance reserves were established.

“Authorized Representative” shall have the meaning specified in Section 14.01(a)(i).

“Business Day” shall mean any day other than a Saturday, Sunday or any other day on which banking institutions are authorized or required by Law to close in New York, New York or Des Moines, Iowa.

“Buyer” shall have the meaning specified in the Recitals hereto.

“Buyer Parent” shall have the meaning specified in the Recitals hereto.

“Ceding Company” shall have the meaning specified in the Preamble hereto.

“Code” shall mean the Internal Revenue Code of 1986, as amended.

“Company Required Initial Premium” shall have the meaning specified in Section 3.02(b).

“Custodian” shall have the meaning specified in Section 8.01(a).

“Effective Date” shall have the meaning specified in the Preamble hereto.

“Estimated Company Ceding Commission” shall have the meaning specified in the Master Agreement.

“Estimated Company Required Initial Premium” shall have the meaning specified in Section 3.02(d).

“Excluded Liabilities” shall mean without duplication (a) all Extra-Contractual Obligations other than Reinsurer Extra-Contractual Obligations, (b) any liabilities resulting from any change to the terms of any Reinsured Policy after the Effective Date, unless such change is required by applicable Law by the express terms of the Reinsured Policies or has been approved in writing in advance by the Reinsurer, (c) any liabilities other than Reinsured Liabilities and (d) any *ex gratia* payments made by the Ceding Company (*i.e.*, payments the Ceding Company is not required to make under the terms of the Reinsured Policies) unless such payment has been approved in writing in advance by the Reinsurer.

“Existing Hedge Proceeds” shall have the meaning specified in Section 9.01.

“Existing Hedges” shall mean all Existing Index Hedges and Existing Other Hedges.

“Existing IMR” shall mean the Quota Share of the Ceding Company’s interest maintenance reserves relating to the Reinsured Policies as of the Effective Date, determined in accordance with Iowa SAP.

“Existing Index Hedges” shall mean all derivatives and other hedges purchased by the Ceding Company prior to the Effective Date to hedge the index risk associated with the Reinsured Policies that remain in full force and effect as of the Effective Date and are listed on Schedule IV. For the avoidance of doubt, following the expiration or exercise of any Existing Index Hedge, such expired or exercised hedge shall no longer be considered an Existing Index Hedge.

“Existing Other Hedges” shall mean all derivatives and other hedges purchased by the Ceding Company prior to the Effective Date to hedge risk other than the index risk associated with the Reinsured Policies that remain in full force and effect as of the Effective Date and are listed on Schedule V. For the avoidance of doubt, following the expiration or exercise of any Existing Other Hedge, such expired or exercised hedge shall no longer be considered an Existing Other Hedge.

“Extra-Contractual Obligations” shall mean any liabilities or obligations not arising under the express terms and conditions of, or in excess of the applicable policy limits of, the Reinsured Policies, including liabilities or obligations for fines, penalties, taxes, fees, forfeitures, compensatory damages, and punitive, special, treble, bad faith, tort, exemplary or other forms of extra-contractual damages awarded against or paid by the Ceding Company, which liabilities or obligations arise from any act, error or omission committed by the Ceding Company or any of its Affiliates or any of the directors, officers, employees, agents, representatives, annuity producers, administrators, service providers, successors or assigns of the Ceding Company or any of its Affiliates, whether or not intentional, negligent, in bad faith or otherwise relating to (a) the form, marketing, sale, underwriting, production, issuance, cancellation or administration of the Reinsured Policies, (b) the investigation, defense, trial, settlement or handling of claims, benefits or payments under the Reinsured Policies, (c) the failure to pay, the delay in payment, or errors in calculating or administering the payment of benefits, claims or any other amounts due or alleged to be due under or in connection with the Reinsured Policies, (d) fines or other penalties associated with escheat or unclaimed property liabilities arising under or relating to the Reinsured Policies, (e) the failure of the Reinsured Policies or the payments thereunder to qualify for their intended or expected tax status, or (f) any tax, penalty or interest imposed in respect of any withholding or reporting obligation of the Ceding Company in respect of taxes.

“Factual Information” shall have the meaning specified in Section 16.01(d).

“Final Company Ceding Commission” shall have the meaning specified in the Master Agreement.

“Governmental Entity” shall mean any foreign, federal, state, local or other governmental, legislative, judicial, administrative or regulatory authority, agency, commission, board, body, court or entity or any instrumentality thereof or any self-regulatory body or arbitral body or arbitrator.

“Hedge Counterparty” shall mean, with respect to each Existing Hedge, the counterparty of the Ceding Company with respect to such Existing Hedge.

“IMR” shall mean the interest maintenance reserve relating to the Reinsured Liabilities, determined in accordance with Iowa SAP, consisting of the after-tax unamortized deferred gains and losses in respect of the assets maintained in the Modco Account.

“Initial Modco Assets” shall have the meaning specified in Section 3.02(c).

“Initial Premium” shall have the meaning specified in Section 3.02(a).

“Investment Management Agreement” shall have the meaning specified in Section 8.03.

“Investment Manager” shall have the meaning specified in Section 8.03.

“Iowa SAP” shall mean the statutory accounting principles and practices prescribed or permitted for Iowa life insurance companies by the Iowa Insurance Division, consistently applied by the Ceding Company; provided, that, for the avoidance of doubt, Iowa SAP as applied by the

Ceding Company shall include the methodology for calculating indexed annuity product reserves set forth in Iowa Administrative Code Chapter 191-97 to the extent applicable.

“Law” shall mean any law, statute, ordinance, written rule or regulation, order, injunction, judgment, decree, principle of common law, constitution or treaty enacted, promulgated, issued, enforced or entered by any Governmental Entity.

“Master Agreement” shall have the meaning specified in the Recitals hereto.

“Modco Account” shall have the meaning specified in Section 8.01(a).

“Modco Adjustment” shall mean, as of any date of determination, an amount equal to (a) the Modco Reserves as of such date, plus (b) the IMR as of such date, minus (c) the Statutory Carrying Value of the assets maintained in the Modco Account (including the Quota Share of the Statutory Carrying Value of the assets maintained in the Allianz Trust Account) as of such date, minus (d) any amounts due and unpaid by the Ceding Company under Section 7.03(a) or (b).

“Modco Excess Withdrawals” shall have the meaning specified in Section 8.01(c).

“Modco Reserves” shall mean an amount equal to the Quota Share of the Net Statutory Reserves.

“Monthly Accounting Period” shall have the meaning specified in Section 7.01(b).

“Monthly Accounting Report” shall have the meaning specified in Section 7.01(b).

“Monthly Settlement Amount” shall have the meaning specified in Section 7.03(b).

“Net Statutory Reserves” shall mean the net statutory reserves of the Ceding Company in respect of the Reinsured Policies, which shall be calculated in good faith on a *seriatim* basis in accordance with Iowa SAP and using valuation interest rates determined in a manner consistent with the Ceding Company’s historical practices; provided, however, that Net Statutory Reserves shall not include (a) additional actuarial reserves (as used in connection with Iowa SAP), if any, established by the Ceding Company as a result of its annual cash flow testing, (b) any asset valuation reserves (as used in connection with Iowa SAP) established by the Ceding Company, (c) any interest maintenance reserves (as used in connection with Iowa SAP) established by the Ceding Company or (d) any other reserve not directly attributable to specific Reinsured Policies.

“Non-Payout Annuities” shall have the meaning specified in Section 7.01.

“Non-Public Personal Information” shall have the meaning specified in Section 17.10(b).

“Payout Annuities” shall have the meaning specified in Section 7.01.

“Permits” shall mean any licenses, certificates of authority or other similar certificates, registrations, franchises, permits, approvals or other similar authorizations issued to a Person by a Governmental Entity.

“Permitted Assets” shall mean (a) with respect to any asset other than the assets maintained in the Separate Account or the Existing Hedges, cash and any securities or other assets qualifying as admitted assets of the Ceding Company under the applicable Laws of the State of domicile of the Ceding Company, (b) with respect to any assets maintained in the Separate Account, any assets into which the investment portfolio of the Separate Account may be invested pursuant to applicable Law, and (c) the Existing Hedges.

“Person” shall mean an individual, corporation, partnership, joint venture, limited liability company, association, trust, unincorporated organization, Governmental Entity or other entity.

“Policy Expenses” shall have the meaning specified in Section 5.01.

“Post-Tax Reform Existing IMR” shall mean the portion of the Existing IMR established after any change after the date of the Master Agreement to the highest federal tax rate applicable to United States corporations.

“Pre-Tax Reform Existing IMR” shall mean the portion of the Existing IMR established prior to any change after the date of the Master Agreement to the highest federal tax rate applicable to United States corporations.

“Proprietary Information” shall have the meaning specified in Section 17.10(a).

“Quarterly Accounting Period” shall have the meaning specified in Section 7.01(c).

“Quarterly Accounting Report” shall have the meaning specified in Section 7.01(c).

“Quarterly Settlement Amount” shall have the meaning specified in Section 7.03(c).

“Quota Share” shall mean eighty percent (80%).

“Recapture Effective Date” shall mean the date on which the liability of the Reinsurer with respect to all of the Reinsured Policies is terminated pursuant to Section 11.02 or the effective date of the rejection of this Agreement by any Receiver or of a recapture in full.

“Receiver” shall have the meaning specified in Section 11.03(a).

“Reinsurance Premiums” shall mean the Quota Share of the premiums, policy loan principal and interest payments, and other fees, amounts, payments, collections and recoveries received by the Ceding Company with respect to the Reinsured Policies.

“Reinsured Liabilities” shall mean the Quota Share of (a) liabilities of the Ceding Company with respect to claims, net of applicable surrender charges and market value adjustments, if any, for benefits related to partial surrenders, full surrenders, death claims, annuitizations, policy loans and other contractual benefits under the Reinsured Policies, (b) the Reinsurer Extra-Contractual Obligations, (c) liabilities with respect to premium taxes payable by the Ceding Company to the extent relating to premiums with respect to the Reinsured Policies that are issued after the Effective

Date, (d) premium taxes and guaranty fund assessments payable by the Ceding Company to the extent relating to premiums received by the Ceding Company with respect to the Reinsured Policies and (e) trail commissions payable to producers with respect to the Reinsured Policies and other commissions payable with respect to premiums received by the Ceding Company after the Effective Date and paid to the Reinsurer; provided, that in no event shall “Reinsured Liabilities” include any Excluded Liabilities.

“Reinsured Policies” shall mean (a) all fixed annuity contracts issued by the Ceding Company on the policy forms that are listed on Schedule I and in force on the Effective Date, including any riders that are listed on Schedule I and any amendments or endorsements attached thereto as of the Effective Date, (b) all fixed annuity contracts assumed by the Ceding Company pursuant to the reinsurance agreements listed on Schedule I, (c) all supplementary contracts, whether with or without life contingencies, issued by the Ceding Company on or following the Effective Date upon the annuitization of any annuity contract referenced in (a) or (b) above or (d) below, and (d) all fixed annuity contracts of the type referenced in clause (a) above that are issued by the Ceding Company during the sixty (60) days following the Effective Date, including any amendments or endorsements attached thereto.

“Reinsurer” shall have the meaning specified in the Preamble hereto.

“Reinsurer Extra-Contractual Obligations” shall mean Extra-Contractual Obligations relating to the Reinsured Policies to the extent caused by, arising from or related to any act of, or failure to act by, the Reinsurer or any of its Affiliates following the Effective Date.

“Related Person” shall have the meaning specified in Section 15.03(b).

“Reserves Report” shall have the meaning specified in Section 7.02(a).

“Seller” shall have the meaning specified in the Recitals hereto.

“Separate Account” shall mean the separate account in which assets are maintained by the Ceding Company to support the Ceding Company’s payment obligations with respect to the separate account fixed annuity contracts comprising the Reinsured Policies.

“Statutory Carrying Value” shall mean, with respect to any asset, as of the relevant date of determination, the amount permitted to be carried by the Ceding Company as an admitted asset consistent with Iowa SAP.

“Terminal Accounting Report” shall have the meaning specified in Section 11.03(a).

“Unamortized Ceding Commission” shall mean an amount equal to: (a) the portion of the Final Company Ceding Commission allocated by the Reinsurer and the Ceding Company to this Agreement, multiplied by (b)(i) the Modco Reserves as of the Recapture Effective Date, divided by (ii) the Modco Reserves as of the Effective Date; provided, however, that as of any date of determination on or following the tenth anniversary of the Effective Date, the Unamortized Ceding Commission will be zero.

“Weekly Accounting Report” shall have the meaning specified in Section 7.01(a).

“Weekly Settlement Amount” shall have the meaning specified in Section 7.03(a).

Section 1.02 Other Definitional Provisions.

(a) For purposes of this Agreement, the words “hereof,” “herein,” “hereby” and other words of similar import refer to this Agreement as a whole, including all Schedules and Exhibits to this Agreement, unless otherwise indicated.

(b) Whenever the singular is used herein, the same shall include the plural, and whenever the plural is used herein, the same shall include the singular, where appropriate.

(c) The term “including” means “including but not limited to.”

(d) Whenever used in this Agreement, the masculine gender shall include the feminine and neutral genders and vice versa.

(e) The Schedules and Exhibits hereto are hereby incorporated by reference into the body of this Agreement.

(f) All references herein to Articles, Sections, Subsections, Paragraphs, Exhibits and Schedules shall be deemed references to Articles and Sections and Subsections and Paragraphs of, and Exhibits and Schedules to, this Agreement unless the context shall otherwise require.

(g) All terms defined in this Agreement shall have the defined meaning when used in any Schedule, Exhibit, certificate, report or other documents attached hereto or made or delivered pursuant hereto unless otherwise defined therein.

**ARTICLE II
COVERAGE**

Section 2.01 Scope and Basis of Reinsurance.

(a) This Agreement shall be effective as of 12:00:01 a.m. Eastern Time on the Effective Date.

(b) This Agreement is an agreement for indemnity reinsurance made solely between the Ceding Company and the Reinsurer.

(c) Subject to the terms, conditions and limits of this Agreement (including the exclusion from coverage of Excluded Liabilities), the Ceding Company shall automatically cede and the Reinsurer shall automatically reinsure, on a modified coinsurance basis, the Reinsured Liabilities.

(d) Subject to the terms, conditions and limits of this Agreement (including the exclusion from coverage of Excluded Liabilities), the Reinsurer shall follow the fortunes of the Ceding Company, and to that end the Reinsurer's liability for the Reinsured Policies shall be identical to that of the Ceding Company and shall be subject to the same risks, terms, conditions, interpretations, waivers, modifications, alterations and cancellations to which the Ceding Company is subject with respect to the Reinsured Policies, subject in each case to the Ceding Company's duty to adhere to its obligations pursuant to Article X.

(e) Notwithstanding anything to the contrary herein, the Reinsurer shall not be liable for any Excluded Liabilities.

Section 2.02 Policy Changes.

(a) The Ceding Company shall not, without the prior written consent of the Reinsurer, terminate, amend, modify or waive any provision or provisions of the Reinsured Policies, except to the extent required by applicable Law or the express terms of the Reinsured Policies.

(b) Any such terminations, amendments, modifications or waivers made without the prior written consent of the Reinsurer shall be disregarded for purposes of this Agreement, and the reinsurance with respect to the affected Reinsured Policy will continue as if such termination, amendment, modification or waiver had not been made.

Section 2.03 Reinstatement of Surrendered Policies. If a Reinsured Policy that has been surrendered is reinstated according to its terms and the Ceding Company's reinstatement policies, the Reinsurer will, upon notification, automatically reinstate the reinsurance with respect to such Reinsured Policy; provided, that, to the extent that the reinstatement of such Reinsured Policy requires payment of premiums in arrears or reimbursement of claims paid, the Ceding Company shall pay to the Reinsurer all Reinsurance Premiums in arrears and all reimbursements of Reinsured Liabilities paid on such Reinsured Policy.

Section 2.04 Misstatement of Fact. In the event of a change in the amount payable under a Reinsured Policy due to a misstatement of fact, the Reinsurer's liability with respect to such Reinsured Policy will change proportionately. Such Reinsured Policy will be rewritten from commencement on the basis of the adjusted amounts using premiums and such other terms based on the correct facts, and the proper adjustment for the difference in Reinsurance Premiums, without interest, will be made.

Section 2.05 Credited Rates and Non-Guaranteed Elements. The Ceding Company will be responsible for establishing contractual guarantees, credited interest rates and other non-guaranteed elements of the Reinsured Policies; provided, that the Reinsurer shall be permitted to provide recommendations regarding the contractual guarantees, credited interest rates and other non-guaranteed elements and index strategies of the Reinsured Policies and, to the extent such recommendations comply with applicable Law, generally accepted actuarial standards of practice, and the terms of the Reinsured Policies, the Ceding Company shall not unreasonably take any actions that contravene such recommendations and shall promptly incorporate such

recommendations. If the Ceding Company fails to adhere to such recommendations, then the Ceding Company shall promptly notify the Reinsurer in writing of such failure.

Section 2.06 Programs of Internal Replacement. The Ceding Company shall not solicit, or allow any of its Affiliates to solicit, directly or indirectly, policy holders of the Reinsured Policies in connection with any program of internal replacement. The term “program of internal replacement” means any program sponsored or supported by the Ceding Company or any of its Affiliates that is offered to a class of policy owners and in which a Reinsured Policy or a portion of a Reinsured Policy is exchanged for another policy that is written by the Ceding Company or any Affiliate of the Ceding Company or any successor or assignee of any of them.

Section 2.07 Conservation Program. Upon the request of the Reinsurer, the Ceding Company shall reasonably cooperate and work with the Reinsurer in good faith to develop and implement a conservation program with respect to the Reinsured Policies.

Section 2.08 Retrocession. The Reinsurer may retrocede all or any portion of the risks ceded to it pursuant to this Agreement without the consent of the Ceding Company.

Section 2.09 Interest Maintenance Reserve. The Ceding Company and the Reinsurer agree that the IMR shall be ceded to the Reinsurer and maintained in the Modco Account. The IMR shall be calculated by the Ceding Company.

Section 2.10 Valuation of Liabilities. The Reinsurer shall calculate the statutory reserves and tax reserves with respect to the Reinsured Policies; provided, that, the Ceding Company shall provide reasonable support and assistance to the Reinsurer in connection with such calculations with respect to the calendar quarters ending June 30, 2018, September 30, 2018 and December 31, 2018.

ARTICLE III REINSURANCE PREMIUMS

Section 3.01 Reinsurance Premiums. The payment of Reinsurance Premiums and the Company Required Initial Premium is a condition precedent to the liability of the Reinsurer under this Agreement. All Reinsurance Premiums other than the Company Required Initial Premium shall be payable in accordance with Section 7.03.

Section 3.02 Initial Premium; True-Up.

(a) The initial premium payable by the Ceding Company to the Reinsurer shall be an amount equal to (i) the Modco Reserves as of the Effective date, plus (ii) the Pre-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus (iii) the Post-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus (iv) the Quota Share of \$67.5 million (the “Initial Premium”);

(b) The payment of the Initial Premium shall be satisfied on the Effective Date by the allocation by the Ceding Company of Permitted Assets into the Modco Account, including

the Existing Hedges, with an aggregate Statutory Carrying Value as of the Effective Date equal to the following (the “Company Required Initial Premium”):

- (i) the Modco Reserves as of the Effective Date, plus
 - (ii) the Pre-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, plus
 - (iii) the Post-Tax Reform Existing IMR, divided by the Applicable Tax Gross-Up Percentage, minus
 - (iv) the Quota Share of the amount of outstanding policy loans on the Reinsured Policies as of the Effective Date, if any, net of any unearned policy loan interest on such loans but including amounts of interest due and accrued with respect thereto, plus
 - (v) the Quota Share of \$67.5 million.
- (c) A list of the assets to be so deposited (the “Initial Modco Assets”), including the Statutory Carrying Value of each such asset as of the Effective Date, is set forth on Schedule III attached hereto.
- (d) The amount of the Company Required Initial Premium actually deposited into the Modco Account on the Effective Date (such estimated amount, the “Estimated Company Required Initial Premium”) shall be determined on an estimated basis in accordance with the Master Agreement.
- (e) The Estimated Company Required Initial Premium shall be subject to adjustment following the Effective Date in accordance with the Master Agreement. Any such adjustment payable by the Ceding Company shall be promptly deposited into the Modco Account.

ARTICLE IV CEDING COMMISSION

Section 4.01 Ceding Commission. The Reinsurer shall pay to the Ceding Company on the Effective Date the portion of the Estimated Company Ceding Commission allocated by the Reinsurer and the Ceding Company to this Agreement. The Estimated Company Ceding Commission shall be subject to a post-Effective Date adjustment in accordance with the Master Agreement.

ARTICLE V ADMINISTRATION FEE

Section 5.01 Policy Expenses. On a quarterly basis, the Reinsurer shall pay the Ceding Company an administrative expense fee (“Policy Expenses”) to cover the cost of providing all administrative and other services necessary or appropriate in connection with the administration of the Reinsured Policies and the Reinsured Liabilities in an amount calculated in accordance with

Schedule II attached hereto. The Policy Expenses shall be payable by the Reinsurer to the Ceding Company in accordance with Section 7.03.

**ARTICLE VI
REINSURED LIABILITIES**

Section 6.01 Reinsured Liabilities. Subject to Sections 6.02 and 6.03, the Reinsurer shall pay to the Ceding Company the Reinsured Liabilities in accordance with Section 7.03.

Section 6.02 Claims Settlement.

(a) Subject to Section 6.02(b) and 6.03, the Ceding Company shall be responsible for the settlement of claims with respect to the Reinsured Liabilities in accordance with Article X, applicable Law and the terms and conditions of the Reinsured Policies.

(b) The Ceding Company shall notify the Reinsurer in writing if the Ceding Company determines that a claim for payment under a Reinsured Policy either requires investigation or should be contested or denied. The Reinsurer and the Ceding Company shall consult in good faith regarding the disposition of any such claim. The Reinsurer may, but shall not be required to, recommend to the Ceding Company how to handle such claim. In the event of any disagreement between the Ceding Company and the Reinsurer as to the validity or amount of such a claim, the Reinsurer shall have final authority over the disposition of such claim.

Section 6.03 Recoveries. Subject to Section 6.02(b), if the Ceding Company obtains any recoveries in respect of a claim with respect to the Reinsured Liabilities paid by it in accordance with the terms of any Reinsured Policy, the Ceding Company shall promptly pay to the Reinsurer the Quota Share of such recoveries.

**ARTICLE VII
REPORTING AND SETTLEMENTS**

Section 7.01 Ceding Company Reporting.

(a) Within three (3) Business Days following the end of each calendar week, the Ceding Company shall deliver to the Reinsurer a weekly accounting report (a "Weekly Accounting Report") substantially in the form set forth in Exhibit A for such calendar week. The parties shall from time to time amend Exhibit A as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(b) Within five (5) Business Days following the end of each calendar month, the Ceding Company shall deliver to the Reinsurer a monthly accounting report (a "Monthly Accounting Report") substantially in the form set forth in Exhibit B for such calendar month (a "Monthly Accounting Period"). The parties shall from time to time amend Exhibit B as necessary to

appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(c) Within five (5) Business Days following the receipt of the Reserves Report by the Ceding Company, the Ceding Company shall deliver to the Reinsurer a quarterly accounting report (a “Quarterly Accounting Report”) substantially in the form set forth in Exhibit C for such calendar quarter (a “Quarterly Accounting Period”). The parties shall from time to time amend Exhibit C as necessary to appropriately effectuate the terms and conditions of this Agreement and to ensure the accounting and settlements made hereunder are correctly computed.

(d) Within ten (10) Business Days following the end of each calendar quarter and any Recapture Effective Date, the Ceding Company shall deliver to the Reinsurer a report setting forth the IMR as of the end of such calendar quarter or such Recapture Effective Date, as applicable.

(e) (i) Within four (4) Business Days following the end of each Monthly Accounting Period, the Ceding Company shall deliver to the Reinsurer, as of the end of such Monthly Accounting Period or the Recapture Effective Date, as applicable, a report of the Reinsured Policies in the form specified by the Reinsurer, which shall include, among other things, data feeds underlying roll-forward of policy count and account values with respect to the Reinsured Policies as identified in Exhibit D, the final form of which the parties will negotiate in good faith and (ii) within three (3) Business Days following the end of each Monthly Accounting Period solely with respect to the payout annuities comprising the Reinsured Policies (the “Payout Annuities”) and within one (1) Business Day following the end of each Monthly Accounting Period with respect to all Reinsured Policies other than the Payout Annuities (the “Non-Payout Annuities”), the Ceding Company shall deliver to the Reinsurer, as of the end of such Monthly Accounting Period or the Recapture Effective Date, as applicable, a report setting forth *seriatim* information with respect to each of the Reinsured Policies, including the information identified in Exhibit E, the final form of which the parties will negotiate in good faith and which shall be redacted such that it does not include Non-Public Personal Information.

(f) The Ceding Company shall deliver to the Reinsurer, as of the end of such Monthly Accounting Period or the Recapture Effective Date, as applicable, (i) within seven (7) Business Days following the end of each Monthly Accounting Period, a report of the assets held in the Modco Account and an investment accounting report which shall include holdings, book value roll forward (based on, with respect to structured credit assets, cash flows provided by the Investment Manager or book value calculations provided by the Reinsurer) and income reports, in each case, on a CUSIP level and (ii) within five (5) Business Days following the end of each Monthly Accounting Period, a report of the Existing Hedges and the effectiveness thereof in a form mutually agreed upon by the Ceding Company and the Reinsurer.

(g) The Ceding Company shall deliver to the Reinsurer: (i) within five (5) Business Days following the filing of the Ceding Company’s unaudited annual statement with the Iowa Insurance Division but no later than March 20 of each year, a copy of such unaudited annual statement; (ii) within five (5) Business Days of the filing of the Ceding Company’s audited annual

statutory financial statements with the Iowa Insurance Division but no later than June 20 of each year, a copy of such annual statutory financial statements; and (iii) within five (5) Business Days following the filing of the Ceding Company's unaudited quarterly statutory financial statements with the Iowa Insurance Division but no later than sixty (60) calendar days following the end of each calendar quarter, a copy of such unaudited quarterly statutory financial statements.

(h) Upon request, the Ceding Company will, with a reasonable timeframe, provide the Reinsurer with any additional information related to the Reinsured Policies available to the Ceding Company and not reasonably available to the Reinsurer which the Reinsurer requires in order to complete its financial statements or is otherwise required to comply with regulatory requirements. The Reinsurer will identify and communicate any such requests to the Ceding Company sufficiently in advance of any required deadlines such that the applicable information and timing for the provision thereof can be mutually agreed by the parties.

(i) The Ceding Company acknowledges that timely and correct compliance with the reporting requirements of this Agreement are a material element of the Ceding Company's responsibilities hereunder and an important basis of the Reinsurer's ability to reinsure the risks hereunder. Consistent and material non-compliance with reporting requirements, including extended delays, will constitute a material breach of the terms of this Agreement.

Section 7.02 Reinsurer Reporting.

(a) Within ten (10) Business Days following the end of each calendar quarter and any Recapture Effective Date, the Reinsurer shall deliver to the Ceding Company a report (the "Reserves Report") setting forth the Modco Reserves, determined on a *seriatim* basis, as of the end of such calendar quarter or such Recapture Effective Date, as applicable. The Reinsurer will work with the Ceding Company in good faith to provide reasonable supporting data in connection with the delivery of each Reserves Report.

(a) Within five (5) Business Days following the end of each calendar quarter, the Reinsurer shall deliver to the Ceding Company (and any applicable investment accounting service provider) a report setting forth, with respect to structured credit assets held in the Modco Account, projected cash flows provided by the Investment Manager or book value calculations prepared by the Reinsurer, which shall be used by the Ceding Company in connection with the preparation of the Quarterly Accounting Report for such calendar quarter.

(c) The Reinsurer shall deliver to the Ceding Company: (i) a copy of its audited annual statutory financial statements within five (5) Business Days following the filing thereof with the Bermuda Monetary Authority but no later than May 20 of each year, and (ii) a copy of its unaudited quarterly statutory financial statements within five (5) Business Days after the completion thereof but no later than sixty (60) calendar days after the end of each calendar quarter.

(d) The Reinsurer shall provide to the Ceding Company the additional reports set forth on Schedule VI at the times set forth on Schedule VI.

(e) Upon request, the Reinsurer will, within a reasonable timeframe, provide the Ceding Company with any additional information related to the Reinsured Policies available to the Reinsurer and not reasonably available to the Ceding Company which the Ceding Company reasonably requires in order to complete its financial statements or is otherwise required to comply with regulatory requirements. The Ceding Company will identify and communicate any such requests to the Reinsurer sufficiently in advance of any required deadlines such that the applicable information and timing for the provision thereof can be mutually agreed by the parties.

Section 7.03 Settlements.

(a) An interim net balance payable under this Agreement for each calendar week (as set forth in the applicable Weekly Accounting Report, the “Weekly Settlement Amount”) shall be calculated by the Ceding Company and reported to the Reinsurer in the Weekly Accounting Report delivered with respect to such period. Each Weekly Settlement Amount shall be payable as follows:

(i) If the Weekly Settlement Amount with respect to any period is positive, then the Ceding Company shall deposit into the Modco Account an amount equal to such Weekly Settlement Amount on the date on which such Weekly Settlement Amount is reported by the Ceding Company to the Reinsurer; or

(ii) If the Weekly Settlement Amount with respect to any period is negative, then the Ceding Company shall be permitted to withdraw from the Modco Account an amount equal to the absolute value of such Weekly Settlement Amount within two (2) Business Days following the date on which such Weekly Settlement Amount is reported by the Ceding Company to the Reinsurer; provided, that if the absolute value of such Weekly Settlement Amount is greater than the fair market value of the assets maintained in the Modco Account, then the Reinsurer shall pay the amount of such difference to the Ceding Company.

All Weekly Settlement Amounts paid during any Monthly Accounting Period shall be reflected in the Monthly Accounting Report with respect to such Monthly Accounting Period and taken into account in determining the Monthly Settlement Amount with respect to such Monthly Accounting Period. All Weekly Settlement Amounts paid during any Quarterly Accounting Period shall be reflected in the Quarterly Accounting Report with respect to such Quarterly Accounting Period and taken into account in determining the Quarterly Settlement Amount with respect to such Quarterly Accounting Period.

(b) The net balance payable under this Agreement for each Monthly Accounting Period (as set forth in the applicable Monthly Accounting Report, the “Monthly Settlement Amount”) shall be calculated by the Ceding Company and reported to the Reinsurer in the Monthly Accounting Report delivered with respect to such Monthly Accounting Period. Each Monthly Settlement Amount shall be payable as follows:

(i) if the Monthly Settlement Amount indicated in the Monthly Accounting Report is positive, then the Ceding Company shall deposit into the Modco Account, on the date of delivery of such Monthly Accounting Report to the Reinsurer, an amount equal to such Monthly Settlement Amount; or

(ii) if the Monthly Settlement Amount indicated in a Monthly Accounting Report is negative, then the Ceding Company shall be permitted to withdraw from the Modco Account, on the date that is five (5) Business Days following the delivery of the Monthly Accounting Report to the Reinsurer, an amount equal to the absolute value of such Monthly Settlement Amount; provided, that if the absolute value of such negative Monthly Settlement Amount is greater than the fair market value of the assets in the Modco Account as of the last day of the relevant Monthly Accounting Period, then the Reinsurer shall pay the amount of such difference to the Ceding Company no later than five (5) Business Days after the receipt by the Reinsurer of the applicable Monthly Accounting Report.

(c) The net balance payable under this Agreement for each Quarterly Accounting Period (as set forth in the applicable Quarterly Accounting Report, the "Quarterly Settlement Amount") shall be calculated by the Ceding Company and reported to the Reinsurer in the Quarterly Accounting Report delivered with respect to such Quarterly Accounting Period. Each Quarterly Settlement Amount shall be payable as follows:

(i) if the Quarterly Settlement Amount indicated in the Quarterly Accounting Report is positive, then the Ceding Company shall deposit into the Modco Account, on the date of delivery of such Quarterly Accounting Report to the Reinsurer, an amount equal to such Quarterly Settlement Amount; or

(ii) if the Quarterly Settlement Amount indicated in a Quarterly Accounting Report is negative, then the Ceding Company shall be permitted to withdraw from the Modco Account, on the date that is five (5) Business Days following the delivery of the Quarterly Accounting Report to the Reinsurer, an amount equal to the absolute value of such Quarterly Settlement Amount; provided, that if the absolute value of such negative Quarterly Settlement Amount is greater than the fair market value of the assets in the Modco Account as of the last day of the relevant Quarterly Accounting Period, then the Reinsurer shall pay the amount of such difference to the Ceding Company no later than five (5) Business Days after the receipt by the Reinsurer of the applicable Quarterly Accounting Report.

(d) The Modco Adjustment payable under this Agreement for each Quarterly Accounting Period (as set forth in the applicable Quarterly Accounting Report) shall be payable as follows:

(i) if the Modco Adjustment is positive, then the Reinsurer shall pay to the Ceding Company for immediate deposit into the Modco Account such positive amount no later than five (5) Business Days after the receipt by the Reinsurer of the applicable Quarterly Accounting Report; and

(ii) if the Modco Adjustment is negative, then, on the date of delivery of the Quarterly Accounting Report to the Reinsurer, the Ceding Company shall withdraw assets with a Statutory Carrying Value equal to the absolute value of such negative amount from the Modco Account and pay the absolute value of such negative amount to the Reinsurer.

(e) Except as otherwise set forth herein, any amount due under this Agreement shall be paid by wire transfer of immediately available funds to the account or accounts designated by the recipient thereof.

ARTICLE VIII

MODCO ACCOUNT

Section 8.01 Modco Account.

(a) As of the Effective Date, the Ceding Company shall establish a modified coinsurance account (the "Modco Account") on the books and records of the Ceding Company, which shall consist of, collectively, a custody account established by the Ceding Company with The Bank of New York Mellon (as custodian of such custody account, the "Custodian"), a Quota Share allocation of the assets maintained by the Ceding Company in the Allianz Trust Account, a Quota Share allocation of the assets maintained by the Ceding Company in the portfolio of the Separate Account supporting the Ceding Company's payment obligations with respect to the separate account fixed annuity contracts comprising the Reinsured Policies and a Quota Share allocation of the Existing Hedges. The Modco Account and the assets maintained therein will be owned and maintained by the Ceding Company and will be used exclusively for the purposes set forth in this Agreement. The assets maintained in the Modco Account shall be invested in and consist only of Permitted Assets, and the Permitted Assets shall be valued, for the purposes of this Agreement, according to their Statutory Carrying Value. In accordance with Iowa SAP, the Ceding Company elects to cede all capital gains and losses in respect of the assets maintained in the Modco Account to the Reinsurer on a gross basis.

(b) Notwithstanding any other provision hereof, assets held in the Modco Account may be withdrawn by the Ceding Company at any time and shall be utilized and applied by the Ceding Company or any of its successors in interest by operation of law, including any liquidator, rehabilitator, receiver or conservator of the Ceding Company, without diminution because of insolvency on the part of the Ceding Company or the Reinsurer, only for the following purposes:

(i) to reimburse the Ceding Company for the Quota Share of premiums which are returned to the owners of the Reinsured Policies because of cancellations of such Reinsured Policies;

(ii) to reimburse the Ceding Company for the Reinsured Liabilities paid pursuant to the provisions of the Reinsured Policies;

(iii) to pay any Weekly Settlement Amount, Monthly Settlement Amount, Quarterly Settlement Amount and other undisputed amounts due to the Ceding Company under this Agreement; and

(iv) to pay any Modco Adjustment due from the Ceding Company to the Reinsurer;

provided, however, that, other than withdrawals made by the Ceding Company for the purpose of effectuating the payment of the Weekly Settlement Amounts, Monthly Settlement Amounts, Quarterly Settlement Amounts and Modco Adjustments, the Ceding Company shall not withdraw funds from the Modco Account until the expiration of any payment period afforded the Reinsurer hereunder, and then only upon providing the Reinsurer with written notice at least five (5) Business Days prior to such withdrawal.

(c) The Ceding Company shall promptly return to the Modco Account any assets withdrawn in excess of the actual amounts required in paragraphs (i) through (iv) immediately above or any amounts that are subsequently determined not to be due under such paragraphs (“Modco Excess Withdrawals”). The Ceding Company shall also pay interest on any Modco Excess Withdrawals at a rate determined in accordance with Section 17.02 from and including the date of withdrawal to but excluding the date on which the Modco Excess Withdrawal is returned to the Modco Account. Any Modco Excess Withdrawals shall be held by the Ceding Company or any successor in interest of the Ceding Company in trust for the benefit of the Reinsurer and shall at all times be maintained separate and apart from any assets of the Ceding Company, for the sole purposes described in paragraphs (i) through (iv) immediately above.

(d) Determinations of statutory impairments of assets maintained in the Modco Account shall be made by the Ceding Company and shall be (i) based upon the statutory rules and guidelines and the impairment policy used by the Ceding Company and its auditors for purposes of calculating statutory impairments reflected in the Ceding Company’s statutory financial statements and (ii) subject to consultation between the Reinsurer and the Ceding Company. The Ceding Company shall promptly notify the Reinsurer in writing if the Ceding Company determines that any assets maintained in the Modco Account have become impaired for purposes of determining Statutory Carrying Value. Such notice shall describe any such assets, the reason for the impairment and the effect on Statutory Carrying Value of such assets.

(e) The Reinsurer shall bear the administrative costs and expenses related to the establishment and maintenance of the Modco Account, including the fees of the Custodian to the extent relating to the Modco Account and the fees of any investment manager appointed pursuant to Section 8.03 (including any sub-investment manager appointed in accordance with the Investment Management Agreement). The Ceding Company shall promptly forward to the Reinsurer any invoice it receives relating to such costs and expenses. On the fifth (5th) Business Day following the date on which it delivers such invoice to the Reinsurer, the Ceding Company shall authorize the withdrawal of the amount of such costs and expenses from the Modco Account; provided, that if such amount is greater than the Statutory Carrying Value of the assets in the Modco Account, then

the Reinsurer shall pay the amount of such difference to the Ceding Company no later than eight (8) Business Days following the delivery of such invoice to the Reinsurer.

(f) The performance of the assets maintained in the Modco Account, including of all investment income paid or accrued, investment gains or losses, defaults and/or statutory impairments, will inure to the sole benefit or cost of the Reinsurer.

Section 8.02 Credit for Reinsurance. The Ceding Company shall own the Modco Account and the assets maintained therein, and the Reinsurer will not be required to provide reserve credit in respect of the Reinsured Liabilities ceded hereunder on a modified coinsurance basis. If a change in applicable law or Iowa SAP or interpretation thereof (a) requires reserve credit in respect of the Reinsured Liabilities ceded on a modified coinsurance basis hereunder to be obtained or (b) results in the Ceding Company not being able to treat the business ceded hereunder as qualifying for reinsurance accounting under Iowa SAP, then the parties shall take all actions as may be reasonably necessary to ensure that the Ceding Company receives credit on its statutory financial statements in its domiciliary State for the reinsurance provided hereunder or that the reinsurance hereunder qualifies for reinsurance accounting under Iowa SAP, as applicable. The Reinsurer shall take actions as reasonably necessary and, in its reasonable discretion, may elect among the methods available to it in ensuring that such reserve credit is obtained.

Section 8.03 Investment Management. Pursuant to an investment management agreement (the "Investment Management Agreement"), the Ceding Company shall appoint Athene Asset Management LLC as investment manager to provide investment management services with respect to the assets maintained in the Modco Account (the "Investment Manager"). The Ceding Company shall not amend, modify or change the terms of the Investment Management Agreement, including the investment guidelines attached as an exhibit thereto, or remove or replace the Investment Manager without the prior written consent of the Reinsurer. If the Ceding Company and the Reinsurer agree to any amendments, modifications or changes to the investment guidelines relating to the assets maintained in the Modco Account, then the Ceding Company shall propose such changes in writing to the Investment Manager in accordance with the terms of the Investment Management Agreement. The Ceding Company shall not propose any additional limitations (including with respect to asset allocations) on the assets maintained in the Modco Account without the prior written consent of the Reinsurer. In the event that the Investment Manager is removed or resigns, the Ceding Company shall appoint a replacement investment manager as directed by the Reinsurer. The replacement investment manager shall accept its appointment by entering into an investment management agreement in a form acceptable to the Ceding Company and the Reinsurer, and substantially similar to the Investment Management Agreement.

ARTICLE IX HEDGING

Section 9.01 Existing Hedges. The Ceding Company hereby assigns to the Reinsurer a fractional interest in the gross proceeds in respect of the Existing Hedges equivalent to the Quota Share of all amounts actually received (or deemed received) by the Ceding Company pursuant to the Existing Hedges from the relevant Hedge Counterparty, including upon an early

exercise of an Existing Hedge by the Ceding Company, which amounts shall be determined without regard to any netting of amounts between the Ceding Company and the relevant Hedge Counterparty with respect to any derivatives that are not Existing Hedges (the “Existing Hedge Proceeds”), and such assignment shall be effected through deposit or attribution to the Modco Account. Such assignment shall occur automatically, without further action on the part of either party, on the Effective Date. Upon any termination of this Agreement, all of the Reinsurer’s right, title and interest (legal, equitable and otherwise) in and to the Existing Hedge Proceeds will be immediately assigned to the Ceding Company without any further action by the parties hereto. The Existing Hedge Proceeds shall be attributed to the Modco Account and reflected in the applicable Weekly Accounting Report and Monthly Accounting Report. The Ceding Company shall pay the Existing Hedge Proceeds to the Reinsurer in accordance with Section 7.03.

Section 9.02 Other Hedging. Other than with respect to the Existing Hedges, the Reinsurer shall be responsible for hedging its share of the index risk and other risk associated with the Reinsured Policies.

ARTICLE X ADMINISTRATION

Section 10.01 Policy Administration. The Ceding Company shall provide all required, necessary and appropriate claims, administrative and other services, including reporting under Article VII, with respect to the Reinsured Policies, the Separate Account and the Existing Hedges. The Ceding Company shall conduct its administration and claims practices with respect to the Reinsured Policies (a) with a level of skill, diligence and expertise that would reasonably be expected from experienced and qualified personnel performing such duties in similar circumstances, (b) in accordance with applicable Law and the terms of the Reinsured Policies, and (c) in a manner no less favorable to the Reinsurer and the Reinsured Policies than those used by the Ceding Company with respect to other policies of the Ceding Company not reinsured by the Reinsurer hereunder or other hedges of the Ceding Company. The Ceding Company shall not outsource any administrative functions or claims administration with respect to the Reinsured Policies or this Agreement without the prior written consent of the Reinsurer. If the Reinsurer consents to any outsourcing of any administrative functions or claims administration with respect to the Reinsured Policies or this Agreement, the Ceding Company shall secure the Reinsurer’s right to audit and inspect the party performing such outsourced services.

Section 10.02 Record-Keeping.

(a) Each of the Ceding Company and Reinsurer shall maintain all records and correspondence for services performed by such party hereunder relating to the Reinsured Policies in accordance with industry standards of insurance record-keeping. In addition, such records shall be made available for examination, audit, and inspection by the other party, or the department of insurance of any State within whose jurisdiction the Ceding Company or the Reinsurer operates. The Ceding Company and the Reinsurer further agree that in the event of the termination of this Agreement, any such records in the possession of the Reinsurer shall promptly be duplicated and forwarded to the Ceding Company unless otherwise instructed.

(b) The Ceding Company shall establish and maintain an adequate system of internal controls and procedures for financial reporting relating to the Reinsured Policies and the Separate Account, including associated documentation, and shall make such documentation available for examination and inspection by the Reinsurer. All reports provided by the Ceding Company pursuant to Article VII shall be prepared in accordance with such system and procedures and shall be consistent with the Ceding Company's books and records.

ARTICLE XI TERM AND TERMINATION

Section 11.01 Duration of Agreement. This Agreement shall continue in force until such time as the Ceding Company has no further liabilities or obligations with respect to the Reinsured Liabilities. In the event this Agreement is terminated, the Ceding Company shall promptly notify the Iowa Insurance Division of such termination.

Section 11.02 Recapture.

(a) Neither party shall be permitted to cause a recapture of the Reinsured Policies except in accordance with this Section 11.02. For the avoidance of doubt, neither party shall be permitted to cause a partial recapture of the Reinsured Policies pursuant to this Section 11.02.

(b) Recapture for Non-Payment. Either party may cause the Reinsured Policies to be recaptured in full and this Agreement to be terminated as to all Reinsured Policies if the other party fails to pay any amounts due under this Agreement within thirty (30) calendar days following written notice of non-payment from the non-defaulting party.

(c) Recapture by Ceding Company for Other Material Breach. The Ceding Company may terminate this Agreement and recapture all of the Reinsured Policies in the event the Reinsurer materially breaches this Agreement and fails to cure such material breach within thirty (30) calendar days following written notice thereof from the Ceding Company.

(d) Recapture for Insolvency of Reinsurer. The Ceding Company may terminate this Agreement and recapture all of the Reinsured Policies in the event that the Reinsurer becomes insolvent (as set forth in Article XIV) by promptly providing the Reinsurer or its Authorized Representative with written notice of recapture, to be effective as of the date on which the Reinsurer's insolvency is established by the authority responsible for such determination. Any requirement for a notification period prior to the termination of this Agreement shall not apply under such circumstances

Section 11.03 Recapture Payment.

(a) In the event the Reinsured Policies are recaptured in full (including if this Agreement is rejected by any liquidator, receiver, rehabilitator, trustee or similar Person acting on behalf of the Ceding Company (a "Receiver")), a net accounting and settlement as to any balance due under this Agreement shall be undertaken by the Ceding Company in accordance with Article VII, which calculations shall be as of the Recapture Effective Date. Within thirteen

(13) Business Days following the Recapture Effective Date, the Ceding Company shall deliver to the Reinsurer a final Quarterly Accounting Report, each as of the Recapture Effective Date (collectively, the “Terminal Accounting Report”), and the final Quarterly Settlement Amount and final Modco Adjustment set forth in such Terminal Accounting Report shall be paid in accordance with Section 7.03. In addition, within thirteen (13) Business Days following the Recapture Effective Date, the Ceding Company shall pay to the Reinsurer an amount equal to the Unamortized Ceding Commission in cash by wire transfer of immediately available funds.

(b) Either party’s right to terminate the reinsurance provided hereunder will not prejudice its right to collect amounts owed to it hereunder, including applicable interest as specified in Section 17.02, for the period during which such reinsurance was in force, through and including any notice period.

Section 11.04 Survival. All provisions of this Agreement will survive any termination of this Agreement and recapture of the Reinsured Policies to the extent necessary to carry out the purpose of this Agreement.

ARTICLE XII ERRORS AND OMISSIONS

Section 12.01 Errors and Omissions. Any unintentional or accidental failure to comply with the terms of this Agreement which can be shown to be the result of an oversight or clerical error relating to the administration of reinsurance by either party will not constitute a breach of this Agreement; provided, that, upon discovery, the error shall be promptly corrected so that both parties are restored to the position they would have occupied had the oversight or clerical error not occurred. In the event a payment is corrected, the party receiving the payment shall be entitled to interest in accordance with Section 17.02. Should it not be possible to restore both parties to this position, the party responsible for the oversight or clerical error will be responsible for any resulting liabilities and expenses.

ARTICLE XIII DISPUTE RESOLUTION

Section 13.01 Negotiation.

(a) Within fifteen (15) calendar days after the Reinsurer or the Ceding Company has given the other party written notification of a specific dispute arising out of or relating to this Agreement, each party will appoint a designated officer of its company to attempt to resolve such dispute. The officers will meet at a mutually agreeable time and location as soon as reasonably possible and as often as reasonably necessary in order to gather and furnish the other with all appropriate and relevant information concerning the dispute. Any such meetings may be held by telephone or video conference. The officers will discuss the matter in dispute and will negotiate in good faith without the necessity of formal arbitration proceedings. During the negotiation process,

all reasonable requests made by one officer to the other for information will be honored. The specific format for such discussions will be decided by the designated officers.

(b) If the officers cannot resolve the dispute within thirty (30) calendar days of their first meeting, the dispute will be submitted to formal arbitration pursuant to Section 13.02, unless the parties agree in writing to extend the negotiation period for an additional thirty (30) calendar days.

Section 13.02 Arbitration; Waiver of Trial by Jury.

(a) It is the intention of the Reinsurer and the Ceding Company that the customs and practices of the insurance and reinsurance industry will be given full effect in the operation and interpretation of this Agreement. If the Reinsurer and the Ceding Company cannot mutually resolve a dispute that arises out of or relates to this Agreement, including the validity of this Agreement, and the dispute cannot be resolved through the negotiation process, then the dispute will be finally settled by arbitration in accordance with the provisions of this Section 13.02.

(b) To initiate arbitration, either the Ceding Company or the Reinsurer will notify the other party by certified mail of its desire to arbitrate, stating the nature of the dispute and the remedy sought.

(c) Any arbitration pursuant to this Section 13.02 will be conducted before a panel of three (3) arbitrators who will be current or former officers of life insurance or reinsurance companies other than the parties to this Agreement, their Affiliates or subsidiaries, or other professionals with experience in life insurance or reinsurance; provided, that such professionals shall not have performed services for either party or its Affiliates within the previous five (5) years. Each of the arbitrators will be familiar with the prevailing customs and practices for reinsurance in the life insurance and reinsurance industry in the United States. Each of the parties will appoint one arbitrator and the two (2) so appointed will select the third arbitrator who shall be independent and impartial. If either party refuses or fails to appoint an arbitrator within sixty (60) calendar days after the other party has given written notice to such party of its arbitrator appointment, the party that has given notice may appoint the second arbitrator. If the two (2) arbitrators do not agree on a third arbitrator within thirty (30) calendar days of the appointment of the second arbitrator, then the third arbitrator shall be selected by the ARIAS-U.S. Umpire Selection Procedure (available at www.ARIAS-US.org), subject to the arbitrator qualification requirements of this paragraph.

(d) Each arbitration hearing under this Agreement will be held on the date set by the arbitrators at a mutually agreed upon location. In no event will this date be later than six (6) months after the appointment of the third arbitrator. As soon as possible, the arbitrators will establish arbitration procedures as warranted by the facts and issues of the particular case. Notwithstanding Section 17.17, the arbitration and this Section 13.02 shall be governed by Title 9 (Arbitration) of the United States Code.

(e) The arbitrators will base their decision on the terms and conditions of this Agreement and the customs and practices of the insurance and reinsurance industries rather than

on strict interpretation of the law. The decision of the arbitrators will be made by majority rule and will be final and binding on both parties, unless (i) the decision was procured by corruption, fraud or other undue means; (ii) there was evident partiality by an arbitrator or corruption in any of the arbitrators or misconduct prejudicing the rights of any party; or (iii) the arbitrators exceeded their powers. Subject to the preceding sentence, neither party may seek judicial review of the decision of the arbitrators. The arbitrators shall enter an award which shall do justice between the parties and the award shall be supported by written opinion. The parties agree that the federal courts in the State of Iowa, or the State courts of such State, have jurisdiction to hear any matter relating to compelling arbitration or enforcing the judgment of an arbitral panel, and the parties hereby consent to such jurisdiction. Each party hereby waives, to the fullest extent permitted by Law, any objection it may now or hereafter have to the laying of such venue, or any claim that a proceeding has been brought in an inconvenient forum. In addition, the Ceding Company and the Reinsurer hereby consent to service of process out of such courts at the addresses set forth in Section 17.06.

(f) Unless the arbitrators decide otherwise, each party will bear the expense of its own arbitration activities, including its appointed arbitrator and any outside attorney and witness fees. The parties will jointly bear the expense of the third arbitrator.

(g) Waiver of Trial by Jury. THE REINSURER AND THE CEDING COMPANY HEREBY WAIVE ANY AND ALL RIGHTS TO TRIAL BY JURY IN ANY MATTER ARISING OUT OF OR RELATING TO THIS AGREEMENT.

ARTICLE XIV INSOLVENCY

Section 14.01 Insolvency.

(a) A party to this Agreement will be deemed “insolvent” when it:

(i) applies for or consents to the appointment of a receiver, rehabilitator, conservator, liquidator or statutory successor (the “Authorized Representative”) of its properties or assets;

(ii) is adjudicated as bankrupt or insolvent;

(iii) files or consents to the filing of a petition in bankruptcy, seeks reorganization or an arrangement with creditors or takes advantage of any bankruptcy, dissolution, liquidation, rehabilitation, conservation or similar Law; or

(iv) becomes the subject of an order to rehabilitate or an order to liquidate as defined by the insurance code of the jurisdiction of the party’s domicile.

(b) In the event of the insolvency of either party, the rights or remedies of this Agreement will remain in full force and effect.

(c) Insolvency of the Ceding Company. In the event of the insolvency, liquidation or rehabilitation of the Ceding Company or the appointment of a liquidator, receiver or statutory successor of the Ceding Company, the reinsurance coverage provided hereunder shall be payable by the Reinsurer directly to the Ceding Company or to its liquidator, receiver or statutory successor, on the basis of the liability of the Ceding Company for the Reinsured Liabilities without diminution because of such insolvency, liquidation, rehabilitation or appointment or because such liquidator, receiver or statutory successor has failed to pay any claims or any portion thereof. In any such event, the reinsurance being provided hereunder shall be payable immediately upon demand, with reasonable provision for verification, on the basis of claims allowed against the Ceding Company by any court of competent jurisdiction or by any liquidator, receiver or statutory successor. In any such event, the liquidator, receiver or statutory successor of the Ceding Company shall give written notice to the Reinsurer of the pendency of each claim against the Ceding Company with respect to such Reinsured Liabilities within a reasonable time after each such claim is filed in the insolvency, liquidation or rehabilitation proceeding. During the pendency of any such claims, the Reinsurer may, at its own expense, investigate such claim and interpose in the proceeding in which such claim is to be adjudicated any defense or defenses that the Reinsurer may reasonably deem available to the Ceding Company or its liquidator, receiver or statutory successor. For the avoidance of doubt, the Reinsurer will be liable only for benefits reinsured as benefits become due under the terms of the Reinsured Policies and will not be or become liable for any amounts or reserves to be held by the Ceding Company as to the Reinsured Policies or for any damages or payments resulting from the termination or restructuring of the Reinsured Policies, in each case, that are not otherwise expressly covered by this Agreement.

ARTICLE XV TAXES

Section 15.01 Taxes. No taxes, allowances, or other expenses will be paid by the Reinsurer to the Ceding Company for any Reinsured Policy, except as specifically referred to in this Agreement.

Section 15.02 Excise Tax. In the event that any excise tax is due with respect to any amounts payable by the Ceding Company to the Reinsurer under this Agreement, the Ceding Company shall pay the entire amount of such excise tax. The Reinsurer shall reimburse the Ceding Company for any such excise tax paid by the Ceding Company in accordance with Section 7.03.

Section 15.03 BEAT.

(a) In the event that the Ceding Company is liable for Additional Tax with respect to the transactions contemplated by this Agreement pursuant to section 59A of the Code, the Reinsurer shall indemnify the Ceding Company on an after-tax basis for the amount of such Additional Tax, plus any applicable interest and penalties, by reimbursing the Ceding Company for such tax in accordance with Section 7.03.

(b) With respect to any taxable year or period, the “Additional Tax” means the increased amount of income tax (along with any associated penalties and interest) imposed as a result of Reinsurer being treated as a “related party” with respect to Ceding Company within the meaning of Section 59A(g) of the Code, as amended by Public Law 115-97, December 22, 2017 (such a person a “Related Person”). The amount of Additional Tax shall be calculated as the excess, if any, of (i) the federal income tax liability of Ceding Company for such taxable year or period under the Code, over (ii) the federal income tax liability of Ceding Company for such taxable year or period, calculated as if Reinsurer were not a Related Person.

(c) The obligation of the Reinsurer to reimburse the Ceding Company for any such tax shall constitute a direct obligation of the Reinsurer to the Ceding Company in the event that it is not included in the settlement computations under Section 7.03 and shall survive the termination of this Agreement.

(d) For federal income tax purposes, payments under this Section 15.03 shall be treated as an adjustment to the amount of any reduction under section 803(a)(1)(B) in the gross amount of premiums and other consideration on insurance and annuity contracts for premiums and other consideration arising out of indemnity insurance paid by the Ceding Company to the greatest extent permitted under applicable Law.

ARTICLE XVI REPRESENTATIONS, WARRANTIES AND COVENANTS

Section 16.01 Representations and Warranties of the Ceding Company. The Ceding Company hereby represents and warrants to the Reinsurer, as of the Effective Date, as follows:

(a) Organization and Qualification. The Ceding Company is a corporation duly incorporated, validly existing and in good standing under the Laws of the State of Iowa and has all requisite corporate power and authority to operate its business as now conducted, and is duly qualified as a foreign corporation to do business, and, to the extent legally applicable, is in good standing, in each jurisdiction where the character of its owned, operated or leased properties or the nature of its activities makes such qualification necessary, except for failures to be so qualified or be in good standing that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Ceding Company’s ability to perform its obligations under this Agreement.

(b) Authorization. The Ceding Company has all requisite corporate power to enter into, consummate the transactions contemplated by and carry out its obligations under, this Agreement. The execution and delivery by the Ceding Company of this Agreement, and the consummation by the Ceding Company of the transactions contemplated by, and the performance by the Ceding Company of its obligations under, this Agreement have been duly authorized by all requisite corporate action on the part of the Ceding Company. This Agreement has been duly executed and delivered by the Ceding Company, and (assuming due authorization, execution and delivery by the Reinsurer) this Agreement constitutes the legal, valid and binding obligation of the

Ceding Company, enforceable against it in accordance with its terms, subject to the effect of any applicable bankruptcy, reorganization, insolvency, moratorium, or similar Laws relating to or affecting creditors' rights generally.

(c) No Conflict. The execution, delivery and performance by the Ceding Company of, and the consummation by the Ceding Company of the transactions contemplated by, this Agreement do not and will not (i) violate or conflict with the organizational documents of the Ceding Company, (ii) conflict with or violate any Law or Permit of any Governmental Entity applicable to the Ceding Company or by which it or its properties or assets is bound or subject, or (iii) result in any breach of, or constitute a default (or event which, with the giving of notice or lapse of time, or both, would become a default) under, or give to any Person any rights of termination, acceleration or cancellation of, any agreement, lease, note, bond, loan or credit agreement, mortgage, indenture or other instrument, obligation or contract of any kind to which the Ceding Company or any of its subsidiaries is a party or by which the Ceding Company or any of its subsidiaries or any of their respective properties or assets is bound or affected, except, in the case of clause (iii), any such conflicts, violations, breaches, loss of contractual benefits, defaults or rights that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement.

(d) Factual Information Relating to the Reinsured Policies. The information relating to the business reinsured under this Agreement and the Reinsured Policies that was supplied by or on behalf of the Ceding Company to the Reinsurer or any of the Reinsurer's representatives in connection with this Agreement (such information, the "Factual Information"), as of the date supplied (or if later corrected or supplemented prior to the date hereof, as of the date corrected or supplemented), did not contain any untrue statement of a material fact or omit to state any material fact necessary to make such Factual Information, taken as a whole, not misleading in light of the circumstances under which the statements contained therein were made, and was otherwise complete and accurate in all material respects. The Factual Information was compiled in a commercially reasonable manner given its intended purpose.

(e) Solvency. The Ceding Company is and will be Solvent on a statutory basis immediately after giving effect to this Agreement. For the purposes of this Section 16.01(e), "Solvent" means that: (i) the aggregate assets of the Ceding Company are greater than the aggregate liabilities of the Ceding Company, in each case determined in accordance with Iowa SAP; (ii) the Ceding Company does not intend to, and does not believe that it will, incur debts or other liabilities beyond its ability to pay such debts and other liabilities as they come due; and (iii) the Ceding Company is not engaged in a business or transaction, and does not contemplate engaging in a business or transaction, for which the Ceding Company's assets would constitute unreasonably insufficient capital.

(f) Governmental Licenses. The Ceding Company has all Permits necessary to conduct its business as currently conducted and execute and deliver, and perform its obligations under, this Agreement, except in such cases where the failure to have a Permit has not had and would not reasonably be expected to have a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement. All Permits that are material to the conduct of the

Ceding Company's business are valid and in full force and effect. The Ceding Company is not subject to any pending Action or, to the knowledge of the Ceding Company, any threatened Action that seeks the revocation, suspension, termination, modification or impairment of any Permit that, if successful, would reasonably be expected to have, or with the passage of time become, a material adverse effect on the Ceding Company's ability to perform its obligations under this Agreement.

(g) Separate Account. The Separate Account has been maintained in accordance with applicable Law. No plan of operations with respect to the Separate Account was required to be filed and approved by any Governmental Entity.

Section 16.02 Covenants of the Ceding Company.

(a) Investigations. To the extent permitted by applicable Law, the Ceding Company shall promptly notify the Reinsurer, in writing, of any and all investigations of the Ceding Company conducted by any Governmental Entity commencing after the date hereof, other than routine State insurance department examinations that do not relate to the business reinsured pursuant to this Agreement or would not otherwise reasonably be expected to adversely affect the performance by the Ceding Company of its obligations under this Agreement; provided, however, that the Ceding Company may withhold any notice otherwise required to be delivered pursuant to this Section 16.02(a) to the extent that the delivery thereof to the Reinsurer would result in a waiver of the attorney-client privilege, the work-product doctrine or any other applicable legal privilege or similar doctrine.

(b) Statutory Accounting Principles. The Ceding Company shall prepare its financial statements as required by, and in accordance with, Iowa SAP.

(c) Existence; Conduct of Business. The Ceding Company shall do or cause to be done all things reasonably necessary to preserve, renew and keep in full force and effect its legal existence and the rights, Permits and privileges material to the conduct of its business.

(d) Compliance with Law. The Ceding Company shall comply with all Laws applicable to, and all Permits issued by any Governmental Entity to, the Ceding Company or by which it or its properties or assets is bound or subject, except where the failure to do so, individually or in the aggregate, would not reasonably be expected to have a material adverse effect on the Ceding Company's ability to perform its obligations, or on the Reinsurer's rights or obligations, under this Agreement.

(e) Governmental Notices. The Ceding Company shall provide the Reinsurer, within five (5) Business Days after receipt thereof, copies of any written notice or report from any Governmental Entity with respect to the business reinsured under this Agreement and a written summary of any material oral communication with any Governmental Entity with respect to the business reinsured under this Agreement.

(f) Restrictions on Liens. The Ceding Company shall not create, incur, assume or suffer to exist any liens on the assets in the Modco Account, including the Existing Hedges

(whether owned on the date of this Agreement or hereafter acquired), or on any interest therein or the proceeds thereof.

(g) Plan of Operations. The Ceding Company shall not establish, amend or otherwise modify any plan of operations with respect to the Separate Account without the prior written approval of the Reinsurer.

Section 16.03 Representations and Warranties of the Reinsurer. The Reinsurer hereby represents and warrants to the Ceding Company, as of the Effective Date, as follows:

(a) Organization and Qualification. The Reinsurer is a corporation duly incorporated, validly existing and in good standing under the Laws of Bermuda and has all requisite corporate power and authority to operate its business as now conducted, and is duly qualified as a foreign corporation to do business, and, to the extent legally applicable, is in good standing, in each jurisdiction where the character of its owned, operated or leased properties or the nature of its activities makes such qualification necessary, except for failures to be so qualified or be in good standing that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

(b) Authorization. The Reinsurer has all requisite corporate power to enter into, consummate the transactions contemplated by and carry out its obligations under, this Agreement. The execution and delivery by the Reinsurer of this Agreement, and the consummation by the Reinsurer of the transactions contemplated by, and the performance by the Reinsurer of its obligations under, this Agreement have been duly authorized by all requisite corporate action on the part of the Reinsurer. This Agreement has been duly executed and delivered by the Reinsurer, and (assuming due authorization, execution and delivery by the Ceding Company) this Agreement constitutes the legal, valid and binding obligation of the Reinsurer, enforceable against it in accordance with its terms, subject to the effect of any applicable bankruptcy, reorganization, insolvency, moratorium, or similar Laws relating to or affecting creditors' rights generally.

(c) No Conflict. The execution, delivery and performance by the Reinsurer of, and the consummation by the Reinsurer of the transactions contemplated by, this Agreement do not and will not (i) violate or conflict with the organizational documents of the Reinsurer, (ii) conflict with or violate any Law or Permit of any Governmental Entity applicable to the Reinsurer or by which it or its properties or assets is bound or subject, or (iii) result in any breach of, or constitute a default (or event which, with the giving of notice or lapse of time, or both, would become a default) under, or give to any Person any rights of termination, acceleration or cancellation of, any agreement, lease, note, bond, loan or credit agreement, mortgage, indenture or other instrument, obligation or contract of any kind to which the Reinsurer or any of its subsidiaries is a party or by which the Reinsurer or any of its subsidiaries or any of their respective properties or assets is bound or affected, except, in the case of clause (iii), any such conflicts, violations, breaches, loss of contractual benefits, defaults or rights that, individually or in the aggregate, do not have, and would not reasonably be expected to have, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

(d) Governmental Licenses. The Reinsurer has all Permits necessary to conduct its business as currently conducted and execute and deliver, and perform its obligations under, this Agreement, except in such cases where the failure to have a Permit has not had and would not reasonably be expected to have a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement. All Permits that are material to the conduct of the Reinsurer's business are valid and in full force and effect. The Reinsurer is not subject to any pending Action or, to the knowledge of the Reinsurer, any threatened Action that seeks the revocation, suspension, termination, modification or impairment of any Permit that, if successful, would reasonably be expected to have, or with the passage of time become, a material adverse effect on the Reinsurer's ability to perform its obligations under this Agreement.

Section 16.04 Covenants of the Reinsurer.

(a) Investigations. To the extent permitted by applicable Law, the Reinsurer shall promptly notify the Ceding Company, in writing, of any and all investigations of the Reinsurer conducted by any Governmental Entity commencing after the date hereof, other than routine Bermuda Monetary Authority examinations that do not relate to the business reinsured pursuant to this Agreement or would not otherwise reasonably be expected to adversely affect the performance by the Reinsurer of its obligations under this Agreement; provided, however, that the Reinsurer may withhold any notice otherwise required to be delivered pursuant to this Section 16.04(a) to the extent that the delivery thereof to the Ceding Company would result in a waiver of the attorney-client privilege, the work-product doctrine or any other applicable legal privilege or similar doctrine.

(b) Statutory Accounting Principles. The Reinsurer shall prepare its financial statements as required by, and in accordance with, Bermuda statutory accounting principles.

(c) Existence; Conduct of Business. The Reinsurer shall do or cause to be done all things reasonably necessary to preserve, renew and keep in full force and effect its legal existence and the rights, Permits and privileges material to the conduct of its business.

(d) Compliance with Law. The Reinsurer shall comply with all Laws applicable to, and all Permits issued by any Governmental Entity to, the Reinsurer or by which it or its properties or assets is bound or subject, except where the failure to do so, individually or in the aggregate, would not reasonably be expected to have a material adverse effect on the Reinsurer's ability to perform its obligations, or on the Ceding Company's rights or obligations, under this Agreement.

(e) Governmental Notices. The Reinsurer shall provide the Ceding Company, within five (5) Business Days after receipt thereof, copies of any written notice or report from any Governmental Entity with respect to the business reinsured under this Agreement and a written summary of any material oral communication with any Governmental Entity with respect to the business reinsured under this Agreement.

**ARTICLE XVII
MISCELLANEOUS**

Section 17.01 Currency. All payments due under this Agreement shall be made in U.S. Dollars.

Section 17.02 Interest. All amounts due and payable by the Ceding Company or the Reinsurer under this Agreement that remain unpaid for more than fifteen (15) calendar days from the date due hereunder will incur interest from the date due hereunder. Except as otherwise set forth in this Agreement, such interest shall accrue at a rate equal to six percent (6%) per annum, calculated on a 30/360 basis.

Section 17.03 Right of Setoff and Recoupment.

(a) Each of the Ceding Company and the Reinsurer shall have, and may exercise at any time and from time to time, the right to setoff or recoup any undisputed balance or balances, whether on account of Reinsurance Premiums, allowances, credits, Reinsured Liabilities or otherwise, due from one party to the other under this Agreement and may setoff or recoup such balance or balances against any balance or balances due to the former from the latter under this Agreement.

(b) The parties' setoff rights may be enforced notwithstanding any other provision of this Agreement including the provisions of Article XIV.

Section 17.04 No Third-Party Beneficiaries. This Agreement is an indemnity reinsurance agreement solely between the Ceding Company and the Reinsurer. The acceptance of risks under this Agreement by the Reinsurer will create no right or legal relation between the Reinsurer and the insured, owner, beneficiary, or assignee of any insurance policy of the Ceding Company. In addition, nothing expressed or implied in this Agreement is intended to or shall confer remedies, obligations or liabilities upon any Person other than the parties hereto and their respective administrators, successors, legal representatives and permitted assigns or relieve or discharge the obligation or liability of any third party to any party to this Agreement.

Section 17.05 Amendment. This Agreement may not be changed or modified or in any way amended except by a written instrument duly executed by the proper officers of both parties to this Agreement, and any change or modification to this Agreement will be null and void unless made by amendment to this Agreement and duly executed by the proper officers of both parties to this Agreement. Prior written approval of the Iowa Insurance Division is required for any amendment to this Agreement.

Section 17.06 Notices.

(a) All demands, notices, reports and other communications provided for herein shall be delivered by the following means: (i) hand-delivery; (ii) overnight courier service (e.g., FedEx, Airborne Express, or DHL); (iii) registered or certified U.S. mail, postage prepaid and return receipt requested; or (iv) facsimile transmission or e-mail; provided, that the fax or e-mail is confirmed by delivery using one of the three (3) methods identified in clauses (i) through (iii). All such demands, notices, reports and other communications shall be delivered to the parties as follows:

if to the Ceding Company:

Voya Insurance and Annuity Company
699 Walnut Street, Suite 1350
Des Moines, Iowa 50309
Attention: General Counsel
Email: legal@venerableannuity.com

if to the Reinsurer:

Athene Life Re Ltd.
Chesney House
96 Pitts Bay Road
Hamilton, HM 08 Bermuda
Attention: Chief Executive Officer; General Counsel
Telephone: 441-279-8410; 441-279-8414
Telecopy: 441-279-8401
Email: legalbda@athene.bm

(b) Either party hereto may change the names or addresses where notice is to be given by providing notice to the other party of such change in accordance with this Section 17.06.

(c) If either party hereto becomes aware of any change in applicable Law restricting the transmission of notices or other information in accordance with the foregoing, such party shall notify the other party hereto of such change in Law and such resulting restriction.

Section 17.07 Consent to Jurisdiction. Subject to the terms and conditions of Article XIII, each party hereto hereby irrevocably and unconditionally submits to the non-exclusive jurisdiction of the United States District Court for the Southern District of New York and of any New York State court sitting in New York County for purposes of all legal proceedings arising out of or relating to this Agreement or for recognition and enforcement of any judgment in respect thereof. In any action, suit or other proceeding, each party hereby irrevocably waives, to the fullest extent permitted by applicable Law, any objection that it may now or hereafter have to the laying of the venue of any such proceedings brought in such court and any claim that any such proceeding brought in such a court has been brought in an inconvenient forum. Each party hereto also agrees that any final and nonappealable judgment against a party in connection with any action, suit or other proceeding shall be conclusive and binding on such party and that such award or judgment may be enforced in any court of competent jurisdiction, either within or outside of the United States. A certified or exemplified copy of such award or judgment shall be conclusive evidence of the fact and amount of such award or judgment. Each party hereto agrees that any process or other paper to be served in connection with any action or proceeding under this Agreement shall, if delivered, sent or mailed in accordance with Section 17.06, constitute good, proper and sufficient service thereof. This Section 17.07 is not intended to conflict with or override Article XIII.

Section 17.08 Service of Process. The Reinsurer hereby designates the Iowa Insurance Commissioner as its true and lawful attorney upon whom may be served any lawful process in any action, suit or proceeding instituted by or on behalf of the Ceding Company. A copy of any such process shall be delivered to the Reinsurer in accordance with Section 17.06. This Section 17.08 is not intended to conflict with or override Article XIII.

Section 17.09 Inspection of Records.

(a) Upon giving at least five (5) Business Days' prior written notice, the Reinsurer, or its duly authorized representatives, will have the right to audit, examine and copy, electronically or during regular business hours, at the home office of the Ceding Company, any and all books, records, statements, correspondence, reports, and other documents that relate to the Reinsured Policies, the Existing Hedges, the Separate Account, the assets maintained in the Modco Account, the Allianz Trust Account or this Agreement, subject to the confidentiality provisions contained in this Agreement. In the event the Reinsurer exercises its inspection rights, the Ceding Company must provide a reasonable work space for such audit, examination or copying, cooperate fully and faithfully, and produce any and all materials reasonably requested to be produced, subject to confidentiality provisions contained in this Agreement. The expenses related to any two (2) such inspections in any calendar year shall be borne by the Ceding Company; provided, that if any breach of this Agreement by the Ceding Company has occurred, the expenses relating to all such inspections shall be borne by the Ceding Company.

(b) The Reinsurer's right of access as specified above will survive until all of the Reinsurer's obligations under this Agreement have terminated or been fully discharged.

Section 17.10 Confidentiality.

(a) The parties will keep confidential and not disclose or make competitive use of any shared Proprietary Information, as defined below, unless:

(i) The information becomes publicly available or is obtained other than through unauthorized disclosure by the party seeking to disclose or use such information;

(ii) The information is independently developed by the recipient; or

(iii) The disclosure is required by Law; provided, that, if applicable, the party required to make such disclosure will allow the other party to seek an appropriate protective order.

"Proprietary Information" includes, but is not limited to, underwriting manuals and guidelines, applications, contract forms, agent lists and premium rates and allowances of the Reinsurer and the Ceding Company, but shall not include the existence of this Agreement and the identity of the parties. Additionally, Proprietary Information may be shared by either party on a need-to-know basis with its officers, directors, employees, Affiliates, third-party service providers, auditors, consultants or retrocessionaires, or in connection with the dispute process specified in this Agreement.

(b) The Ceding Company shall not provide to the Reinsurer, and the Reinsurer shall have no right to access, any Non-Public Personal Information except to the extent (i) necessary for purposes of administration of this Agreement and (ii) requested in writing by a duly authorized representative of the Reinsurer. The Reinsurer and its representatives and service providers will protect the confidentiality and security of Non-Public Personal Information (as defined below) provided to it hereunder by:

- (i) holding all Non-Public Personal Information in strict confidence;
- (ii) maintaining appropriate measures that are designed to protect the security, integrity and confidentiality of Non-Public Personal Information; and
- (iii) disclosing and using Non-Public Personal Information received under this Agreement for purposes of carrying out the Reinsurer's obligations under this Agreement, for purposes of retrocession, or as may be required or permitted by Law.

"Non-Public Personal Information" is personally identifiable medical, financial, and other personal information about proposed, current and former applicants, policy owners, contract holders, insureds, annuitants, claimants, and beneficiaries of Reinsured Policies or contracts issued by the Ceding Company, and their representatives, that is not publicly available. Non-Public Personal Information does not include de-identified personal data, *i.e.*, information that does not identify, or could not reasonably be associated with, an individual.

Section 17.11 Successors. This Agreement will be binding upon the parties hereto and their respective successors and assigns including any Authorized Representative of either party. Neither party may effect any novation or assignment of this Agreement without the prior written consent of the other party and the Iowa Insurance Division.

Section 17.12 Entire Agreement. This Agreement and the Exhibits hereto constitute the entire agreement between the parties with respect to the business reinsured hereunder and supersede any and all prior representations, warranties, prior agreements or understandings between the parties pertaining to the subject matter of this Agreement. There are no understandings between the parties other than as expressed in this Agreement and the Exhibits hereto. In the event of any express conflict between this Agreement and the Exhibits hereto, the Exhibits hereto will control.

Section 17.13 Severability. The provisions of this Agreement shall be deemed severable and the invalidity or unenforceability of any provision shall not affect the validity or enforceability of the other provisions hereof. If any provision of this Agreement, or the application thereof to any Person or entity or any circumstance, is found by a court or other Governmental Entity of competent jurisdiction to be invalid or unenforceable, (a) a suitable and equitable provision shall be substituted therefor in order to carry out, so far as may be valid and enforceable, the intent and purpose of such invalid or unenforceable provision and (b) the remainder of this Agreement and the application of such provision to other Persons or circumstances shall not be affected by such invalidity or unenforceability, nor shall such invalidity or unenforceability affect the validity or enforceability of such provision, or the application thereof, in any other jurisdiction.

Section 17.14 Construction. This Agreement will be construed and administered without regard to authorship and without any presumption or rule of construction in favor of either party. This Agreement is between sophisticated parties, each of which has reviewed this Agreement and is fully knowledgeable about its terms and conditions.

Section 17.15 Non-Waiver. Neither the failure nor any delay on the part of the Ceding Company or the Reinsurer to exercise any right, remedy, power, or privilege under this Agreement shall operate as a waiver thereof. No single or partial exercise of any right, remedy, power or privilege shall preclude the further exercise of that right, remedy, power or privilege or the exercise of any other right, remedy, power or privilege. No waiver of any right, remedy, power or privilege with respect to any occurrence shall be construed as a waiver of that right, remedy, power or privilege with respect to any other occurrence. No prior transaction or dealing between the parties will establish any custom, usage or precedent waiving or modifying any provision of this Agreement. No waiver shall be effective unless it is in writing and signed by the party granting the waiver.

Section 17.16 Further Assurances. From time to time, as and when requested by a party hereto, the other party hereto shall execute and deliver all such documents and instruments and shall take all actions as may be reasonably necessary to consummate the transactions contemplated by this Agreement.

Section 17.17 Governing Law. This Agreement will be governed by and construed in accordance with the Laws of the State of Iowa without giving effect to any principles of conflicts of law thereof that are not mandatorily applicable by Law and would permit or require the application of the Laws of another jurisdiction.

Section 17.18 Counterparts. This Agreement may be executed in counterparts, all of which shall be considered one and the same agreement and shall become effective when counterparts have been signed by each party hereto and delivered to the other party. Each party hereto may deliver its signed counterpart of this Agreement to the other party by means of electronic mail or any other electronic medium utilizing image scan technology, and such delivery will have the same legal effect as hand delivery of an originally executed counterpart. When this Agreement has been fully executed by the Ceding Company and the Reinsurer, it will become effective as of the Effective Date.

[Remainder of Page Intentionally Blank]

IN WITNESS WHEREOF, the parties hereto have caused this Agreement to be executed effective as of the Effective Date.

VOYA INSURANCE AND ANNUITY COMPANY

By: /s/ David Pendergrass

Name: David Pendergrass

Title: Senior Vice President and Treasurer

ATHENE LIFE RE LTD.

By: /s/ Frank L. Gillis

Name: Frank L. Gillis

Title: Chief Executive Officer

Signature Page to VIAC Modco Agreement (FA Business)

POLICY FORMS AND RIDERS¹

Product Name	Policy Form
Advantage	UCLIC-AN1009
Advantage	UCLIC-PI-1249
Advantage Index	1837-11/97
Advantage Platinum	1827-11/95
Advantage Silver	1801-7/94
AmeriGain	17003
AmeriGrand	17026
Amerilink	17002
Ameriset	17000
Asset Builder	UCLIC-AN-1022
Bonus 10	FB10-11/92
Capital Builder	UCLIC-PI-1224
Choice Index	1819-9/96
Choice Index	1819-9/96 or 1819-C-1/97
Choice Index	1819-C-1/97
Classic 5	1868
Classic 7	1869
Classic Choice MVA	1825-2/95
Cornerstone	1350-1/93
Envoy Nine	IU-IA-3064
Envoy Nine v2	IU-IA-3064
Envoy Six	IU-IA-3067
Envoy Six v2	IU-IA-3067
Envoy Three	IU-IA-3065
Flex 100	1000-B-4/92
Flex 15	1500-1/93
Flex 15	1500-4/92
Flex 2	FLEXII-1/93
Flex 200	1100-B-6/92
Flex 3	FLEXIII-1/93
Flex 4	FLXIV-8/92
Flex 7	FLEXVII 1/93
Flex 7	FLEXVII 7/91
Flex Builder	1853
Flex Guarantee	1853
FPA 9	FLEXIX-1/93
FPA 9 (conversion)	FLEXIX-5/91

¹ All variations and attachments to the policy forms, including, but not limited to, state variations, contract schedules, riders, and endorsements, are also included in the scope of the agreement.
Sch. I - 1

FPDA	89A4
FPDA	8FPDA
FPDA	94FPDA
FPDA	ALSFLX-3
FPDA	ALSFLX-4.5
FPDA	ALZFLX-4.5
FPDA	AN-1002
FPDA	AN-1011
GAA	GFPDA
Generation Flex	1859
GoldenSelect Guarantee	GA-GIA-1070
GoldenSelect Guarantee	GA-IA-1070
Guarantee Choice	IU-IA-3036
Heritage	1858
Heritage Vested	1862
Income Outcome Annuity	FA-2017
Independence	UCSPDA
Interest Builder	1200-1/93
Journey	VI-IA-3165
Lifetime Income	IU-IA-3119
Mark II	UCLIC-AN-1020
MarketSmart	IU-FA-3006
Max	PI-1550
Max Guarantee	1885
MaxSaver	AN-1004
MaxSaver	AN-1008
MaxSaver	PI-2034
Multibuilder	1853
MVA 15	1251-1/93
MVA 200	1300-1/93
MVA 200	93A10
MVA 3	1400-1/93
MVA 3	1811-3/96
MVA 9	MVAIX-1/93
MVA Cornerstone	1250-1/93
MVA Cornerstone	1812-4/96
MYGA/Multiset	1818-4/96
MYGA/Multiset	1825-2/95
MYGA/Multiset (no MVA)	1826-5/95
PotentialPLUS	IU-IA-4040
Protective Life	1840-2/96
Protective Life	1845-2/96
Provider	UCLIC-AN-1007

Quest 5	VI-IA-3147
QUEST 5 ROP	VI-IA-3147
Quest 7	VI-IA-3147
Quest Plus	VI-IA-3148
Regency	1860
Retirement Asset Builder	1807-5/95
Retirement Choice	1805-4/95
SD Fixed Flex	GA-IA-1093 - individual; GA-CA-1093 - group
SD Fixed Guar	GA-IA-1094 - individual; GA-CA-1094 - group
Secure	1890
Secure Extra	FA-2014
Secure Five	IU-IA-3022
Secure Five v2	IU-IA-3033
Secure Five v3	IU-IA-3033
Secure II	FA-2013
Secure Opp Plus	IU-IA-3021
Secure Opp Plus v2	IU-IA-3032
Secure Opp Plus v3	IU-IA-3050
Secure Opp Plus v4	IU-IA-3050
Secure Outlook	IU-IA-3038
Secure Outlook v2	IU-IA-3038
Secure Seven	IU-IA-3025
Secure Seven v2	IU-IA-3034
Secure Seven v3	IU-IA-3034
Security	PI-1233
Select Guarantee	1829-3/97
Select Guarantee	1829C-3/97
Selectra	1865
Selectra	1865 or 1870
Selectra	1870
Selectra v2	IU-IA-3026
Senior Provider	UCLIC-AN-1014
SimpleChoice	IU-IA-3054
SimpleFlex	IU-IA-3019
Single Premium Immediate Annuity	1823
SmartDesign MRI	GA-IA-1100 - individual; GA-CA-1100 - group
SPA 15	1351-1/93
SPA 3	SPIII-1/93
SPA 5	SPV-6/88
SPA 6	SPVI-1/93
SPA 7	SPVII-1/93
SPA 7	SPVII-10/90
SPA 9	FLEXIX-1/93 or SPIX-1/93

SPA 9	SPIX-1/93
SPA 9	SPIX-10/90
SPDA	88SPDA
SPDA	89A1-A
SPDA	89A3
SPDA	89SPDA
SPDA	94SPDA
SPDA	ALS-3
SPDA	ALS-4.5
SPDA	ALZSP-4.5
SPDA	UCLIC-PI-1218
SPDA	UCLIC-PI-1801
SPIA	1823
Sterling Plus	1800-2/94
Supp Con	1825-2/95
Supp Con	GA-GIA-1070 or GA-IA-1070
Supp Con	GA-IA-1093 - individual; GA-CA-1093 - group
Supp Con	GA-IA-1094 - individual; GA-CA-1094 - group
Supp Con	GA-IA-1100 - individual; GA-CA-1100 - group
Supp Con	IU-IA-3019
Taxsaver	FLEXIX-1/93
TaxSaver	UCLIC-AN1255
TaxSaver	UCLIC-PI-1253
TaxSaver	UCLIC-PI-1255
TSA Pro	1600-1/93
TSA Pro	1600-4/92
TSA Rollover	1832G-6/97
Ultimate	1225-4/93
Ultra SPA	1325-4/93
Unidex	EIAN-4000
United	AN-1021
Wealth Builder 6	IU-IA-3128
Wealth Builder 8	IU-IA-3128
Wealth Builder PLUS	IU-IA-3128
All immediate annuities and annuitizations issued by Voya Insurance and Annuity Company and its predecessors and administered on Des Moines RPS, excluding annuitizations arising from contracts with a Guaranteed Minimum Income Benefit (GMIB).	
Home Office Pension Plan Voluntary and Mandatory Contributions Administered by Aon Hewitt on behalf of VIAC.	
All contracts assumed under the League Services Life Insurance Company (Magna Insurance Company) reinsurance agreement dated 2/24/1987, as amended.	
All contracts assumed under the Protective Life Insurance Company reinsurance agreement dated 6/15/1996.	

All contracts assumed under the Allianz Life Insurance Company of North America reinsurance agreement dated 8/1/1988.

POLICY EXPENSES

The Policy Expenses with respect to each Quarterly Accounting Period shall be an amount equal to (A) plus (B) plus (C) plus (D), each as defined below:

(A) solely with respect to the Payout Annuities, an amount equal to (i) eighteen (18) basis points divided by four (4) multiplied by (ii) (a) the sum of the Modco Reserves with respect to the Payout Annuities at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves with respect to the Payout Annuities at the end of the applicable Quarterly Accounting Period, divided by (b) two (2); and

(B) with respect to the Non-Payout Annuities, an amount equal to the sum of:

(i) (a) the Quota Share of \$50 (provided, that a two percent (2.00%) per annum inflation factor will be added to such amount each year commencing on January 1, 2019) divided by four (4), multiplied by (b) (I) the sum of the total number of Non-Payout Annuities in force at the beginning of the applicable Quarterly Accounting Period plus the total number of Non-Payout Annuities in force at the end of the applicable Quarterly Accounting Period, divided by (II) two (2), plus

(ii) (a) three (3) basis points divided by four (4) multiplied by (b) (I) the sum of the Modco Reserves with respect to the Non-Payout Annuities at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves with respect to the Non-Payout Annuities at the end of the applicable Quarterly Accounting Period, divided by (II) two (2); and

(C) with respect to all Reinsured Policies, an amount with respect to investment accounting services equal to (i) 0.6 basis points divided by four (4) multiplied by (ii) (a) the sum of the Modco Reserves at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves at the end of the applicable Quarterly Accounting Period, divided by (b) two (2); and

(D) with respect to all Reinsured Policies, a ceding commission equal to (i) 6.6 basis points divided by four (4) multiplied by (ii) (a) the sum of the Modco Reserves at the beginning of the applicable Quarterly Accounting Period plus the Modco Reserves at the end of the applicable Quarterly Accounting Period, divided by (b) two (2).

INITIAL MODCO ASSETS

See attached.

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
93974CPM6	5,420,203	WASHINGTON ST	900,000	1,076,673	12,332	1,089,005
93974CRE2	5,421,130	WASHINGTON ST	670,000	783,587	8,610	792,196
93974CRE2	5,421,131	WASHINGTON ST	2,800,000	3,278,480	35,980	3,314,460
14916RAD6	5,432,377	CATHOLIC HEALTH INITIATIVES	1,400,000	1,323,535	30,450	1,353,985
13054WAC1	5,436,225	CALIFORNIA POLLUTION CTL FING	1,120,000	1,131,762	18,667	1,150,428
592643CC2	5,436,666	METROPOLITAN WASH D C ARPTS AU	1,400,000	1,425,249	5,833	1,431,082
917542QV7	5,459,630	UTAH ST	10,000,000	10,000,000	117,967	10,117,967
93974CRE2	5,459,634	WASHINGTON ST	5,000,000	4,917,505	64,250	4,981,755
91412NAK6	5,467,371	UNIVERSITY OF CHICAGO	1,400,000	1,400,000	5,146	1,405,146
70917RB61	5,472,006	PENNSYLVANIA ST HIGHER EDL FACS AU	1,610,000	1,943,179	8,440	1,951,620
646136XR7	5,472,139	NEW JERSEY ST TRAN	535,000	690,305	13,261	703,566
574300JQ3	5,472,269	MARYLAND ST TRANSN AUTH TRANSN FAC	350,000	432,182	6,713	438,895
79765RSV2	5,476,004	SAN FRANCISCO CA CITY & CNTY WTR	1,535,000	1,920,551	46,050	1,966,601
13054WAC1	5,483,251	CALIFORNIA POLLUTION CTL FING	280,000	287,711	4,667	292,378
91412GDZ5	5,483,252	UNIVERSITY CALIF REVS	1,125,000	1,387,075	30,845	1,417,920
70922PAP7	5,484,582	PENNSYLVANIA ST TPK COMMN SPL	350,000	350,000	4,855	354,855
646136XR7	5,484,993	NEW JERSEY ST TRAN	435,000	545,817	10,782	556,599
59212SAM0	5,485,221	MET GOVT NASHVILLE & DAVIDSON	1,615,000	2,024,005	36,235	2,060,240
59259YBF5	5,485,222	METRO TRANSIT AUTHORITY NY REV	780,000	930,260	21,116	951,376
59259YDC0	5,485,223	METROPOLITAN TRANSN AUTH N Y REV F	715,000	933,378	22,047	955,425
646136XR7	5,487,337	NEW JERSEY ST TRAN	475,000	594,090	11,773	605,864
914713K68	5,489,121	UNIVERSITY N C CHAPEL HILL REV	1,400,000	1,400,000	22,441	1,422,441
783186NH8	5,506,042	RUTGERS ST UNIV N J	375,000	445,593	10,622	456,215
73358WTZ7	5,507,067	PORT AUTH N Y & N J	1,400,000	1,400,000	2,754	1,402,754
677632MV0	5,507,150	OHIO ST UNIV GEN RCPTS	420,000	481,939	8,593	490,532
80168NEP0	5,508,250	SANTA CLARA VY CALIF TRANSN AUTH S	1,400,000	1,644,550	6,855	1,651,406
47770VAZ3	5,510,104	JOBSONIO BEVERAGE SYS OHIO STA	1,250,000	1,332,912	18,883	1,351,795
6499022F9	5,510,105	NEW YORK ST DORM AUTH ST PERS INCO	1,400,000	1,715,084	9,640	1,724,724
15504RET2	5,510,352	CENTRAL PUGET SOUND REGL AUTH	1,175,000	1,432,688	32,260	1,464,948
15504RET2	5,511,230	CENTRAL PUGET SOUND REGL AUTH	290,000	353,915	7,962	361,877
47770VAZ3	5,511,234	JOBSONIO BEVERAGE SYS OHIO STA	280,000	297,952	4,230	302,182
917565LB7	5,511,235	UTAH TRAN AUTH SALES TAX REV	1,820,000	2,308,530	40,820	2,349,350
235241LW4	5,523,472	DALLAS TX AREA RAPID TRAN	420,000	493,818	8,789	502,606
544435C32	5,527,893	LOS ANGELES CALIF DEPT ARPTS ARPT	2,800,000	3,468,628	84,981	3,553,609

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
5447122H4	5,540,146	LOS ANGELES CNTY CALIF MET TRANSN	1,310,000	1,579,530	31,304	1,610,833
89602NVM3	5,540,147	TRIBOROUGH BRDG & TUNL AUTH N Y RE	2,125,000	2,510,558	54,382	2,564,941
45528S4Z6	5,541,431	INDIANAPOLIS IND LOC PUB IMPT BD B	1,400,000	1,752,627	24,750	1,777,377
19633SAB9	5,541,978	COLORADO BRDG ENTERPRISE REV	710,000	907,566	17,981	925,547
5447122H4	5,544,775	LOS ANGELES CNTY CALIF MET TRANSN	700,000	853,314	16,727	870,041
455057SV2	5,561,349	INDIANA ST FIN AUTH REV	1,400,000	1,878,030	23,086	1,901,116
592098G50	5,561,656	MET GOVT NASHVILLE & DAVIDSON	3,080,000	4,028,033	67,431	4,095,464
74825QAA8	5,564,621	QUEENS HEALTH SYSTEMS	1,350,000	1,350,000	20,088	1,370,088
68607LXQ5	5,580,653	OREGON ST	280,000	331,861	6,874	338,735
68607VK38	5,580,656	OREGON ST DEPT ADMINISTRATIVE	290,000	291,881	660	292,541
574300HY8	5,584,024	MARYLAND ST TRANSN AUTH TRANSN FAC	1,780,000	2,092,063	34,342	2,126,405
650014TJ2	5,584,907	NEW YORK ST TWY AUTH SECOND GEN HW	270,000	323,448	1,324	324,771
88283LHU3	5,588,357	TEXAS TRANSN COMMN ST HWY FD REV	1,375,000	1,607,950	5,933	1,613,883
812728QQ9	5,594,941	SEATTLE WASH WTR SYS REV	430,000	506,376	5,934	512,310
57582PUR9	5,597,170	MASSACHUSETTS ST	1,320,000	1,478,772	30,888	1,509,660
59164GCX8	5,599,298	METRO WASTEWTR RECLAMATION DIST CO	945,000	1,123,595	4,548	1,128,142
072863AB9	5,613,820	BAYLOR SCOTT & WHITE HOLDINGS	430,000	430,000	6,137	436,137
650014TJ2	5,620,338	NEW YORK ST TWY AUTH SECOND GEN HW	540,000	647,156	2,647	649,803
650014TJ2	5,620,339	NEW YORK ST TWY AUTH SECOND GEN HW	270,000	323,189	1,324	324,513
733911BW0	5,628,374	PORT CORPUS CHRISTI AUTH TEX N	675,000	675,000	11,635	686,635
342814DS6	5,630,932	FLORIDA ST MID-BAY BRIDGE AUTH	488,793	488,793	1,541	490,334
718814ZZ2	5,635,307	PHOENIX AZ SERIES A	335,000	382,938	5,884	388,822
64971WTE0	5,635,478	NEW YORK N Y CITY TRANSITIONAL	2,700,000	2,603,185	22,275	2,625,460
650014TJ2	5,642,322	NEW YORK ST TWY AUTH SECOND GEN HW	1,660,000	1,941,933	8,138	1,950,071
59164GCX8	5,642,932	METRO WASTEWTR RECLAMATION DIST CO	295,000	341,291	1,420	342,710
011770U28	5,643,488	ALASKA ST	660,000	772,895	9,144	782,039
20369EAA0	5,643,519	COMMUNITY HEALTH NETWORK	1,755,000	1,755,000	37,180	1,792,180
8805577X5	5,645,410	TENNESSEE ST SCH BD AUTH	2,700,000	2,958,591	16,726	2,975,316
584002QB8	5,645,761	MECKLENBURG CNTY N C	2,700,000	2,763,409	9,785	2,773,194
68608KA24	5,646,501	OREGON ST	810,000	922,422	10,797	933,220
677521CX2	5,646,670	OHIO STATE	790,000	911,490	7,192	918,682
052414MF3	5,656,492	AUSTIN TEX ELEC UTIL SYS REV	270,000	302,100	6,935	309,035
45506DVC6	5,656,910	INDIANA ST FIN AUTH REV	900,000	900,000	11,816	911,816
011770U28	5,657,581	ALASKA ST	405,000	476,197	5,611	481,808

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011770U28	5,657,582	ALASKA ST	440,000	517,841	6,096	523,938
212204FA4	5,660,804	CONTRA COSTA CALIF CMNTY COLLEGE D	1,350,000	1,608,998	21,951	1,630,949
23223PCX3	5,660,805	CUYAHOGA CNTY OHIO	1,350,000	1,583,197	33,941	1,617,139
49151E4G5	5,660,806	KY ST PPTY & BLDG COMMN REV	1,350,000	1,532,161	41,546	1,573,707
65819WAK9	5,660,807	NORTH CAROLINA EASTN MUN PWR A	1,350,000	1,350,000	18,261	1,368,261
89978KAV8	5,662,034	TUOLUMNE WIND PROJ AUTH CALIF REV	2,700,000	3,205,524	62,262	3,267,786
02765UDC5	5,662,162	AMERICAN MUN PWR OHIO INC REV	2,700,000	3,169,831	36,617	3,206,448
7342604F6	5,662,163	PORT HOUSTON AUTH TEX HARRIS C	270,000	270,000	800	270,800
438701WX8	5,665,954	HONOLULU HAWAII CITY & CNTY WA	510,000	510,000	5,981	515,981
438701WZ3	5,665,955	HONOLULU HAWAII CITY & CNTY WA	540,000	540,000	6,962	546,962
438701XA7	5,665,956	HONOLULU HAWAII CITY & CNTY WA	435,000	435,000	5,826	440,826
696550WS7	5,668,326	PALM BEACH CNTY FLA SCH BRD CT	1,305,000	1,452,377	17,618	1,469,994
744434CW9	5,668,327	PUBLIC PWR GENERATION AGY NEB REV	2,700,000	3,153,377	65,178	3,218,555
544646A69	5,671,250	LOS ANGELES CALIF UNI SCH DIST	2,025,000	2,362,789	40,372	2,403,161
882117W67	5,677,576	TEXAS A & M UNIV PERM UNIV FD	1,495,000	1,488,774	17,815	1,506,590
575579WX1	5,677,815	MASSACHUSETTS BAY TRANSN AUTH MASS	2,700,000	3,217,037	51,921	3,268,958
249218AK4	5,678,767	DENVER COLO PUB SCHS CTFS PARTN	1,350,000	1,774,240	35,787	1,810,027
25477G9Y9	5,678,976	DISTRICT COLUMBIA INCOME TAX	870,000	1,046,193	20,267	1,066,460
63968AQR9	5,678,977	NEBRASKA PUB PWR DIST REV	405,000	451,226	7,321	458,547
68607DNL5	5,678,978	OREGON ST DEPT TRANSN HWY USER TAX	675,000	846,481	18,158	864,640
68607DNL5	5,678,979	OREGON ST DEPT TRANSN HWY USER TAX	320,000	401,208	8,608	409,817
432275AM7	5,681,847	HILLSBOROUGH CNTY FLA AVIATION	2,700,000	2,700,000	10,352	2,710,352
68189TBA3	5,681,848	OMAHA NEB SPL OBLIG	1,190,000	1,319,993	19,040	1,339,033
91412NAZ3	5,682,005	UNIVERSITY OF CHICAGO	1,350,000	1,350,000	4,412	1,354,412
190760HN1	5,682,847	COBB-MARIETTA GA COLISEUM & EX	2,455,000	2,446,174	27,414	2,473,588
491552UY9	5,691,742	KENTUCKY ST TPK AUTH ECONOMIC DEV	405,000	435,732	7,079	442,811
914460NL0	5,691,743	UNIVERSITY MINN	425,000	427,656	4,291	431,948
914460NM8	5,691,744	UNIVERSITY MINN	395,000	397,186	3,840	401,026
592112DR4	5,691,846	MET GOVT NASHVILLE & DAVIDSON	405,000	465,588	7,704	473,293
249218AK4	5,692,596	DENVER COLO PUB SCHS CTFS PARTN	1,350,000	1,752,905	35,787	1,788,692
73723RUJ0	5,693,804	PORTSMOUTH VA	1,385,000	1,359,933	11,080	1,371,013
75913TGJ7	5,695,356	REGIONAL TRANSN DIST COLO CTFS PAR	1,350,000	1,670,656	43,155	1,713,811

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594612BG7	5,696,705	MICHIGAN ST	2,700,000	2,661,846	43,575	2,705,421
78605QAH0	5,696,866	SACRAMENTO CALIF PUB FING AUTH	480,000	480,000	1,598	481,598
86657MAX4	5,697,055	SUMTER LANDING CMNTY DEV DIST	1,350,000	1,350,000	4,939	1,354,939
353174FW0	5,700,784	FRANKLIN CNTY OHIO CONVENTION FACS	430,000	510,208	11,718	521,925
45528S5S1	5,700,785	INDIANAPOLIS IND LOC PUB IMPT BD B	745,000	915,986	13,416	929,403
977100AC0	5,700,786	WISCONSIN ST GEN FD ANNUAL APPROP	1,730,000	1,946,375	49,305	1,995,680
59333AMC2	5,706,764	MIAMI-DADE CNTY FLA EDL FACS A	1,650,000	1,650,000	6,975	1,656,975
387883WF4	5,708,444	GRANT CNTY WASH PUB UTIL DIST	270,000	270,000	4,126	274,126
783186NH8	5,708,445	RUTGERS ST UNIV N J	2,700,000	3,128,829	76,478	3,205,306
254010AE1	5,708,667	DIGNITY HEALTH	1,375,000	1,418,697	36,211	1,454,908
4424355B5	5,708,668	HOUSTON TEX UTIL SYS REV	595,000	618,239	10,503	628,742
48305QAA1	5,708,669	KAISER FOUNDATION HOSPITALS	2,465,000	2,513,050	7,190	2,520,240
574218A94	5,708,864	MARYLAND ST HEALTH & HIGHER ED	270,000	270,000	2,076	272,076
574218B36	5,708,865	MARYLAND ST HEALTH & HIGHER ED	270,000	270,000	2,403	272,403
130685WB2	5,709,310	CALIFORNIA ST PUB WKS BRD	2,700,000	3,740,143	18,812	3,758,955
592643AA8	5,709,311	METROPOLITAN WASH D C ARPTS AUTH D	1,350,000	1,759,978	8,395	1,768,373
167727VY9	5,709,649	CHICAGO ILL WASTEWATER TRANSMI	405,000	405,000	8,157	413,157
675553AA9	5,709,650	OCHSNER CLINIC FOUNDATION	545,000	571,572	14,819	586,392
46613CWG6	5,711,242	JEA FLA ELEC SYS REV	515,000	621,137	2,749	623,886
542690W99	5,711,731	LONG ISLAND PWR AUTH N Y ELECSYS R	490,000	554,600	14,333	568,932
130795Z67	5,711,909	CALIFORNIA STATEWIDE CMNTYS DE	295,000	379,432	10,270	389,702
592125AM0	5,711,910	MET GOVT NASHVILLE & DAVIDSON	280,000	353,756	6,282	360,038
675553AA9	5,712,559	OCHSNER CLINIC FOUNDATION	1,350,000	1,422,415	36,709	1,459,123
914476SB3	5,712,560	UNIVERSITY MISS EDL BLDG CORP	605,000	605,000	13,467	618,467
889184AA5	5,712,710	TOLEDO HOSPITAL	1,050,000	1,083,619	24,121	1,107,740
86657MAY2	5,712,877	SUMTER LANDING CMNTY DEV DIST	720,000	722,324	3,030	725,354
664845DQ4	5,715,820	NORTHERN CALIF PWR AGY REV	270,000	330,607	8,225	338,832
743755AJ9	5,715,821	PROVIDENCE HEALTH & SERVICES	1,350,000	1,438,113	4,926	1,443,040
825437AV8	5,715,936	SHREVEPORT LA ARPT SYS REV	470,000	470,000	7,833	477,833
54473ENT7	5,722,100	LOS ANGELES CNTY CALIF PUB WKS FIN	420,000	526,292	7,862	534,154
544587CS5	5,722,205	LOS ANGELES CALIF MUN IMPT COR	270,000	270,000	4,849	274,849
386166HD7	5,722,285	GRAND PRAIRIE TEX SALES TAX RE	1,350,000	1,350,000	22,644	1,372,644
45200FCE7	5,723,057	ILLINOIS ST FIN AUTH REVENUE	1,350,000	1,480,511	28,287	1,508,798

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365298M62	5,723,346	GARDEN GROVE CALIF UNI SCH DIST	1,350,000	1,620,669	20,689	1,641,357
68428TAD9	5,723,819	ORANGE CNTY CALIF SANTN WASTE	295,000	372,160	4,720	376,880
54473ENS9	5,725,819	LOS ANGELES CNTY CALIF PUB WKS FIN	970,000	1,319,380	18,474	1,337,854
544646XY3	5,726,185	LOS ANGELES CALIF UNI SCH DIST	1,125,000	1,308,097	21,581	1,329,679
593237EU0	5,726,186	MIAMI BEACH FLA REDEV AGY TAX	270,000	270,000	2,489	272,489
60636AMP5	5,726,187	MISSOURI ST HEALTH & EDL FACS	270,000	270,000	1,070	271,070
71783DAD7	5,726,188	PHILADELPHIA PA AUTH FOR INDL	1,350,000	1,337,008	2,378	1,339,386
45656RCX8	5,726,321	INDUSTRY CALIF SALES TAX REV	635,000	622,249	10,848	633,097
68607LXQ5	5,736,040	OREGON ST	270,000	314,599	6,629	321,227
95639RDX4	5,736,042	WEST VA HIGHER ED POL COMMN REV	270,000	371,598	1,721	373,320
12082TAL6	5,736,362	BURBANK CALIF WTR & PWR ELEC REV	540,000	649,214	14,227	663,441
54473ENS9	5,737,096	LOS ANGELES CNTY CALIF PUB WKS FIN	485,000	669,207	9,237	678,443
702274BD2	5,737,533	PASADENA CALIF PUB FING AUTH LEASE	430,000	561,419	5,123	566,541
3599007H4	5,737,633	FULTON CNTY GA DEV AUTH REV	460,000	460,000	2,041	462,041
3599007J0	5,737,634	FULTON CNTY GA DEV AUTH REV	345,000	345,000	1,578	346,578
54473ENS9	5,738,287	LOS ANGELES CNTY CALIF PUB WKS FIN	300,000	416,329	5,714	422,042
718814ZZ2	5,738,288	PHOENIX AZ SERIES A	1,350,000	1,567,919	23,711	1,591,630
235308UL5	5,738,436	DALLAS TEX INDPT SCH DIST	1,350,000	1,430,031	14,390	1,444,421
235417AA0	5,738,437	DALLAS TEX CONVENTION CTR HOTEL DE	1,645,000	2,088,143	38,866	2,127,009
172217WX5	5,739,986	CINCINNATI OHIO	595,000	595,000	10,884	605,884
54473ENS9	5,740,859	LOS ANGELES CNTY CALIF PUB WKS FIN	295,000	410,145	5,618	415,763
13077CTL8	5,752,994	CALIFORNIA ST UNIV REV	435,000	549,517	14,103	563,619
454898QY6	5,752,995	INDIANA MUNI POWER	405,000	478,786	7,552	486,338
875124GY9	5,753,134	TAMPA BAY WTR FLA A REGL WTR S	675,000	675,000	2,029	677,029
185468RU1	5,753,180	CLEBURNE TEX	335,000	335,000	3,136	338,136
454898QY6	5,753,210	INDIANA MUNI POWER	620,000	737,674	11,561	749,235
934867DJ8	5,753,211	WARREN CNTY KY INDL BLDG REVENUE	810,000	810,000	14,840	824,840
79742GAF8	5,755,318	SAN DIEGO CNTY CALIF REGL ARPT	2,700,000	2,900,998	50,346	2,951,344
454898QY6	5,755,798	INDIANA MUNI POWER	1,350,000	1,618,656	25,173	1,643,829
54473ENS9	5,755,799	LOS ANGELES CNTY CALIF PUB WKS FIN	295,000	415,775	5,618	421,393
576000KW2	5,755,800	MASSACHUSETTS ST SCH BLDG AUTH DED	810,000	937,669	16,732	954,401
59259YCA5	5,755,919	METROPOLITAN TRANSN AUTH N Y REV F	1,620,000	2,041,606	48,914	2,090,519
010831BE4	5,758,930	ALAMEDA CNTY CALIF JT PWRS AUTH LE	160,000	217,536	4,697	222,233
010831BE4	5,758,931	ALAMEDA CNTY CALIF JT PWRS AUTH LE	85,000	115,654	2,495	118,150

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130685WB2	5,758,932	CALIFORNIA ST PUB WKS BRD	95,000	134,974	662	135,636
79765RTL3	5,758,933	SAN FRANCISCO CALIF CITY & CNTY PU	280,000	387,198	9,730	396,928
93976AAH5	5,758,934	WASHINGTON ST CONVENTION CTR PUB F	110,000	136,901	2,490	139,391
010831BE4	5,759,072	ALAMEDA CNTY CALIF JT PWRS AUTH LE	280,000	380,298	8,220	388,518
685869EJ4	5,759,432	OREGON HEALTH SCIENCES UNIV RE	125,000	136,331	2,083	138,414
010831BE4	5,759,797	ALAMEDA CNTY CALIF JT PWRS AUTH LE	210,000	288,090	6,165	294,255
196711LZ6	5,765,691	COLORADO ST CRFS PARTN	70,000	88,026	577	88,603
91412GDZ5	5,765,693	UNIVERSITY CALIF REVS	230,000	284,801	6,306	291,107
79642B2F9	5,765,753	SAN ANTONIO TX WTR REVENUE	95,000	95,000	1,404	96,404
010831BE4	5,765,789	ALAMEDA CNTY CALIF JT PWRS AUTH LE	115,000	158,455	3,376	161,831
57582PWH9	5,765,790	MASSACHUSETTS ST	135,000	150,869	1,519	152,388
594712PP0	5,765,791	MICHIGAN ST UNIV REVS FORMERLY MIC	580,000	689,241	7,559	696,800
57429LAM8	5,766,551	MARYLAND ST TRANSN AUTH LTD	70,000	83,942	1,552	85,493
07284RAA0	5,766,806	BAYLOR COLLEGE OF MEDICINE	210,000	232,335	5,092	237,427
07284RAA0	5,766,807	BAYLOR COLLEGE OF MEDICINE	140,000	154,984	3,395	158,379
5604253P3	5,766,808	MAINE HEALTH & HIGHER EDL FACS	100,000	133,591	2,222	135,814
196581BB7	5,766,925	COLORADO SCH MINES ENTERPRISES REV	210,000	266,190	5,504	271,694
45780DBX9	5,769,541	INSTITUTE FOR ADVANCED STUDY	210,000	218,115	3,845	221,959
01959LAA0	5,782,231	ALLINA HEALTH SYSTEM	350,000	382,615	7,755	390,369
01959LAA0	5,782,412	ALLINA HEALTH SYSTEM	95,000	103,227	2,105	105,332
455057SV2	5,782,413	INDIANA ST FIN AUTH REV	70,000	91,675	1,154	92,829
45780DBX9	5,782,414	INSTITUTE FOR ADVANCED STUDY	70,000	72,705	1,282	73,987
709223ZZ7	5,782,416	PENNSYLVANIA ST TPK COMMN TPK REV	350,000	437,404	8,110	445,514
578454AD2	5,783,212	MAYO CLINIC	385,000	385,000	7,328	392,328
592041WJ2	5,785,779	MET GOVT NASHVILLE & DAVIDSON	140,000	140,000	1,891	141,891
80168QEA6	5,785,780	SANTA CLARA VY CALIF WTR DIST	175,000	175,000	3,175	178,175
45780DBW1	5,785,891	INSTITUTE FOR ADVANCED STUDY	70,000	71,274	1,252	72,527
10103DAA4	5,786,468	BOSTON MEDICAL CENTER	170,000	170,000	2,561	172,561
10103DAA4	5,786,592	BOSTON MEDICAL CENTER	75,000	76,566	1,130	77,696
10103DAA4	5,786,593	BOSTON MEDICAL CENTER	105,000	107,229	1,582	108,811
419792KM7	5,796,527	HAWAII ST	185,000	185,000	447	185,447
14916RAF1	5,798,174	CATHOLIC HEALTH INITIATIVES	800,000	852,471	8,400	860,871
10103DAA4	5,798,836	BOSTON MEDICAL CENTER	300,000	313,158	4,519	317,677
592041WJ2	5,798,837	MET GOVT NASHVILLE & DAVIDSON	350,000	366,521	4,729	371,249
592041WJ2	5,798,838	MET GOVT NASHVILLE & DAVIDSON	370,000	387,204	4,999	392,203

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
934867DJ8	5,798,840	WARREN CNTY KY INDL BLDG REVENUE	70,000	74,053	1,282	75,336
594712PP0	5,801,357	MICHIGAN ST UNIV REVS FORMERLY MIC	20,000	24,011	261	24,272
64971WVF4	5,801,358	NEW YORK N Y CITY TRANSITIONAL	350,000	366,698	3,063	369,760
89837RAD4	5,801,359	TRUSTEES OF DARTMOUTH COLLEGE	210,000	211,355	3,040	214,395
592643AA8	5,801,926	METROPOLITAN WASH D C ARPTS AUTH D	1,190,000	1,715,108	7,400	1,722,508
675553AA9	5,801,927	OCHSNER CLINIC FOUNDATION	210,000	253,183	5,710	258,893
04351LAB6	5,805,128	ASCENSION HEALTH ALLIANCE	368,000	368,000	6,694	374,694
04351LAB6	5,805,289	ASCENSION HEALTH ALLIANCE	140,000	142,388	2,547	144,935
592643AA8	5,805,290	METROPOLITAN WASH D C ARPTS AUTH D	210,000	304,606	1,306	305,912
91412GQK4	5,805,291	UNIVERSITY CALIF REVS FOR PREV	370,000	384,062	5,767	389,829
10103DAA4	5,805,593	BOSTON MEDICAL CENTER	260,000	276,945	3,916	280,861
70213HAC2	5,812,576	PARTNERS HEALTHCARE SYSTEM INC	350,000	371,337	4,803	376,141
649322AA2	5,812,775	THE NEW YORK PRESBYTERIAN HOSPITAL	420,000	442,345	4,225	446,570
675553AA9	5,812,776	OCHSNER CLINIC FOUNDATION	350,000	430,298	9,517	439,815
934867DJ8	5,812,778	WARREN CNTY KY INDL BLDG REVENUE	510,000	538,454	9,344	547,797
934867DJ8	5,812,779	WARREN CNTY KY INDL BLDG REVENUE	170,000	179,196	3,115	182,311
791078BC1	5,813,597	ST LAWRENCE CNTY N Y INDL DEV	280,000	280,000	4,134	284,134
68607LXQ5	5,813,847	OREGON ST	680,000	847,499	16,694	864,193
889184AA5	5,814,374	TOLEDO HOSPITAL	2,330,000	2,833,644	53,526	2,887,170
04351LAB6	5,816,587	ASCENSION HEALTH ALLIANCE	190,000	198,093	3,456	201,549
791078BC1	5,816,588	ST LAWRENCE CNTY N Y INDL DEV	420,000	442,399	6,201	448,599
485424NF8	5,816,878	KANSAS ST DEPT TRANSN HWY REV	350,000	406,306	2,681	408,987
80168NEP0	5,817,807	SANTA CLARA VY CALIF TRANSN AUTH S	450,000	556,273	2,204	558,477
842329AA2	5,817,808	SOUTHERN BAPTIST HOSPITA	140,000	163,522	2,002	165,524
70213HAC2	5,820,991	PARTNERS HEALTHCARE SYSTEM INC	210,000	222,369	2,882	225,251
September 15, 2015	5,827,530	UNIVERSITY TEX UNIV REVS	490,000	591,511	5,269	596,780
485424NF8	5,827,733	KANSAS ST DEPT TRANSN HWY REV	250,000	291,506	1,915	293,421
15504RET2	5,827,838	CENTRAL PUGET SOUND REGL AUTH	170,000	223,551	4,667	228,219
64971M5L2	5,827,840	NEW YORK N Y CITY TRANSITIONAL	110,000	140,213	3,065	143,277
646139X83	5,828,592	NEW JERSEY ST TPK AUTH TPK REV	120,000	176,517	2,841	179,358
646139X83	5,828,593	NEW JERSEY ST TPK AUTH TPK REV	130,000	191,155	3,078	194,232
88283LHU3	5,828,594	TEXAS TRANSN COMMN ST HWY FD REV	350,000	428,979	1,510	430,489

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45506DWT8	5,828,744	INDIANA ST FIN AUTH REV	110,000	110,000	1,033	111,033
59259NZH9	5,828,745	METROPOLITAN TRANSN AUTH N Y DEDIC	230,000	353,365	7,780	361,146
955116BG2	5,828,746	W PALM BEACH FL	100,000	100,000	218	100,218
270618DZ1	5,829,180	EAST BATON ROUGE LA SEW COMMN	350,000	368,439	3,500	371,939
592643AA8	5,832,080	METROPOLITAN WASH D C ARPTS AUTH D	250,000	380,302	1,555	381,856
80168QEA6	5,832,231	SANTA CLARA VY CALIF WTR DIST	180,000	190,206	3,266	193,471
48305QAA1	5,832,860	KAISER FOUNDATION HOSPITALS	100,000	104,787	292	105,079
23542JBN4	5,833,129	DALLAS TEX WTRWKS & SWR SYS RE	350,000	350,000	755	350,755
675553AA9	5,836,870	OCHSNER CLINIC FOUNDATION	70,000	89,029	1,903	90,933
88213AGE9	5,836,871	TEXAS A & M UNIV REV	350,000	350,000	4,532	354,532
837151RW1	5,843,042	SOUTH CAROLINA ST PUB SVCS AUT	350,000	350,000	3,483	353,483
812643GE8	5,843,674	SEATTLE WASH MUN LT & PWR REV	250,000	313,984	3,594	317,578
837151RW1	5,843,675	SOUTH CAROLINA ST PUB SVCS AUT	170,000	171,453	1,692	173,144
914460FT2	5,843,676	UNIVERSITY MINN	310,000	375,061	3,850	378,911
646139X83	5,843,776	NEW JERSEY ST TPK AUTH TPK REV	100,000	152,206	2,367	154,573
896516AA9	5,843,777	TRINITY HEALTH CORP	70,000	79,964	1,203	81,167
914440LJ9	5,843,778	UNIVERSITY MASS BLDG AUTH PROJ REV	460,000	613,716	12,535	626,251
47770VAY6	5,845,311	JOBOSHO BEVERAGE SYS OHIO STA	710,000	795,445	9,431	804,876
64971WJ68	5,845,588	NEW YORK N Y CITY TRANSITIONAL	980,000	969,580	10,535	980,115
67756A2N1	5,848,331	OHIO ST HIGHER EDL FAC COMMN R	70,000	73,836	858	74,695
67756A2P6	5,848,332	OHIO ST HIGHER EDL FAC COMMN R	70,000	75,113	898	76,011
60534WBL1	5,848,488	MISSISSIPPI DEV BK SPL OBLIG	350,000	350,000	1,887	351,887
60534WBM9	5,848,489	MISSISSIPPI DEV BK SPL OBLIG	350,000	350,000	2,062	352,062
46613PXS0	5,848,606	JEA FLA WTR & SWR SYS REV	160,000	211,958	828	212,786
685869EJ4	5,848,607	OREGON HEALTH SCIENCES UNIV RE	70,000	84,790	1,167	85,956
889184AA5	5,848,608	TOLEDO HOSPITAL	90,000	112,121	2,068	114,188
59259YGE3	5,851,557	METROPOLITAN TRANSN AUTH N Y REV F	440,000	589,696	13,663	603,359
88283LHU3	5,851,558	TEXAS TRANSN COMMN ST HWY FD REV	90,000	112,292	388	112,680
880541XZ5	5,851,769	TENNESSEE ST	180,000	180,000	975	180,975
880541YA9	5,851,770	TENNESSEE ST	190,000	190,000	1,076	191,076
73358WAJ3	5,852,590	PORT AUTH N Y & N J	140,000	185,178	3,523	188,701
14916RAF1	5,863,404	CATHOLIC HEALTH INITIATIVES	1,000,000	1,068,051	10,500	1,078,551
977100AC0	5,863,407	WISCONSIN ST GEN FD ANNUAL APPROP	110,000	129,600	3,135	132,735
59333PV54	5,865,107	MIAMI-DADE CNTY FLA AVIATION R	200,000	202,846	451	203,297

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913366JF8	5,865,108	UNIV CALIF REGTS MED CTR POOLE	70,000	70,000	1,062	71,062
69848AAA6	5,865,287	PANHANDLE TEX ECONOMIC DEV COR	360,000	360,000	4,224	364,224
70917RB53	5,865,288	PENNSYLVANIA ST HIGHER EDL FAC	350,000	434,381	1,791	436,172
914886AB2	5,865,289	UNIVERSITY OF SOUTHERN CALIFORNIA	700,000	700,000	1,766	701,766
93730PAJ5	5,866,812	WASHINGTON BIOMEDICAL RESH FACS 3	420,000	546,077	8,982	555,059
438701F82	5,867,474	HONOLULU HAWAII CITY & CNTY WA	70,000	70,000	607	70,607
4424355B5	5,869,173	HOUSTON TEX UTIL SYS REV	80,000	89,373	1,412	90,785
592643AA8	5,869,174	METROPOLITAN WASH D C ARPTS AUTH D	350,000	549,039	2,176	551,215
646066ZA1	5,871,003	NEW JERSEY ST EDL FACS AUTH RE	310,000	310,000	3,326	313,326
646066ZB9	5,871,004	NEW JERSEY ST EDL FACS AUTH RE	350,000	350,000	3,872	353,872
74052BAAS	5,871,344	PREMIER HEALTH PARTNERS	430,000	430,000	5,772	435,772
42219UBQ4	5,874,993	HEALTH CARE AUTH FOR BAPTIST H	370,000	446,743	9,384	456,127
64966HTX8	5,881,066	NEW YORK N Y	70,000	93,392	1,746	95,137
04351LAB6	5,882,887	ASCENSION HEALTH ALLIANCE	350,000	385,957	6,367	392,324
64985HWX1	5,882,888	NEW YORK ST ENVIRONMENTAL FACS	70,000	70,655	550	71,205
927793TC3	5,882,889	VIRGINIA COMWLTH TRANSN BRD TRANSN	150,000	191,214	3,700	194,915
9151375T6	5,882,947	UNIVERSITY TEX UNIV REVS	70,000	82,613	686	83,299
675553AA9	5,883,581	OCHSNER CLINIC FOUNDATION	630,000	810,749	17,131	827,880
59333PW46	5,883,698	MIAMI-DADE CNTY FLA AVIATION R	180,000	180,622	533	181,156
783186NH8	5,883,699	RUTGERS ST UNIV N J	80,000	99,977	2,266	102,243
667274AA2	5,891,068	NORTHWELL HEALTHCARE INC	500,000	500,000	9,948	509,948
345102LT2	5,902,447	FOOTHILL-DE ANZA CALIF CMNTY C	490,000	485,762	3,948	489,711
4386705Y3	5,902,448	HONOLULU HAWAII CITY & CNTY	100,000	100,000	210	100,210
914072J87	5,902,449	UNIVERSITY ARK UNIV REV	140,000	140,000	486	140,486
167593AN2	5,903,368	CHICAGO ILL O HARE INTL ARPT REV	80,000	111,610	1,705	113,315
740816AM5	5,903,369	PRESIDENT AND FELLOWS OF HARVARD C	460,000	459,230	4,267	463,496
485424NF8	5,903,866	KANSAS ST DEPT TRANSN HWY REV	40,000	47,319	306	47,626
646066ZA1	5,903,867	NEW JERSEY ST EDL FACS AUTH RE	80,000	79,661	858	80,519
646066ZB9	5,903,868	NEW JERSEY ST EDL FACS AUTH RE	90,000	89,593	996	90,589
345102LT2	5,904,185	FOOTHILL-DE ANZA CALIF CMNTY C	140,000	138,771	1,128	139,899
646139X83	5,904,186	NEW JERSEY ST TPK AUTH TPK REV	240,000	353,604	5,682	359,285
15504RET2	5,904,506	CENTRAL PUGET SOUND REGL AUTH	90,000	118,629	2,471	121,100

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462590LF5	5,906,695	IOWA STUDENT LN LIQUIDITY CORP	540,000	540,000	7,369	547,369
63968AL78	5,906,696	NEBRASKA PUB PWR DIST REV	70,000	70,000	619	70,619
683042AJ4	5,906,697	ONTARIO CALIF INTL ARPT AUTH R	300,000	300,000	4,009	304,009
57429LAM8	5,910,728	MARYLAND ST TRANSN AUTH LTD	50,000	62,842	1,108	63,950
592041XT9	5,910,729	MET GOVT NASHVILLE & DAVIDSON	210,000	210,000	515	210,515
592041XU6	5,910,730	MET GOVT NASHVILLE & DAVIDSON	120,000	120,000	299	120,299
64966LM73	5,910,731	NEW YORK N Y	420,000	444,476	6,563	451,038
66285WFT8	5,910,732	NORTH TEX TWY AUTH REV	600,000	788,429	12,615	801,044
89602NVM3	5,917,351	TRIBOROUGH BRDG & TUNL AUTH N Y RE	500,000	626,056	12,796	638,852
64990CJT9	5,917,724	NEW YORK ST DORM AUTH REVS NON	160,000	160,000	1,611	161,611
64990CJU6	5,917,847	NEW YORK ST DORM AUTH REVS NON	170,000	170,000	1,796	171,796
478111AC1	5,917,955	JOHNS HOPKINS HEALTH SYSTEM CORP	90,000	90,000	1,592	91,592
86657MBK1	5,917,956	SUMTER LANDING CMNTY DEV DIST	350,000	350,000	1,217	351,217
78349AAA1	5,918,750	RWJ BARNABAS HEALTH INC	700,000	700,000	6,893	706,893
928077JZ0	5,920,136	VIRGINIA PORT AUTH PORT FAC RE	210,000	207,024	2,446	209,470
928077KA3	5,920,137	VIRGINIA PORT AUTH PORT FAC RE	280,000	275,775	3,354	279,129
928077KB1	5,920,138	VIRGINIA PORT AUTH PORT FAC RE	150,000	147,607	1,847	149,454
93730PAJ5	5,922,141	WASHINGTON BIOMEDICAL RESH FACS 3	170,000	212,368	3,636	216,003
927793TC3	5,923,015	VIRGINIA COMWLTH TRANSN BRD TRANSN	1,360,000	1,625,100	33,550	1,658,650
6055805X3	5,926,636	MISSISSIPPI ST	270,000	322,598	7,081	329,679
235241LW4	5,933,127	DALLAS TX AREA RAPID TRAN	220,000	253,241	4,604	257,844
69848AAA6	5,933,128	PANHANDLE TEX ECONOMIC DEV COR	320,000	303,718	3,755	307,472
235241LW4	5,933,361	DALLAS TX AREA RAPID TRAN	10,000	11,566	209	11,775
882723B81	5,933,362	TEXAS ST	700,000	719,957	2,239	722,196
977100DR4	5,933,447	WISCONSIN ST GEN FD ANNUAL APP	350,000	320,170	5,765	325,934
04048RDS2	5,933,528	ARIZONA BRD REGENTS ARIZ ST UNIV S	100,000	121,169	2,068	123,237
59333PW20	5,934,430	MIAMI-DADE CNTY FLA AVIATION R	310,000	289,087	996	290,083
837151FV6	5,934,520	SOUTH CAROLINA ST PUB SVCS AUT	210,000	225,889	3,982	229,871
575579WX1	5,934,771	MASSACHUSETTS BAY TRANSN AUTH MASS	380,000	454,122	7,307	461,429
60636AMR1	5,935,664	MISSOURI ST HEALTH & EDL FACS	1,050,000	1,015,776	10,731	1,026,507
914805FD3	5,954,181	UNIVERSITY PITTSBURGH PA HIGHE	210,000	210,000	933	210,933
882722KF7	5,955,199	TEXAS ST	350,000	447,614	1,609	449,224

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646139W35	5,955,375	NI ST TPK AUTH	290,000	421,202	7,167	428,369
64966HTX8	5,955,376	NEW YORK N Y	110,000	137,407	2,743	140,150
64971M5L2	5,955,377	NEW YORK N Y CITY TRANSITIONAL FIN	140,000	170,858	3,900	174,759
837151NP0	5,955,378	SOUTH CAROLINA ST PUB SVCS AUT	530,000	549,655	10,534	560,189
977100EL6	5,955,791	WISCONSIN ST GEN FD ANNUAL APP	350,000	350,000	6,920	356,920
45528S5S1	5,955,950	INDIANAPOLIS IND LOC PUB IMPT BD B	170,000	218,557	3,061	221,618
696624AX3	5,958,021	PALM DESERT CALIF REDEV AGY SU	140,000	138,252	365	138,617
79730WBM1	5,958,135	SAN DIEGO CALIF REDEV AGY SUCC	70,000	69,045	350	69,395
977100EL6	5,958,136	WISCONSIN ST GEN FD ANNUAL APP	350,000	349,849	6,920	356,768
977100EL6	5,958,137	WISCONSIN ST GEN FD ANNUAL APP	70,000	69,978	1,384	71,362
73474TAD2	5,958,658	PORT MORROW ORE TRANSMISSION F	70,000	72,286	411	72,697
43232BBU8	5,958,843	HILLSBOROUGH CNTY FLA FOURTH C	320,000	320,000	1,133	321,133
438670WP2	5,958,844	HONOLULU HAWAII CITY & CNTY	370,000	449,533	8,661	458,194
977100EL6	5,958,845	WISCONSIN ST GEN FD ANNUAL APP	140,000	140,882	2,768	143,650
977100EL6	5,958,846	WISCONSIN ST GEN FD ANNUAL APP	280,000	281,591	5,536	287,127
249218AK4	5,962,086	DENVER COLO PUB SCHS CTFS PARTN	350,000	460,833	9,278	470,111
73358WAJ3	5,962,308	PORT AUTH N Y & N J	290,000	350,986	7,298	358,284
45528S5S1	5,962,693	INDIANAPOLIS IND LOC PUB IMPT BD B	350,000	440,327	6,303	446,630
25477GER2	5,962,847	DISTRICT COLUMBIA INCOME TAX REV	390,000	439,802	8,119	447,920
254845GQ7	5,962,848	DISTRICT COLUMBIA WTR & SWR AUTH P	320,000	387,161	1,473	388,634
254845GQ7	5,968,582	DISTRICT COLUMBIA WTR & SWR AUTH P	40,000	48,097	184	48,281
8371477D3	5,968,798	SOUTH CAROLINA ST PUB SVC AUTH REV	180,000	205,272	3,444	208,716
89602NVM3	5,968,993	TRIBOROUGH BRDG & TUNL AUTH N Y RE	150,000	178,318	3,839	182,157
02765UCY8	5,970,000	AMERICAN MUN PWR OHIO INC	350,000	434,153	4,765	438,918
86657MBK1	5,973,429	SUMTER LANDING CMNTY DEV DIST	320,000	315,129	1,113	316,241
010604DF0	5,973,766	ALABAMA ST PORT AUTH DOCKS FAC	310,000	310,000	1,220	311,220
86657MBK1	5,973,767	SUMTER LANDING CMNTY DEV DIST	250,000	247,865	869	248,735
010604DF0	5,974,049	ALABAMA ST PORT AUTH DOCKS FAC	240,000	243,655	944	244,600
86657MBK1	5,983,523	SUMTER LANDING CMNTY DEV DIST	110,000	107,450	382	107,832
68607DNL5	5,983,592	OREGON ST DEPT TRANSN HWY USER TAX	180,000	224,536	4,842	229,378
02765UCY8	5,984,768	AMERICAN MUN PWR OHIO INC	350,000	433,510	4,765	438,275

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73358WCX0	5,988,667	PORT AUTH N Y & N J	160,000	195,247	4,518	199,765
73358WCX0	5,988,775	PORT AUTH N Y & N J	350,000	432,057	9,882	441,939
955116BP2	5,992,232	W PALM BEACH FL	600,000	589,298	1,999	591,297
60636WNU5	6,004,044	MISSOURI ST HWY & TRANSN COMMN	350,000	414,747	9,529	424,276
64966HTX8	6,004,045	NEW YORK N Y	180,000	221,481	4,489	225,970
917565LB7	6,004,986	UTAH TRAN AUTH SALES TAX REV	250,000	317,340	5,607	322,947
478111AC1	6,007,659	JOHNS HOPKINS HEALTH SYSTEM CORP	350,000	346,199	6,192	352,391
25477GCV9	6,007,896	DISTRICT COLUMBIA INCOME TAX	340,000	418,541	7,921	426,461
60636WNU5	6,018,451	MISSOURI ST HWY & TRANSN COMMN	210,000	249,138	5,717	254,855
42219UBQ4	6,019,740	HEALTH CARE AUTH FOR BAPTIST H	500,000	532,408	12,681	545,088
592643CF5	6,022,850	METROPOLITAN WASH D C ARPTS AU	130,000	191,404	808	192,213
592643CF5	6,022,851	METROPOLITAN WASH D C ARPTS AU	200,000	295,060	1,244	296,304
48305QAC7	6,023,492	KAISER FOUNDATION HOSPITALS	500,000	501,569	7,875	509,444
70213HAC2	6,023,841	PARTNERS HEALTHCARE SYSTEM INC	200,000	193,420	2,745	196,164
44420RAA8	6,026,950	HUDSON YDS INFRASTRUCTURE CORP	1,000,000	1,004,435	8,181	1,012,616
235417AA0	6,034,806	DALLAS TEX CONVENTION CTR HOTEL DE	390,000	515,570	9,214	524,784
13034PZW0	6,038,808	CALIFORNIA HSG FIN AGY REV	1,050,000	1,050,000	9,597	1,059,597
254010AE1	6,042,562	DIGNITY HEALTH	500,000	524,576	13,168	537,744
13034PZW0	6,050,009	CALIFORNIA HSG FIN AGY REV	500,000	502,212	4,570	506,782
41978CAS4	6,051,817	HAWAII ST ARPTS SYS CUSTOMER F	1,000,000	1,000,000	13,813	1,013,813
735389ZE1	6,059,720	PORT SEATTLE WASH REV	750,000	750,000	14,081	764,081
899647RP8	6,064,017	TULSA OKLA ARPTS IMPT TR GENL	100,000	100,000	1,542	101,542
899647RQ6	6,064,018	TULSA OKLA ARPTS IMPT TR GENL	125,000	125,000	1,953	126,953
899647RR4	6,064,019	TULSA OKLA ARPTS IMPT TR GENL	130,000	130,000	2,058	132,058
899647RN3	6,064,431	TULSA OKLA ARPTS IMPT TR GENL	20,000	20,240	300	20,540
899647RN3	6,064,432	TULSA OKLA ARPTS IMPT TR GENL	100,000	101,294	1,500	102,794
899647RP8	6,064,433	TULSA OKLA ARPTS IMPT TR GENL	50,000	50,663	771	51,434
899647RP8	6,064,434	TULSA OKLA ARPTS IMPT TR GENL	35,000	35,418	540	35,958
899647RQ6	6,064,435	TULSA OKLA ARPTS IMPT TR GENL	130,000	131,620	2,031	133,651
899647RT0	6,064,436	TULSA OKLA ARPTS IMPT TR GENL	500,000	508,240	8,285	516,525
001306AB5	6,066,001	AHS HOSP CORP	254,000	302,142	4,254	306,396
899647RT0	6,066,002	TULSA OKLA ARPTS IMPT TR GENL	30,000	30,443	497	30,941

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
899647RM5	6,074,081	TULSA OKLA ARPTS IMPT TR GENL	200,000	203,197	2,917	206,114
899647RN3	6,074,082	TULSA OKLA ARPTS IMPT TR GENL	60,000	60,955	900	61,855
899647RQ6	6,074,083	TULSA OKLA ARPTS IMPT TR GENL	60,000	60,948	938	61,885
64578JAU0	6,076,489	NEW JERSEY ECONOMIC DEV AUTH M	100,000	100,000	2,161	102,161
64578JAW6	6,076,490	NEW JERSEY ECONOMIC DEV AUTH M	100,000	100,000	2,333	102,333
79039MAY6	6,079,817	ST JOHNS CNTY FLA INDL DEV AUT	300,000	300,000	3,167	303,167
85258PAB0	6,080,547	ST JOSEPHS HSP & MED CTR	570,000	580,135	8,710	588,845
85258PAB0	6,084,252	ST JOSEPHS HSP & MED CTR	30,000	30,644	458	31,102
047681QT1	6,107,419	ATLANTA & FULTON CNTY GA REC A	440,000	440,000	6,954	446,954
451443ZR9	6,110,091	IDAHO ST BLDG AUTH BLDG REV	340,000	340,000	2,148	342,148
85258PAB0	6,110,744	ST JOSEPHS HSP & MED CTR	200,000	207,622	3,056	210,678
10103DAB2	6,111,453	BOSTON MEDICAL CENTER CORP	200,000	200,000	2,847	202,847
38376GYF1	5,541,946	GNMA_10-155	2,042,312	2,115,650	6,163	2,121,814
38376GXA3	5,544,035	GNMA_10-141	222,284	224,683	505	225,188
31419AL62	5,557,835	FNMA 15YR	11,872	12,713	41	12,754
3128PSGU5	5,557,849	FGOLD 15YR	5,286	5,583	18	5,600
37045VAD2	5,557,893	GENERAL MOTORS CO	5,000	5,000	14	5,014
38378BYW3	5,584,891	GNMA_12-85	2,000,000	1,958,053	4,667	1,962,719
38378B7R4	5,588,051	GNMA_13-17	2,450,000	2,392,379	4,694	2,397,073
260543CF8	5,645,522	DOW CHEMICAL CO	100,000	102,764	1,902	104,666
452308AR0	5,645,535	ILLINOIS TOOL WORKS INC	100,000	92,285	650	92,935
594918AR5	5,645,548	MICROSOFT CORP	100,000	87,068	1,614	88,682
713448BP2	5,645,560	PEPSICO INC	100,000	113,101	1,619	114,720
931427AF5	5,645,572	WALGREENS BOOTS ALLIANCE INC	100,000	99,774	1,494	101,268
12673PAF2	5,672,194	CA INC	2,000,000	1,999,061	18,000	2,017,061
78409VAJ3	5,679,648	S&P GLOBAL INC	3,500,000	3,498,019	24,704	3,522,723
345397XQ1	5,722,292	FORD MOTOR CREDIT COMPANY LLC	1,000,000	999,638	9,422	1,009,060
3136AT5G5	5,902,364	FNA_16-M11	3,523,499	3,667,039	8,876	3,675,916
30711XDS0	6,122,787	CAS_16-C06	7,700,000	8,803,039	7,889	8,810,928
30711XNX8	6,124,564	CAS_17-C05	2,000,000	2,042,901	1,366	2,044,266
651229AS5	6,146,963	NEWELL RUBBERMAID INC	1,000,000	997,551	19,500	1,017,051
775109BE0	6,146,971	ROGERS COMMUNICATIONS INC	250,000	248,518	3,424	251,942
309601AA0	6,172,419	FARMERS INSURANCE EXCHANGE 144A	2,000,000	2,151,982	86,250	2,238,232
00507VAM1	6,163,615	ACTIVISION BLIZZARD INC	1,000,000	994,184	12,844	1,007,029
00908PAA5	6,163,617	AIR CANADA 2017-1 CLASS AA PASS TH	1,500,000	1,500,000	17,875	1,517,875
01626PAH9	6,163,619	ALIMENTATION COUCHE-TARD INC	500,000	499,373	4,684	504,057
05369AAA9	6,163,621	AVIATION CAPITAL GROUP LLC	1,000,000	984,420	18,764	1,003,184
05565ADW0	6,163,623	BNP PARIBAS SA	2,000,000	2,000,000	47,264	2,047,264

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
05565QDN5	6,163,625	BP CAPITAL MARKETS PLC	1,000,000	1,000,000	3,826	1,003,826
05723KAE0	6,163,627	BAKER HUGHES A GE CO LLC / BAKER H	2,500,000	2,500,000	32,443	2,532,443
06051GGR4	6,163,629	BANK OF AMERICA CORP	3,680,000	3,680,000	36,728	3,716,728
06368BGS1	6,163,631	BANK OF MONTREAL	2,000,000	2,000,000	29,368	2,029,368
09952AAC0	6,163,633	BORAL FINANCE PTY LIMITED	6,500,000	6,471,022	121,875	6,592,897
100743AK9	6,163,635	BOSTON GAS CO	500,000	499,560	3,938	503,497
124857AV5	6,163,637	CBS CORP	3,000,000	2,950,854	50,875	3,001,729
136385AX9	6,163,639	CANADIAN NATURAL RESOURCES LTD	1,000,000	997,194	16,042	1,013,236
14149YBJ6	6,163,641	CARDINAL HEALTH INC	1,000,000	1,000,000	12,882	1,012,882
171340AN2	6,163,643	CHURCH & DWIGHT CO INC	1,000,000	999,042	7,875	1,006,917
172967LP4	6,163,645	CITIGROUP INC	500,000	500,000	4,942	504,942
20605PAH4	6,163,647	CONCHO RESOURCES INC	750,000	747,409	2,344	749,753
224044CJ4	6,163,649	COX COMMUNICATIONS INC	1,100,000	1,095,075	8,128	1,103,202
22822VAH4	6,163,651	CROWN CASTLE INTERNATIONAL CORP	1,000,000	999,373	6,083	1,005,457
337932AH0	6,163,653	FIRSTENERGY CORP	1,500,000	1,495,400	17,225	1,512,625
46115HBB2	6,163,655	INTESA SANPAOLO SPA	750,000	748,502	8,638	757,140
55608JAK4	6,163,657	MACQUARIE GROUP LTD	3,500,000	3,500,000	55,975	3,555,975
606822AR5	6,163,659	MITSUBISHI UFJ FINANCIAL GROUP INC	3,750,000	3,750,000	32,870	3,782,870
60687YAM1	6,163,661	MIZUHO FINANCIAL GROUP INC	1,000,000	1,000,000	4,403	1,004,403
61744YAK4	6,163,663	MORGAN STANLEY	500,000	500,000	4,938	504,938
63859WAF6	6,163,665	NATIONWIDE BUILDING SOCIETY	1,000,000	999,133	1,490	1,000,623
65339KAV2	6,163,667	NEXTERA ENERGY CAPITAL HOLDINGS IN	2,000,000	2,000,000	47,733	2,047,733
665859AS3	6,163,669	NORTHERN TRUST CORPORATION	300,000	301,859	4,866	306,725
666807BN1	6,163,671	NORTHROP GRUMMAN CORP	1,000,000	999,562	17,875	1,017,437
677050AC0	6,163,673	OGLETHORPE POWER CORP	1,800,000	2,126,900	37,146	2,164,046
708696BY4	6,163,677	PENNSYLVANIA ELECTRIC COMPANY	1,000,000	998,659	4,153	1,002,812
718549AF5	6,163,679	PHILLIPS 66 PARTNERS LP	1,000,000	996,337	6,250	1,002,587
75625QAE9	6,163,681	RECKITT BENCKISER TSY	1,400,000	1,396,109	14,583	1,410,692
80281LAG0	6,163,683	SANTANDER UK GROUP HOLDINGS PLC	2,500,000	2,500,000	47,257	2,547,257
80282KAP1	6,163,685	SANTANDER HOLDINGS USA INC	500,000	499,140	6,600	505,740
808513AR6	6,163,687	CHARLES SCHWAB CORPORATION (THE)	2,500,000	2,500,000	62,847	2,562,847
84858WAA4	6,163,689	SPIRIT AIRLINES 2017-1 CLASS AA PA	1,250,000	1,250,000	17,930	1,267,930
902494BC6	6,163,691	TYSON FOODS INC	1,000,000	998,459	14,693	1,013,152
904678AB5	6,163,693	UNICREDIT SPA	1,000,000	1,038,309	2,441	1,040,750
981811AF9	6,163,695	WORTHINGTON INDUSTRIES INC	700,000	704,349	7,525	711,874
981811AF9	6,163,697	WORTHINGTON INDUSTRIES INC	920,000	919,126	9,890	929,016
01185*AA3	6,163,699	ALASKA VENTURES LLC	709,367	709,367	2,853	712,219
32055RB*7	6,163,701	FIRST INDUSTRIAL LP	100,000	100,000	815	100,815
32055RB@5	6,163,703	FIRST INDUSTRIAL LP	100,000	100,000	836	100,836
674003B@6	6,163,705	OAKTREE CAPITAL GROUP LLC	100,000	100,000	1,397	101,397

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
Q6568@AA9	6,163,707	NETWORK FINANCE COMPANY PTY LTD	200,000	200,000	544	200,544
Q6568@AB7	6,163,709	NETWORK FINANCE COMPANY PTY LTD	100,000	100,000	280	100,280
46647JAG5	6,163,715	JPMMT_16-4	1,500,000	1,503,549	4,375	1,507,924
17322VAT3	6,163,717	CGCMT_14-GC23	1,891,000	1,927,809	5,708	1,933,516
3138L4U05	6,163,721	FNMA 30YR MULTI	803,946	873,589	3,086	876,675
3138L6DM7	6,163,723	FNMA 30YR MULTI	558,047	615,760	2,198	617,958
3138LAQN2	6,163,725	FNMA >7 YR BALLOON MULTI	1,009,500	1,066,671	3,348	1,070,019
3138LAYK9	6,163,727	FNMA VARIABLE BALLOON MULTI	1,267,161	1,285,040	4,113	1,289,152
3138LAYL7	6,163,729	FNMA VARIABLE BALLOON MULTI	2,121,149	2,150,609	6,884	2,157,493
3138LCNT8	6,163,731	FNMA 30YR MULTI	1,750,123	1,811,609	6,090	1,817,699
38378BAW9	6,163,733	GNMA_11-161	750,000	758,880	2,144	761,025
38378K5P0	6,163,735	GNMA_13-141	1,393,000	1,221,189	3,366	1,224,556
38378KSU4	6,163,737	GNMA_13-74	1,450,000	1,253,164	3,396	1,256,560
38378KUHO	6,163,739	GNMA_13-85	1,080,000	934,189	2,507	936,696
38379KGN2	6,163,741	GNMA_15-58	903,670	856,491	2,184	858,675
61763BAU8	6,163,743	MSBAM_13-C13	1,760,000	1,790,473	5,924	1,796,397
74824DAA8	6,163,745	QCMT_13-QCA	1,340,000	1,273,261	3,657	1,276,918
74824DAA8	6,163,747	QCMT_13-QCA	699,000	664,295	1,908	666,203
74824DAA8	6,163,749	QCMT_13-QCA	235,000	223,296	641	223,937
74824DAA8	6,163,751	QCMT_13-QCA	122,000	115,943	333	116,276
74824DAA8	6,163,753	QCMT_13-QCA	1,800,000	1,719,569	4,913	1,724,482
74824DAA8	6,163,755	QCMT_13-QCA	315,000	300,925	860	301,784
74824DAA8	6,163,757	QCMT_13-QCA	1,000,000	956,914	2,729	959,643
74824DAA8	6,163,759	QCMT_13-QCA	175,000	167,460	478	167,938
3137AMJR9	6,163,761	FHLMC_4020	648,535	778,471	3,571	782,042
31393DQZ7	6,163,763	FNMA_03-63 PE	98,269	94,671	289	94,960
31397JVU5	6,163,765	FHLMC_3349 MY	430,913	483,114	2,013	485,126
31397NUG8	6,163,767	FNMA_09-19D TD	49,620	50,977	210	51,186
31398PUU1	6,163,769	FNMA_10-46 QP	46,267	50,091	213	50,304
3128M6M62	6,163,877	FGOLD 30YR GIANT	13,163	14,596	73	14,669
3128PSGU5	6,163,879	FGOLD 15YR	284,372	300,306	961	301,267
3128UNAK8	6,163,881	FGOLD 30YR	147,534	133,164	678	133,842
312929FS6	6,163,883	FGOLD 30YR	18,647	19,778	86	19,864
3129415R4	6,163,885	FGOLD 30YR	37,711	39,502	142	39,643
3132GJFJ3	6,163,887	FREDDIE MAC GOLD	499,276	525,729	1,876	527,605
3132GKFA9	6,163,889	FREDDIE MAC GOLD	740,765	780,114	2,784	782,897
3132GKMC7	6,163,891	FREDDIE MAC GOLD	672,636	709,350	2,530	711,880
31371MKC0	6,163,893	FNMA 30YR	57,593	56,504	270	56,775
31371NXC4	6,163,895	FNMA 15YR	480,317	493,182	2,041	495,222
3138M44Q2	6,163,897	FNMA 30YR	430,707	467,577	1,439	469,017
31403DDX4	6,163,899	FNMA 30YR	245,026	256,846	1,145	257,991
31409BSU2	6,163,901	FNMA 30YR	87,282	84,942	404	85,345
31413Y7H8	6,163,903	FNMA 30YR	306,150	339,893	1,535	341,428
31414AEQ1	6,163,905	FNMA 30YR	309,264	336,631	1,551	338,182

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
31414BW48	6,163,907	FANNIE MAE	252,968	276,295	1,162	277,458
31414BX62	6,163,909	FANNIE MAE	329,134	357,478	1,514	358,992
31415Q2J4	6,163,911	FNMA 30YR	5,819	5,722	27	5,748
31398VSY3	6,163,913	FHLMC_3662C ZB	126,657	131,961	589	132,551
38378XSN2	6,163,915	GNMA_14-134	1,592,224	1,392,449	3,967	1,396,416
38379K3D8	6,163,917	GNMA_15-174	1,940,010	1,645,286	4,838	1,650,124
38379KF86	6,163,919	GNMA_15-120	2,527,308	2,258,986	6,826	2,265,812
38379KKQ0	6,163,921	GNMA_15-59	1,746,297	1,581,415	4,717	1,586,132
38379UAH9	6,163,923	GNMA_15-18	2,203,946	1,889,549	5,496	1,895,045
38379UFK7	6,163,925	GNMA_16-30	1,529,110	1,436,759	4,586	1,441,345
00080QAB1	6,163,929	ABN AMRO BANK NV	1,000,000	1,001,418	18,988	1,020,406
03073EAL9	6,163,935	AMERISOURCEBERGEN CORPORATION	3,000,000	2,980,429	47,033	3,027,463
05565QCZ9	6,163,937	BP CAPITAL MARKETS PLC	200,000	200,436	748	201,184
05565QDA3	6,163,939	BP CAPITAL MARKETS PLC	100,000	99,098	429	99,527
07274EAG8	6,163,941	BAYER US FINANCE LLC	5,000,000	5,001,187	10,781	5,011,968
075887BF5	6,163,943	BECTON DICKINSON & CO	3,000,000	3,032,888	42,319	3,075,207
12572QAG0	6,163,945	CME GROUP INC	850,000	835,934	3,258	839,192
172967HD6	6,163,947	CITIGROUP INC	6,000,000	6,102,118	3,875	6,105,993
22532LAM6	6,163,953	CREDIT AGRICOLE SA (LONDON BRANCH)	5,000,000	5,097,076	8,611	5,105,687
25389JAK2	6,163,955	DIGITAL REALTY TRUST LP	10,000,000	9,801,653	30,208	9,831,861
257375AE5	6,163,957	DOMINION GAS HOLDINGS LLC	6,000,000	5,961,226	106,500	6,067,726
31620MAK2	6,163,959	FIDELITY NATIONAL INFORMATION SERV	2,636,000	2,519,983	4,100	2,524,084
337738AM0	6,163,961	FISERV INC	5,000,000	5,007,844	14,583	5,022,427
36962G6F6	6,163,963	GENERAL ELECTRIC CO	1,432,000	1,453,514	6,766	1,460,280
49446RAK5	6,163,965	KIMCO REALTY CORPORATION	5,525,000	5,386,315	71,940	5,458,255
548661CZ8	6,163,967	LOWES COMPANIES INC.	7,500,000	7,802,095	37,135	7,839,230
62944TAE5	6,163,971	NVR INC	10,000,000	10,140,657	50,472	10,191,129
65339KAG5	6,163,973	NEXTERA ENERGY INC	4,000,000	4,023,828	54,778	4,078,606
67077MAJ7	6,163,977	NUTRIEN LTD	5,000,000	4,928,794	13,125	4,941,919
74456QBD7	6,163,979	PUBLIC SERVICE ELECTRIC AND GAS CO	5,000,000	5,189,962	23,958	5,213,920
75625QAB5	6,163,981	RECKITT BENCKISER TSY	7,000,000	7,133,911	28,194	7,162,105
797440BR4	6,163,985	SAN DIEGO GAS AND ELECTRIC CO	6,500,000	6,676,321	39,000	6,715,321
808513AG0	6,163,987	CHARLES SCHWAB CORPORATION (THE)	5,000,000	5,041,159	26,875	5,068,034
808513AL9	6,163,989	CHARLES SCHWAB CORP	650,000	637,303	2,763	640,066
870836AC7	6,163,991	UBS - NY	2,000,000	2,387,316	44,167	2,431,483
870836AC7	6,163,993	UBS - NY	2,000,000	2,387,316	44,167	2,431,483
92936MAC1	6,163,997	WPP GROUP FINANCE 2010	7,000,000	7,029,157	38,063	7,067,219
942683AF0	6,163,999	WATSON PHARMACEUTICALS INC	10,000,000	9,809,872	27,083	9,836,955
948741AJ2	6,164,001	WEINGARTEN REALTY INVESTORS	5,000,000	4,939,306	7,778	4,947,084
948741AJ2	6,164,003	WEINGARTEN REALTY INVESTORS	5,000,000	4,939,306	7,778	4,947,084
94973VBA4	6,164,005	WELLPOINT INC	7,000,000	6,933,507	68,017	7,001,523

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969133AK3	6,164,007	WILLAMETTE INDUSTRIES INC	1,760,000	2,077,199	46,053	2,123,252
00168@AF3	6,164,009	ALS GROUP GENERAL PARTNERSHIP	1,400,000	1,407,086	13,487	1,420,573
055262A#6	6,164,011	BASF SE	1,600,000	1,642,859	24,204	1,667,064
05565EG#6	6,164,013	BMW US CAPITAL LLC	2,100,000	2,123,479	18,337	2,141,816
12545RAA5	6,164,015	CREDOMATIC INTERNATIONAL CORP	679,560	776,509	7,990	784,499
184691A*4	6,164,017	CLEARBRIDGE AMERICAN ENERGY MLP FU	281,818	282,734	407	283,141
184691A@2	6,164,019	CLEARBRIDGE AMERICAN ENERGY MLP FU	561,594	572,980	971	573,950
48121@AC5	6,164,021	JRD HOLDINGS LLC	60,000	61,157	197	61,354
731068A#9	6,164,023	POLARIS INDUSTRIES INC.	3,100,000	3,153,303	35,578	3,188,881
731068A#9	6,164,025	POLARIS INDUSTRIES INC.	3,100,000	3,153,303	35,578	3,188,881
76823#AS0	6,164,027	RIVER FUEL FUNDING CO 3 INC	9,000,000	9,060,697	15,120	9,075,817
76823#AS0	6,164,029	RIVER FUEL FUNDING CO 3 INC	4,500,000	4,530,349	7,560	4,537,909
88031QAA8	6,164,031	TENASKA VIRGINA PARTNERS 144A	5,850,999	6,338,358	30,830	6,369,188
F3166#AD6	6,164,033	ESSILOR INTERNATIONAL (COMPAGNIE G	1,300,000	1,301,633	14,427	1,316,060
F3166#AE4	6,164,035	ESSILOR INTERNATIONAL (COMPAGNIE G	1,100,000	1,105,170	15,004	1,120,174
F3166#AH7	6,164,037	ESSILOR INTERNATIONAL (COMPAGNIE G	1,900,000	1,913,339	25,916	1,939,255
F3166#AJ3	6,164,039	ESSILOR INTERNATIONAL (COMPAGNIE G	1,900,000	1,921,791	28,517	1,950,308
G0369@AU0	6,164,041	ANGLIAN WATER SERVICES LTD	100,000	103,156	171	103,327
Q9582*AA7	6,164,051	WELLINGTON ELECTRICITY DISTRIBUTIO	1,600,000	1,624,578	2,487	1,627,065
61763BAU8	6,164,053	MSBAM_13-C13	1,500,000	1,525,972	5,049	1,531,021
74824DAA8	6,164,055	QCMT_13-QCA	201,000	190,989	549	191,538
74824DAA8	6,164,057	QCMT_13-QCA	105,000	99,787	287	100,073
74824DAA8	6,164,059	QCMT_13-QCA	270,000	257,935	737	258,672
74824DAA8	6,164,061	QCMT_13-QCA	150,000	143,537	409	143,946
3133TN5J9	6,164,063	FHLMC_2214 NA	342	—	2	2
31358UEP7	6,164,065	FNMA_93-32 H	54,485	55,714	280	55,994
31397NUG8	6,164,067	FNMA_09-19D TD	352,201	361,830	1,489	363,319
3128M6M62	6,164,131	FGOLD 30YR GIANT	93,144	103,284	516	103,800
312929FS6	6,164,133	FGOLD 30YR	102,461	108,677	471	109,148
31292K2X4	6,164,135	FGOLD 30YR	76,589	81,170	292	81,462
312941K71	6,164,137	FGOLD 30YR	65,836	70,207	275	70,482
312941UW5	6,164,139	FGOLD 30YR	114,203	122,462	479	122,941
31418S4V8	6,164,141	FNMA 30YR	135,844	145,064	567	145,632
31418UBS2	6,164,143	FNMA 30YR	51,222	56,840	240	57,081
31418V3A8	6,164,145	FNMA 30YR	57,786	60,430	217	60,648
31418XEK0	6,164,147	FNMA 30YR	91,610	96,757	348	97,105
31419BSY2	6,164,149	FNMA 30YR	59,871	62,726	226	62,952
31419CR47	6,164,151	FNMA 30YR	50,366	53,739	210	53,949
31398VSY3	6,164,153	FHLMC_3662C ZB	63,329	65,981	295	66,275

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
109043AG4	6,164,159	BRIGGS & STRATTON CORP	10,000	10,000	260	10,260
125896BE9	6,164,161	CMS ENERGY CORPORATION	195,000	195,899	3,047	198,946
126304AK0	6,164,163	CSC HOLDINGS INC.	90,000	90,165	2,021	92,186
126304AK0	6,164,165	CSC HOLDINGS INC.	225,000	225,431	5,052	230,482
126304AK0	6,164,167	CSC HOLDINGS INC.	5,000	5,018	112	5,130
126307AC1	6,164,169	CSC HOLDINGS LLC	135,000	136,537	2,458	138,995
165167CQ8	6,164,171	CHESAPEAKE ENERGY CORPORATION	29,000	16,854	876	17,730
25470XAB1	6,164,175	DISH DBS CORP	185,000	185,637	2,428	188,065
25470XAB1	6,164,177	DISH DBS CORP	20,000	20,186	263	20,448
28368EAD8	6,164,179	EL PASO CORPORATION	20,000	20,501	390	20,891
29273VAC4	6,164,181	ENERGY TRANSFER CO	5,000	5,107	17	5,123
29379VAN3	6,164,183	ENTERPRISE PRODUCTS OPERATING LP	730,000	637,522	5,917	643,440
345397VM2	6,164,187	FORD MOTOR CREDIT CO LLC	225,000	224,124	5,383	229,507
35803QAA5	6,164,189	FRESENIUS MEDICAL CARE US FINANCE	10,000	9,958	121	10,079
373298BR8	6,164,191	GP 7.75 11/15/2029	10,000	10,812	357	11,169
373298BR8	6,164,193	GP 7.75 11/15/2029	5,000	5,406	179	5,585
373298CF3	6,164,195	GEORGIA-PACIFIC LLC	225,000	233,726	5,300	239,026
404119BN8	6,164,197	HCA INC	210,000	210,000	1,342	211,342
50076QAZ9	6,164,199	KRAFT FOODS GROUP INC	2,000,000	1,991,847	28,194	2,020,041
526057CG7	6,164,203	LENNAR CORPORATION	225,000	225,000	7,453	232,453
532716AS6	6,164,205	LIMITED BRANDS INC	180,000	180,000	6,300	186,300
532716AT4	6,164,207	LIMITED BRANDS INC	10,000	10,000	55	10,055
761735AD1	6,164,211	REYNOLDS GROUP LLC	64,109	64,131	930	65,061
84756NAD1	6,164,213	SPECTRA ENERGY PARTNERS LP	5,000,000	4,992,663	30,347	5,023,010
91911XAS3	6,164,217	VALEANT PHARMACEUTICALS INTERNATIO	10,000	9,911	213	10,125
02364WAJ4	6,164,221	AMXLMM 6 3/8 03/01/35	215,000	227,577	2,284	229,861
26876FAA0	6,164,223	ENN ENERGY HOLDINGS LTD	300,000	299,197	8,400	307,597
279158AB5	6,164,225	ECOPETROL SA	100,000	103,257	2,076	105,333
44841CAB0	6,164,227	HUTCHISON WHAMPOA LTD	200,000	199,771	2,775	202,546
50064YAC7	6,164,229	KOREA HYDRO & NUCLEAR POWER CO LTD	200,000	198,190	2,850	201,040
58516NAA2	6,164,231	MEGA ADVANCE INVESTMENTS	100,000	99,637	2,347	101,984
58516NAB0	6,164,233	MEGA ADVANCE INVESTMENTS	200,000	199,259	5,985	205,244
71647NAF6	6,164,235	PETROBRAS GLOBAL FINANCE BV	60,000	56,633	1,174	57,807
71647NAF6	6,164,237	PETROBRAS GLOBAL FINANCE BV	215,000	203,146	4,207	207,353
84265VAA3	6,164,239	SOUTHERN PERU COPPER	150,000	162,111	2,938	165,049
91911TAE3	6,164,241	VALEBZ 8 1/4 01/17/34	100,000	103,834	2,383	106,217
EH7816695	6,164,243	GAZ CAPITAL SA REGS	225,000	229,770	463	230,232
EI3062946	6,164,245	GRUPO BIMBO SAB DE CV	100,000	100,386	1,639	102,024
EI4567625	6,164,247	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	99,231	2,613	101,843
EI9925369	6,164,249	GRUPO BIMBO SAB DE CV	100,000	99,983	1,200	101,183
195325BM6	6,164,251	COLOMBIA (REPUBLIC OF)	175,000	208,847	3,067	211,914

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
536878AG6	6,164,255	LITHUANIA (REPUBLIC OF)	905,000	954,677	14,989	969,667
715638AU6	6,164,257	PERU (THE REPUBLIC OF)	201,000	249,071	1,719	250,790
715638AU6	6,164,259	PERU (THE REPUBLIC OF)	201,000	249,883	1,719	251,601
EI1085899	6,164,261	INDONESIA (REPUBLIC OF)	402,000	418,092	3,149	421,241
EI8600344	6,164,267	NAMIBIA REPUBLIC OF (GOVERNMENT)	200,000	203,784	5,439	209,222
00003#AA1	6,164,269	A&E TELEVISION NETWORKS LLC	600,000	600,000	3,577	603,577
00003#AB9	6,164,271	A&E TELEVISION NETWORKS LLC	600,000	600,000	4,175	604,175
00003#AC7	6,164,273	A&E TELEVISION NETWORKS LLC	100,000	100,000	725	100,725
0010EQA@5	6,164,275	AMERICAN ELECTRIC POWER CO INC PRVT	500,000	500,000	2,817	502,817
00168@AD8	6,164,277	ALS GROUP GENERAL PARTNERSHIP	600,000	600,000	7,242	607,242
00168@AF3	6,164,279	ALS GROUP GENERAL PARTNERSHIP	100,000	100,000	963	100,963
003009A*8	6,164,281	ABERDEEN ASIA PACIFIC INCOME FUND	100,000	100,000	1,178	101,178
00802#AA4	6,164,283	AEROSTAR AIRPORT HOLDINGS LLC	283,714	283,714	1,767	285,482
00912XA#1	6,164,285	AIR LEASE CORPORATION	100,000	100,000	1,322	101,322
05577@AP5	6,164,287	UNION PACIFIC CORP SER A-1	25,141	25,141	187	25,328
05577@AQ3	6,164,289	UNION PACIFIC CORP SER A-2	11,831	11,831	88	11,919
05577@AR1	6,164,291	UNION PACIFIC CORP	48,064	55,587	1,080	56,668
12545RAA5	6,164,293	CREDOMATIC INTERNATIONAL CORP	145,620	159,261	1,712	160,973
12656*AF9	6,164,295	CSLB HOLDINGS INC	100,000	100,000	250	100,250
12656*AG7	6,164,297	CSLB HOLDINGS INC	100,000	100,000	311	100,311
147528E#6	6,164,299	CASEYS GENERAL STORES INC	100,000	100,000	1,366	101,366
171265B@9	6,164,305	CHUGACH ELECTRIC ASSOCIATION INC.	200,000	200,000	1,222	201,222
184691A#0	6,164,307	CLEARBRIDGE AMERICAN ENERGY MLP FU	56,292	56,292	113	56,404
184691A*4	6,164,309	CLEARBRIDGE AMERICAN ENERGY MLP FU	56,364	56,364	81	56,445
184691A@2	6,164,311	CLEARBRIDGE AMERICAN ENERGY MLP FU	56,159	56,159	97	56,257
185508A*9	6,164,313	CLECO POWER LLC	200,000	200,000	3,840	203,840
185508A@7	6,164,315	CLECO POWER LLC	300,000	300,000	5,990	305,990
24618#AG5	6,164,317	DELAWARE NORTH COMPANIES INC	100,000	100,000	993	100,993
266228C@2	6,164,319	DUQUESNE LIGHT HOLDINGS INC	200,000	200,000	2,380	202,380
278058E#5	6,164,321	EATON CORPORATION	900,000	900,000	11,798	911,798
28501*AN5	6,164,327	ELECTRIC TRANSMISSION TEXAS LLC	500,000	500,000	4,000	504,000
28501*AU9	6,164,329	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,000	1,806	101,806
292766A#9	6,164,331	ENERPLUS CORP	400,000	400,000	8,116	408,116
292766A@1	6,164,333	ENERPLUS CORP	100,000	100,000	2,029	102,029
34488@AA6	6,164,339	NFL TRUST VI	500,000	500,000	10,284	510,284
37186LAA9	6,164,341	GENESIS SOLAR CORP	400,895	400,895	3,280	404,174
37186LAB7	6,164,343	GENESIS SOLAR CORP	100,224	100,224	1,084	101,308

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
37636#AK6	6,164,345	GIVAUDAN UNITED STATES INC	200,000	200,000	1,558	201,558
40447#AE5	6,164,347	HMSHOST CORP	300,000	300,000	4,437	304,437
419866D@4	6,164,349	HAWAIIAN ELECTRIC CO	200,000	200,000	898	200,898
419870E#3	6,164,351	HAWAIIAN ELECTRIC INDUSTRIES INC	300,000	300,000	1,748	301,748
486606H#6	6,164,353	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
48661EA#5	6,164,355	KAYNE ANDERSON KYE FUND	42,000	42,000	271	42,271
48666*AA2	6,164,357	KCP&L GREATER MISSOURI OPERATIONS	100,000	100,000	737	100,737
497266A#3	6,164,359	KIRBY CORPORATION	55,000	55,000	266	55,266
497266A#3	6,164,361	KIRBY CORPORATION	45,000	45,000	218	45,218
497266B*6	6,164,363	KIRBY CORPORATION	110,000	110,000	643	110,643
497266B*6	6,164,365	KIRBY CORPORATION	90,000	90,000	526	90,526
57169*AQ0	6,164,367	MARS INC	1,500,000	1,500,000	2,267	1,502,267
57169*AR8	6,164,369	MARS INC	100,000	100,000	186	100,186
57169*AR8	6,164,371	MARS INC	2,000,000	2,055,383	3,711	2,059,094
57169*AT4	6,164,373	MARS INC	500,000	500,000	969	500,969
67773#AF7	6,164,375	OHIO VALLEY ELECTRIC CORP PRVT	574,991	574,991	12,816	587,807
67773#AG5	6,164,377	OHIO VALLEY ELECTRIC CORP PRVT	579,775	579,775	12,923	592,698
677879CE6	6,164,379	OIL INSURANCE LTD 144A	800,000	706,469	3,758	710,227
677879CE6	6,164,381	OIL INSURANCE LTD 144A	100,000	88,309	470	88,778
677879CE6	6,164,383	OIL INSURANCE LTD 144A	75,000	30,358	352	30,711
711123C*8	6,164,385	PEOPLES GAS LIGHT AND COKE COMPANY	100,000	100,000	990	100,990
781172AB7	6,164,387	RUBY PIPELINE LLC	357,576	357,576	1,788	359,364
820439A@6	6,164,389	SHAWCOR LTD	49,681	49,681	157	49,838
84055*AC2	6,164,391	SOUTH TEXAS ELECTRIC COOP INC	85,000	86,667	1,319	87,985
85234#AB1	6,164,393	STADIUM FUNDING TRUST	97,303	97,303	405	97,708
85915#AF8	6,164,395	STERICYCLE INC.	100,000	100,000	1,035	101,035
92239MC@8	6,164,401	VECTREN UTILITY HOLDINGS INC.	100,000	100,000	1,509	101,509
955306B#1	6,164,403	WEST PHARMACEUTICAL SERVICES INC	100,000	100,000	1,231	101,231
955306B@3	6,164,405	WEST PHARMACEUTICAL SERVICES INC	100,000	100,000	1,183	101,183
980745D#7	6,164,407	WOODWARD INC	100,000	100,000	348	100,348
980745E#6	6,164,409	WOODWARD INC	100,000	100,000	348	100,348
98161*AA7	6,164,411	WORLEYPARSONS US HOLDING CORP	170,664	170,664	975	171,639
C0445#AM8	6,164,415	ARC RESOURCES LTD	400,000	400,000	2,879	402,879
C4111#AG6	6,164,417	GRAYMONT LTD	342,857	342,857	5,819	348,676
C9824@AD2	6,164,419	WORLEYPARSONS LTD	372,355	372,355	2,128	374,483
F3166#AD6	6,164,421	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,110	101,110
F3166#AE4	6,164,423	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,364	101,364

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
F3166#AH7	6,164,425	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,364	101,364
F3166#AJ3	6,164,427	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,501	101,501
G0369#AJ5	6,164,429	ANGLIAN WATER SERVICES FINANCING P	600,000	600,000	9,567	609,567
G0369#AU0	6,164,431	ANGLIAN WATER SERVICES LTD	200,000	200,000	341	200,341
G1696#AY2	6,164,433	BUNZL FINANCE PLC	100,000	100,000	863	100,863
G2044#AX3	6,164,435	COMPASS GROUP PLC	100,000	101,746	332	102,078
G7770#AB8	6,164,443	SAGE GROUP PLC	200,000	200,000	2,755	202,755
G7770#AC6	6,164,445	SAGE GROUP PLC	100,000	100,000	1,659	101,659
G7815#AF8	6,164,447	SAP IRELAND US FINANCIAL SERVICES	200,000	200,000	2,601	202,601
G7815#AG6	6,164,449	SAP IRELAND US FINANCIAL SERVICES	200,000	200,000	2,933	202,933
G9433#AA9	6,164,457	WARBURTONS 1876 LIMITED	200,000	200,000	17	200,017
K7017#AA8	6,164,459	MERIDIAN SPIRIT APS	79,083	79,083	281	79,364
N4281#BX2	6,164,471	ROYAL VOPAK N.V.	200,000	200,000	3,703	203,703
N6704#AK5	6,164,473	OILTANKING FINANCE BV	200,000	200,000	176	200,176
N9146#AB3	6,164,475	VAN OORD NV	200,000	200,000	331	200,331
N9146#AC1	6,164,477	VAN OORD NV	200,000	200,000	338	200,338
Q3079#AB4	6,164,485	DALRYMPLE BAY COAL TERMINAL PTY LT	800,000	800,000	5,694	805,694
Q7160#AJ8	6,164,487	ORICA LIMITED	100,000	100,000	548	100,548
Q8277#AL5	6,164,489	SANTOS LIMITED PRVT	900,000	900,000	14,018	914,018
Q8277#AM3	6,164,491	SANTOS LIMITED PRVT	720,000	720,000	11,481	731,481
Q8513#AD5	6,164,493	SKYCITY AUCKLAND	1,000,000	1,000,000	7,334	1,007,334
Q8773#AS5	6,164,495	STOCKLAND FINANCE PTY LIMITED PRVT	1,100,000	1,100,000	23,754	1,123,754
Q9582#AA7	6,164,497	WELLINGTON ELECTRICITY DISTRIBUTIO	100,000	100,000	155	100,155
R1894#AE4	6,164,499	E-CO ENERGI HOLDING AS	700,000	700,000	15,860	715,860
W7468#AD3	6,164,503	SANDVIK AB PRVT	600,000	600,000	12,505	612,505
Y8564#AB0	6,164,505	TEEKAY SHUTTLE TANKER FINANCE LLC	158,359	158,359	2,667	161,026
Y8564#AB0	6,164,507	TEEKAY SHUTTLE TANKER FINANCE LLC	158,359	158,359	2,667	161,026
07388VAG3	6,164,513	BSCMS_07-T26 AM	2,230,793	2,268,533	10,369	2,278,902
95000LBC6	6,164,515	WFCMT_16-C33	14,702,810	1,449,790	24,036	1,473,826
62983PAA3	6,164,517	NAKILAT INC 144A	100,000	93,837	2,039	95,876
62983PAB1	6,164,519	NAKILAT INC 144A	90,133	88,694	1,899	90,592
698299AW4	6,164,521	PANAMA (REPUBLIC OF)	268,000	336,382	4,738	341,120
03072SVR3	6,164,523	AMSI_04-R10 M1	98,252	88,831	48	88,879
0030092#3	6,164,525	ABERDEEN ASIA PACIFIC INC FND MRPS	4,000	100,000	390	100,390
00130HBX2	6,166,027	AES CORPORATION (THE)	50,000	50,000	1,383	51,383
002824BF6	6,166,029	ABBOTT LABORATORIES	300,000	298,041	4,719	302,760

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
00507UUA5	6,166,031	ALLERGAN FUNDING SCS	83,000	82,588	504	83,092
00507VAE9	6,166,033	ACTIVISION BLIZZARD INC	5,000	5,000	39	5,039
00508XAF1	6,166,035	ACTUANT CORPORATION	10,000	10,000	213	10,213
00687YAA3	6,166,037	ADIANT GLOBAL HOLDINGS LTD	225,000	216,320	2,316	218,636
00774CAB3	6,166,039	AECOM	180,000	180,000	1,179	181,179
00774CAB3	6,166,041	AECOM	300,000	297,973	1,965	299,938
013822AB7	6,166,045	ALCOA NEDERLAND HOLDING BV	400,000	406,729	2,411	409,140
01609WAT9	6,166,047	ALIBABA GROUP HOLDING LTD	1,000,000	994,166	13,694	1,007,860
02155FAC9	6,166,049	ALTICE US FINANCE I CORP	200,000	200,000	5,072	205,072
02209SAN3	6,166,051	ALTRIA GROUP INC.	1,866,000	1,865,034	12,113	1,877,148
023135BA3	6,166,053	AMAZON.COM INC	1,000,000	998,437	6,038	1,004,474
029912BE1	6,166,057	AMERICAN TOWER CORPORATION	3,000,000	2,998,312	88,500	3,086,812
03040WAL9	6,166,059	AMERICAN WATER CAPITAL CORP	2,000,000	1,995,039	11,333	2,006,373
03073EAN5	6,166,061	AMERISOURCEBERGEN CORPORATION	100,000	101,867	708	102,575
031162BC3	6,166,065	AMGEN INC.	3,000,000	2,986,317	22,042	3,008,359
035287AD3	6,166,067	ANIXTER INC.	35,000	35,000	984	35,984
03674XAF3	6,166,069	ANTERO RESOURCES CORP	85,000	85,000	1,992	86,992
03674XAF3	6,166,071	ANTERO RESOURCES CORP	50,000	50,031	1,172	51,203
038222AJ4	6,166,073	APPLIED MATERIALS INC	400,000	398,878	1,300	400,178
044209AF1	6,166,075	ASHLAND INC.	10,000	10,000	100	10,100
044209AF1	6,166,077	ASHLAND INC.	10,000	9,952	100	10,052
05964HAB1	6,166,079	BANCO SANTANDER SA	1,500,000	1,487,776	3,542	1,491,318
06406HDA4	6,166,081	BANK OF NEW YORK MELLON CORP	1,000,000	998,474	5,583	1,004,057
07330MAB3	6,166,085	BRANCH BANKING AND TRUST COMPANY	1,000,000	999,483	4,531	1,004,015
095370AD4	6,166,093	BLUE CUBE SPINCO INC	80,000	80,000	356	80,356
097023BJ3	6,166,095	BOEING CO	100,000	98,287	417	98,704
097023BK0	6,166,097	BOEING CO	100,000	97,397	550	97,947
097023BL8	6,166,099	BOEING CO	100,000	96,517	583	97,100
120111BN8	6,166,107	BUILDING MATERIALS CORP OF AMERICA	195,000	195,000	520	195,520
1248EPBG7	6,166,109	CCO HOLDINGS LLC	30,000	30,000	806	30,806
1248EPBG7	6,166,111	CCO HOLDINGS LLC	75,000	75,378	2,016	77,394
12513GBC2	6,166,113	CDW LLC / CDW FINANCE CORP	75,000	75,000	625	75,625
12513GBC2	6,166,115	CDW LLC / CDW FINANCE CORP	35,000	34,923	292	35,215
12513GBC2	6,166,117	CDW LLC / CDW FINANCE CORP	125,000	125,000	1,042	126,042
12572QAG0	6,166,119	CME GROUP INC	125,000	124,831	479	125,310
126650CQ1	6,166,121	CVS HEALTH CORP	20,000	20,000	396	20,396
126650CS7	6,166,123	CVS HEALTH CORP	20,000	20,000	417	20,417
131347CA2	6,166,125	CALPINE CORP	15,000	15,077	265	15,342
13645RAV6	6,166,129	CANADIAN PACIFIC RAILWAY CO	250,000	248,950	1,533	250,484
15135BAH4	6,166,133	CENTENE ESCROW CORP	30,000	30,000	388	30,388
15135UAM1	6,166,135	CENOVUS ENERGY INC	500,000	499,927	944	500,872
16411QAA9	6,166,139	CHENIERE ENERGY PARTNERS LP	90,000	90,000	394	90,394
16412XAG0	6,166,141	CHENIERE CORPUS CHRISTI HOLDINGS L	60,000	60,000	1,034	61,034

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
16412XAG0	6,166,143	CHENIERE CORPUS CHRISTI HOLDINGS L	205,000	206,668	3,531	210,199
16412XAG0	6,166,145	CHENIERE CORPUS CHRISTI HOLDINGS L	60,000	60,488	1,034	61,522
17275RAD4	6,166,147	CISCO SYSTEMS INC	5,000,000	4,990,499	62,278	5,052,777
17275RAD4	6,166,149	CISCO SYSTEMS INC	1,000,000	961,378	12,456	973,834
17275RAN2	6,166,151	CISCO SYSTEMS INC	3,500,000	3,498,356	20,089	3,518,444
17296FX4	6,166,157	CITIGROUP INC	5,000,000	4,982,855	74,253	5,057,108
184496AJ6	6,166,159	CLEAN HARBORS INC	8,750	8,750	115	8,865
184496AJ6	6,166,161	CLEAN HARBORS INC	11,250	11,274	148	11,421
184496AL1	6,166,163	CLEAN HARBORS INC.	5,000	5,000	107	5,107
202795HV5	6,166,167	COMMONWEALTH EDISON CO	6,000,000	5,999,623	60,000	6,059,623
20338HAB9	6,166,169	COMMSCOPE TECHNOLOGIES FINANCE LLC	90,000	88,154	575	88,729
20338HAB9	6,166,171	COMMSCOPE TECHNOLOGIES FINANCE LLC	155,000	152,528	990	153,518
20338HAB9	6,166,173	COMMSCOPE TECHNOLOGIES FINANCE LLC	30,000	29,786	192	29,978
20338HAB9	6,166,175	COMMSCOPE TECHNOLOGIES FINANCE LLC	115,000	114,179	735	114,914
20338HAB9	6,166,177	COMMSCOPE TECHNOLOGIES FINANCE LLC	275,000	273,037	1,757	274,794
209111EY5	6,166,179	CONSOLIDATED EDISON CO OF NEW YORK	5,000,000	4,755,304	114,583	4,869,888
21036PAL2	6,166,181	CONSTELLATION BRANDS INC	5,000	5,010	106	5,117
22025YAM2	6,166,183	CORRECTIONS CORP OF AMERICA	5,000	5,000	17	5,017
22025YAM2	6,166,185	CORRECTIONS CORP OF AMERICA	5,000	5,015	17	5,032
22025YAP5	6,166,187	CORRECTIONS CORP OF AMERICA	5,000	5,000	116	5,116
22025YAP5	6,166,189	CORRECTIONS CORP OF AMERICA	5,000	5,027	116	5,143
224044BV8	6,166,191	COX COMMUNICATIONS INC 144A	875,000	1,000,096	12,214	1,012,310
22546QAP2	6,166,193	CREDIT SUISSE AG (NEW YORK BRANCH)	4,000,000	4,057,909	20,944	4,078,853
228189AB2	6,166,195	CROWN AMERICAS LLC	5,000	5,000	66	5,066
23331ABH1	6,166,201	DR HORTON INC	5,000	5,000	61	5,061
23331ABH1	6,166,203	DR HORTON INC	5,000	5,033	61	5,094
23338VAE6	6,166,205	DTE ELECTRIC CO	250,000	249,451	1,182	250,633
235851AQ5	6,166,207	DANAHER CORPORATION	250,000	249,725	1,070	250,795
23918KAP3	6,166,209	DAVITA INC	10,000	10,000	121	10,121
24718PA5	6,166,213	DELPHI JERSEY HOLDINGS PLC	120,000	119,437	500	119,937
25272KAG8	6,166,215	DIAMOND 1 FINANCE CORPORATION/DIAM	1,000,000	999,694	20,589	1,020,283
25272KAU7	6,166,217	DIAMOND 1 FINANCE CORPORATION/DIAM	120,000	120,000	2,663	122,663
25272KAW3	6,166,219	DIAMOND 1 FINANCE CORP	120,000	120,000	3,230	123,230
25468PDF0	6,166,221	WALT DISNEY CO	200,000	199,635	770	200,405
25470XAY1	6,166,223	DISH DBS CORP	55,000	55,000	1,421	56,421
25470XAY1	6,166,225	DISH DBS CORP	60,000	60,458	1,550	62,008
25470XAY1	6,166,227	DISH DBS CORP	55,000	55,480	1,421	56,900
268317AS3	6,166,231	ELECTRICITE DE FRANCE SA	50,000	49,671	91	49,762
26867LAG5	6,166,233	EMD FINANCE LLC	500,000	499,490	1,721	501,210

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
26867LAL4	6,166,235	EMD FINANCE LLC	500,000	497,770	1,896	499,666
284902AC7	6,166,237	ELDORADO GOLD CORPORATION	8,000	8,000	185	8,185
29250RAT3	6,166,239	ENBRIDGE ENERGY PARTNERS LP	5,000,000	4,983,435	35,139	5,018,574
29250RAT3	6,166,241	ENBRIDGE ENERGY PARTNERS LP	2,000,000	2,004,844	14,056	2,018,900
29273AAA4	6,166,243	ENERGIZER HOLDINGS INC.	10,000	10,000	208	10,208
29273AAA4	6,166,245	ENERGIZER HOLDINGS INC.	60,000	60,207	1,247	61,454
29273VAF7	6,166,247	ENERGY TRANSFER EQUITY LP	80,000	79,025	1,833	80,858
29444UAM8	6,166,249	EQUINIX INC	5,000	5,000	22	5,022
29444UAR7	6,166,251	EQUINIX INC	90,000	90,000	2,231	92,231
30231GAN2	6,166,253	EXXON MOBIL CORP	200,000	200,000	1,090	201,090
30251GAW7	6,166,255	FMG RESOURCES (AUGUST 2006) PTY LT	60,000	60,000	1,418	61,418
30251GAW7	6,166,257	FMG RESOURCES (AUGUST 2006) PTY LT	120,000	120,000	2,836	122,836
30251GAW7	6,166,259	FMG RESOURCES (AUGUST 2006) PTY LT	120,000	120,528	2,836	123,363
319963BN3	6,166,263	FIRST DATA CORP	25,000	25,000	284	25,284
319963BN3	6,166,265	FIRST DATA CORP	70,000	70,342	794	71,137
32008DAA4	6,166,267	FIRST DATA CORP	20,000	20,000	294	20,294
33938EAQ0	6,166,269	FLEXTRONICS INTERNATIONAL LTD.	15,000	15,000	146	15,146
33938EAS6	6,166,271	FLEXTRONICS INTERNATIONAL LTD.	10,000	10,000	106	10,106
345838AA4	6,166,273	FOREST LABORATORIES INC	13,000	13,000	246	13,246
34984VAB6	6,166,275	FORUM ENERGY TECHNOLOGIES INC CORPORATE	5,000	5,000	26	5,026
354613AK7	6,166,277	FRANKLIN RESOURCES INC	100,000	99,875	245	100,121
36162JAB2	6,166,279	THE GEO GROUP INC	145,000	145,000	387	145,387
36164QNA2	6,166,281	GE CAPITAL INTERNATIONAL FUNDING C	3,865,000	3,972,967	78,737	4,051,705
361841AD1	6,166,283	GLP CAPITAL LP / GLP FINANCING II	5,000	5,000	122	5,122
361841AF6	6,166,285	GLP CAPITAL LP / GLP FINANCING II	5,000	5,000	134	5,134
364725BE0	6,166,287	GANNETT CO INC	10,000	9,943	28	9,972
37045VAD2	6,166,289	GENERAL MOTORS CO	15,000	15,000	42	15,042
37045VAE0	6,166,291	GENERAL MOTORS CO	15,000	15,000	59	15,059
37045VAE0	6,166,293	GENERAL MOTORS CO	10,000	9,970	39	10,009
37045VAF7	6,166,295	GENERAL MOTORS CO	10,000	10,000	50	10,050
37045VAF7	6,166,297	GENERAL MOTORS CO	5,000	5,024	25	5,049
37045VAG5	6,166,299	GENERAL MOTORS CO	80,000	79,584	267	79,851
37045VAH3	6,166,301	GENERAL MOTORS CO	80,000	79,109	333	79,442
37045VAJ9	6,166,303	GENERAL MOTORS CO	80,000	79,439	347	79,785
37045VAJ9	6,166,305	GENERAL MOTORS CO	200,000	222,218	867	223,085
37045VAN0	6,166,307	GENERAL MOTORS CO	120,000	119,842	420	120,262
373298BR8	6,166,309	GP 7.75 11/15/2029	1,700,000	2,081,927	60,751	2,142,679
373298BR8	6,166,311	GP 7.75 11/15/2029	2,580,000	3,154,834	92,199	3,247,033
375558BF9	6,166,315	GILEAD SCIENCES INC	450,000	448,572	2,738	451,309
377316AM6	6,166,317	PH GLATFELTER CO	5,000	5,000	12	5,012

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
38141GGS7	6,166,319	GOLDMAN SACHS GROUP INC	6,000,000	5,996,432	92,958	6,089,390
382550BE0	6,166,321	GOODYEAR TIRE & RUBBER CO	40,000	40,000	945	40,945
382550BG5	6,166,323	GOODYEAR TIRE & RUBBER COMPANY (TH	100,000	98,727	623	99,349
383909AE8	6,166,325	WR GRACE & CO (CONNECTICUT DIVISIO	30,000	30,000	128	30,128
383909AF5	6,166,327	WR GRACE & CO (CONNECTICUT DIVISIO	10,000	10,000	47	10,047
383909AF5	6,166,329	WR GRACE & CO (CONNECTICUT DIVISIO	20,000	20,245	94	20,339
38869PAK0	6,166,331	GRAPHIC PACKAGING INTERNATIONAL IN	5,000	5,000	11	5,011
38869PAK0	6,166,333	GRAPHIC PACKAGING INTERNATIONAL IN	5,000	5,032	11	5,042
404119BQ1	6,166,335	HCA INC	60,000	60,000	140	60,140
404119BQ1	6,166,337	HCA INC	115,000	115,000	268	115,268
404280BL2	6,166,339	HSBC HOLDINGS PLC	600,000	600,000	15,900	615,900
40434CAD7	6,166,341	HSBC USA INC	5,000,000	4,986,040	62,222	5,048,262
427866AU2	6,166,345	HERSHEY CO	250,000	249,435	1,556	250,990
428040CN7	6,166,347	HDTFS	5,000	5,000	14	5,014
42824CAN9	6,166,353	HEWLETT-PACKARD CO	2,000,000	1,997,358	3,911	2,001,269
431318AQ7	6,166,357	HILCORP ENERGY I LP	100,000	100,000	479	100,479
437076BC5	6,166,359	HOME DEPOT INC	250,000	249,214	1,979	251,194
438516AT3	6,166,361	HONEYWELL INTERNATIONAL INC	3,000,000	3,365,029	21,850	3,386,879
44107TAT3	6,166,363	HOST HOTELS & RESORTS LP	5,000	5,000	40	5,040
44107TAT3	6,166,365	HOST HOTELS & RESORTS LP	15,000	15,235	119	15,354
44107TAT3	6,166,367	HOST HOTELS & RESORTS LP	15,000	15,534	119	15,653
444859BE1	6,166,369	HUMANA INC	200,000	215,322	825	216,147
44962LAA5	6,166,371	IHS MARKIT LTD	25,000	25,000	625	25,625
44962LAA5	6,166,373	IHS MARKIT LTD	40,000	40,386	1,000	41,386
45138LBD4	6,166,375	IDAHO POWER CO	100,000	99,356	608	99,964
458140AT7	6,166,377	INTEL CORP	2,500,000	2,498,135	31,306	2,529,441
461070AM6	6,166,381	INTERSTATE POWER AND LIGHT CO	500,000	499,009	3,589	502,597
46284PAQ7	6,166,383	IRON MOUNTAIN INC	50,000	50,000	633	50,633
46284VAC5	6,166,385	IRON MOUNTAIN INC	60,000	60,000	374	60,374
466112AR0	6,166,387	JBS USA LLC/JBS USA FINANCE INC	35,000	35,000	760	35,760
466112AR0	6,166,389	JBS USA LLC/JBS USA FINANCE INC	20,000	20,138	434	20,572
466313AG8	6,166,391	JABIL CIRCUIT INC	10,000	10,000	60	10,060
47032FAB5	6,166,393	JAMES HARDIE INTERNATIONAL FINANCE	200,000	200,000	3,833	203,833
478160BJ2	6,166,395	JOHNSON & JOHNSON	50,000	55,964	887	56,851
478160CF9	6,166,397	JOHNSON & JOHNSON	60,000	59,329	350	59,680
482539AA1	6,166,399	KLX INC	55,000	55,000	1,346	56,346
482539AA1	6,166,401	KLX INC	25,000	25,065	612	25,677
482539AA1	6,166,403	KLX INC	25,000	25,065	612	25,677
491674BK2	6,166,405	KENTUCKY UTILITIES CO	100,000	99,967	275	100,242

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
501044CT6	6,166,409	KROGER CO	200,000	214,090	2,575	216,665
501797AM6	6,166,411	L BRANDS INC	145,000	145,000	3,263	148,263
501797AM6	6,166,413	L BRANDS INC	90,000	90,000	2,025	92,025
50247VAC3	6,166,415	LYB INTERNATIONAL FINANCE BV	100,000	107,954	623	108,577
513075BH3	6,166,419	LAMAR MEDIA CORP	5,000	5,000	79	5,079
513075BL4	6,166,421	LAMAR MEDIA CORP	10,000	10,000	144	10,144
514666AJ5	6,166,423	LAND O LAKES INC	5,000	5,000	138	5,138
526057BS2	6,166,425	LENNAR CORPORATION	15,000	15,000	79	15,079
526057CU6	6,166,427	LENNAR CORPORATION	60,000	60,000	1,133	61,133
53219LAN9	6,166,429	LIFEPOINT HEALTH INC	60,000	60,000	1,469	61,469
53219LAQ2	6,166,431	LIFEPOINT HEALTH INC	30,000	30,000	806	30,806
53219LAQ2	6,166,433	LIFEPOINT HEALTH INC	120,000	117,763	3,225	120,988
536797AC7	6,166,435	LITHIA MOTORS INC.	45,000	45,000	591	45,591
552081AM3	6,166,437	LYONDELLBASELL INDUSTRIES NV	300,000	295,199	2,505	297,704
55342UAG9	6,166,443	MPT OPERATING PARTNERSHIP LP / MPT	85,000	85,000	1,116	86,116
55342UAH7	6,166,445	MPT OPERATING PARTNERSHIP LP / MPT	150,000	150,000	333	150,333
55354GAB6	6,166,447	MSCI INC	45,000	45,000	546	45,546
55907RAA6	6,166,451	MAGELLAN MIDSTREAM PARTNERS LP	3,905,000	3,900,588	41,491	3,942,078
559222AR5	6,166,455	MAGNA INTERNATIONAL INC.	250,000	249,243	865	250,107
565849AE6	6,166,457	MARATHON OIL CORP	3,000,000	3,075,425	16,500	3,091,925
577778CB7	6,166,459	MACYS RETAIL HOLDINGS INC	4,598,000	5,023,521	90,031	5,113,552
58502BAA4	6,166,463	MEDNAX INC	40,000	40,000	875	40,875
59001AAQ5	6,166,467	MERITAGE HOMES CORP	10,000	10,000	58	10,058
59001AAY8	6,166,469	MERITAGE HOMES CORP	40,000	40,000	1,000	41,000
59001ABA9	6,166,471	MERITAGE HOMES CORP	70,000	70,323	1,445	71,768
59001ABA9	6,166,473	MERITAGE HOMES CORP	80,000	80,000	1,651	81,651
60688XAU4	6,166,475	MIZUHO BANK LTD	200,000	199,705	622	200,327
61166WAV3	6,166,477	MONSANTO COMPANY	50,000	49,860	88	49,948
615369AE5	6,166,479	MOODY S CORP	300,000	304,808	4,638	309,446
615394AK9	6,166,481	MOOG INC	40,000	40,000	875	40,875
626717AJ1	6,166,487	MURPHY OIL CORPORATION	150,000	150,000	1,821	151,821
626738AC2	6,166,489	MURPHY OIL USA INC	5,000	5,000	63	5,063
626738AC2	6,166,491	MURPHY OIL USA INC	5,000	5,018	63	5,081
626738AD0	6,166,493	MURPHY OIL USA INC	15,000	15,000	422	15,422
62886EAJ7	6,166,495	NCR CORP	5,000	5,000	74	5,074
62886EAS7	6,166,497	NCR CORP	5,000	5,029	120	5,149
63530QAE9	6,166,499	NATIONAL CINEMEDIA LLC	35,000	35,000	93	35,093
637432MV4	6,166,501	NATIONAL RURAL UTILITIES COOP FINA	7,500,000	7,496,607	117,583	7,614,191
64072TAC9	6,166,503	CSC HOLDINGS LLC	200,000	200,000	3,901	203,901
651229AQ9	6,166,505	NEWELL RUBBERMAID INC	2,000,000	1,998,507	33,333	2,031,841
651290AQ1	6,166,507	NEWFIELD EXPLORATION CO	10,000	9,984	188	10,172
65409QBA9	6,166,509	NIELSEN FINANCE LLC/NIELSEN FINANC	10,000	10,000	38	10,038

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66977WAN9	6,166,511	NOVA CHEMICALS CORP	5,000	5,011	66	5,077
66977WAP4	6,166,513	NOVA CHEMICALS CORP	30,000	30,000	750	30,750
67020YAD2	6,166,519	NUANCE COMMUNICATIONS INC	3,000	3,003	34	3,037
67020YAQ3	6,166,521	NUANCE COMMUNICATIONS INC	240,000	237,983	5,100	243,083
67059TAE5	6,166,523	NUSTAR LOGISTICS LP	120,000	120,000	56	120,056
67059TAE5	6,166,525	NUSTAR LOGISTICS LP	150,000	152,585	70	152,656
67077MAD0	6,166,527	NUTRIEN LTD	50,000	49,827	125	49,952
67077MAN8	6,166,529	NUTRIEN LTD	250,000	248,020	1,318	249,337
680665AJ5	6,166,535	OLIN CORP	60,000	60,000	393	60,393
680665AJ5	6,166,537	OLIN CORP	180,000	180,000	1,179	181,179
683715AA4	6,166,539	OPEN TEXT CORPORATION	60,000	60,000	994	60,994
683715AB2	6,166,541	OPEN TEXT CORPORATION	160,000	160,000	3,917	163,917
68389XAM7	6,166,545	ORACLE CORP	6,000,000	5,939,417	94,958	6,034,376
688239AE2	6,166,547	OSHKOSH CORP	20,000	20,000	179	20,179
690872AB2	6,166,549	OWENS-BROCKWAY	20,000	20,000	48	20,048
690872AB2	6,166,551	OWENS-BROCKWAY	40,000	40,215	96	40,311
690872AB2	6,166,553	OWENS-BROCKWAY	80,000	80,358	191	80,549
693304AT4	6,166,555	PECO ENERGY CO	100,000	99,684	140	99,824
694308GJ0	6,166,559	PACIFIC GAS AND ELECTRIC COMPANY	3,000,000	2,986,749	29,000	3,015,749
70109HAL9	6,166,561	PARKER-HANNIFIN CORPORATION	4,000,000	3,993,910	58,667	4,052,577
727493AB4	6,166,567	PLANTRONICS INC	20,000	20,000	507	20,507
727493AB4	6,166,569	PLANTRONICS INC	20,000	20,109	507	20,617
727493AB4	6,166,571	PLANTRONICS INC	20,000	20,142	507	20,649
745867AM3	6,166,575	PULTE HOMES INC	10,000	9,575	298	9,872
745867AM3	6,166,577	PULTE HOMES INC	20,000	19,748	595	20,343
745867AW1	6,166,579	PULTE GROUP INC	130,000	130,000	1,192	131,192
74733VAD2	6,166,581	QEP RESOURCES INC	90,000	90,000	844	90,844
74736KAB7	6,166,583	QORVO INC	20,000	20,000	563	20,563
74736KAD3	6,166,585	QORVO INC	20,000	20,000	583	20,583
74819RAP1	6,166,587	QUEBECOR MEDIA INC	5,000	5,000	109	5,109
74834LAY6	6,166,589	QUEST DIAGNOSTICS INC	400,000	399,698	1,619	401,317
748767AF7	6,166,591	QUINTILES TRANSNATIONAL CORP	60,000	60,000	1,349	61,349
75281ABA6	6,166,593	RANGE RESOURCES CORP	10,000	10,000	64	10,064
75886AAJ7	6,166,595	REGENCY ENERGY PARTNERS LP	10,000	10,000	225	10,225
772739AP3	6,166,597	ROCK-TENN CO	15,000	14,966	88	15,053
772739AQ1	6,166,599	ROCK-TENN CO	15,000	14,917	100	15,017
775109AZ4	6,166,601	ROGERS COMMUNICATIONS INC.	500,000	497,211	2,271	499,482
775109BB6	6,166,603	ROGERS COMMUNICATIONS INC.	100,000	101,633	639	102,272
80105NAG0	6,166,607	SANOFI-AVENTIS SA	8,000,000	7,972,619	28,444	8,001,063
808513AL9	6,166,609	CHARLES SCHWAB CORP	100,000	99,699	425	100,124
811054AG0	6,166,611	EW SCRIPPS CO	90,000	90,000	2,127	92,127
817565BW3	6,166,613	SERVICE CORP INTERNATIONAL	10,000	10,000	208	10,208
822582AM4	6,166,615	SHELL INTERNATIONAL FINANCE BV	5,000,000	4,994,688	21,875	5,016,563
824348BH8	6,166,617	SHERWIN-WILLIAMS COMPANY (THE)	150,000	150,209	1,650	151,859

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
828807CV7	6,166,619	SIMON PROPERTY GROUP INC	450,000	447,782	2,625	450,407
82967NAU2	6,166,621	SIRIUS XM RADIO INC	200,000	200,000	478	200,478
82967NBA5	6,166,623	SIRIUS XM RADIO INC	150,000	150,000	1,875	151,875
82967NBA5	6,166,625	SIRIUS XM RADIO INC	90,000	90,210	1,125	91,335
832696AP3	6,166,627	JM SMUCKER CO/THE	300,000	295,199	1,677	296,876
84756NAD1	6,166,631	SPECTRA ENERGY PARTNERS LP	5,000,000	4,992,663	30,347	5,023,010
84756NAE9	6,166,633	SPECTRA ENERGY PARTNERS LP	250,000	249,708	1,488	251,195
852061AQ3	6,166,635	SPRINT NEXTEL CORP	15,000	15,737	175	15,912
852061AQ3	6,166,637	SPRINT NEXTEL CORP	10,000	10,495	117	10,612
853496AB3	6,166,639	STANDARD INDUSTRIES INC	60,000	60,000	697	60,697
853496AC1	6,166,641	STANDARD INDUSTRIES INC	45,000	45,000	475	45,475
857477AT0	6,166,645	STATE STREET CORP	500,000	499,488	3,599	503,088
858119AZ3	6,166,649	STEEL DYNAMICS INC	10,000	10,052	23	10,075
86765LAK3	6,166,651	SUNOCO LP / SUNOCO FINANCE CORP	20,000	20,000	299	20,299
86765LAM9	6,166,653	SUNOCO LP / SUNOCO FINANCE CORP	20,000	20,000	320	20,320
871503AU2	6,166,655	SYMANTEC CORPORATION	30,000	30,000	67	30,067
87236YAE8	6,166,657	TD AMERITRADE HOLDING CO	100,000	99,864	246	100,110
87243QAB2	6,166,659	TENET HEALTHCARE CORPORATION	5,000	5,000	25	5,025
87264AAJ4	6,166,661	T-MOBILE USA INC	40,000	40,000	766	40,766
87264AAT2	6,166,663	T-MOBILE USA INC	15,000	15,000	36	15,036
87265HAF6	6,166,665	TRI POINTE GROUP INC	180,000	180,000	3,938	183,938
87265HAF6	6,166,667	TRI POINTE GROUP INC	120,000	120,000	2,625	122,625
87470LAD3	6,166,669	TALLGRASS ENERGY PARTNERS LP /TALL	90,000	90,000	3,108	93,108
87470LAD3	6,166,671	TALLGRASS ENERGY PARTNERS LP /TALL	180,000	180,675	6,215	186,890
87612BAY8	6,166,673	TARGA RESOURCES PARTNERS LP	10,000	10,000	86	10,086
87612BAY8	6,166,675	TARGA RESOURCES PARTNERS LP	40,000	40,031	345	40,376
87612BBE1	6,166,677	TARGA RESOURCES PARTNERS LP	300,000	300,000	4,031	304,031
877249AC6	6,166,681	TAYLOR MORRISON COMMUNITIES INC/MO	5,000	5,000	12	5,012
877249AC6	6,166,683	TAYLOR MORRISON COMMUNITIES INC/MO	5,000	5,013	12	5,025
87969NAD7	6,166,685	TELSTRA CORPORATION LTD	50,000	49,938	104	50,042
88033GCA6	6,166,687	TENET HEALTHCARE CORPORATION	20,000	20,000	292	20,292
88037EAJ0	6,166,689	TENNECO INC	80,000	80,000	1,624	81,624
88160QAK9	6,166,691	TESORO LOGISTICS LP/TESORO LOGISTI	8,000	8,000	20	8,020
88160QAL7	6,166,693	TESORO LOGISTICS LP/TESORO LOGISTI	21,000	21,261	58	21,319
88167AAE1	6,166,695	TEVA PHARMACEUTICAL FINANCE NETHER	500,000	498,900	1,313	500,213
88167AAF8	6,166,697	TEVA PHARMACEUTICAL FINANCE NETHER	750,000	744,026	2,563	746,589
88167AAF8	6,166,699	TEVA PHARMACEUTICAL FINANCE NETHER	500,000	421,373	1,708	423,081

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
88167AAF8	6,166,701	TEVA PHARMACEUTICAL FINANCE NETHER	350,000	294,409	1,196	295,605
88167AAF8	6,166,703	TEVA PHARMACEUTICAL FINANCE NETHER	200,000	169,233	683	169,917
883556BG6	6,166,707	THERMO FISHER SCIENTIFIC INC	200,000	232,358	2,650	235,008
887317AX3	6,166,711	TIME WARNER INC	250,000	242,361	3,570	245,931
89153UAF8	6,166,713	TOTAL CAPITAL CANADA LTD	2,800,000	2,739,633	22,672	2,762,305
896818AH4	6,166,715	TRIUMPH GROUP INC	36,000	36,000	146	36,146
90265EAJ9	6,166,717	UDR INC	2,000,000	1,995,417	25,000	2,020,417
90265EAK6	6,166,719	UDR INC	500,000	499,111	1,667	500,777
90320MAA3	6,166,721	UPCB FINANCE IV LTD	200,000	200,000	3,165	203,165
90351DAB3	6,166,723	UBS GROUP FUNDING SWITZERLAND AG	250,000	249,636	1,060	250,696
911312AJ5	6,166,725	UPS OF AMERICA INC	6,400,000	7,449,145	116,836	7,565,981
913017BR9	6,166,727	UNITED TECHNOLOGIES CORPORATION	2,000,000	1,997,744	4,000	2,001,744
913017BS7	6,166,729	UNITED TECHNOLOGIES CORPORATION	5,000,000	4,990,683	12,667	5,003,349
92277GAB3	6,166,733	VENTAS REALTY LP	250,000	249,134	1,227	250,361
92343EAF9	6,166,735	VERISIGN INC	5,000	5,000	116	5,116
92769XAL9	6,166,739	VIRGIN MEDIA SECURED FINANCE PLC	200,000	200,000	3,092	203,092
92769XAM7	6,166,741	VIRGIN MEDIA SECURED FINANCE PLC	200,000	200,000	2,322	202,322
927804FQ2	6,166,745	VIRGINIA ELECTRIC AND POWER CO	3,500,000	3,495,637	25,492	3,521,129
92826CAD4	6,166,747	VISA INC	1,000,000	997,109	11,988	1,009,097
92826CAE2	6,166,749	VISA INC	1,500,000	1,498,138	23,690	1,521,828
94106LBB4	6,166,753	WASTE MANAGEMENT INC	200,000	199,706	1,300	201,006
94106LBC2	6,166,755	WASTE MANAGEMENT INC	300,000	299,419	2,050	301,469
94974BGP9	6,166,759	WELLS FARGO & CO	300,000	299,594	947	300,541
95709TAK6	6,166,761	WESTAR ENERGY INC	3,000,000	2,999,996	23,125	3,023,121
983024AL4	6,166,765	WYETH	2,000,000	1,914,336	25,333	1,939,670
983024AL4	6,166,767	WYETH	2,000,000	2,052,064	25,333	2,077,398
983130AU9	6,166,769	WYNN LAS VEGAS LLC / WYNN LAS VEGA	15,000	15,000	267	15,267
00388WAC5	6,166,771	TAQA ABU DHABI NATIONAL	200,000	198,311	3,135	201,447
03512TAA9	6,166,773	ANGLOGOLD HOLDINGS PLC	10,000	10,005	24	10,029
05890MAA1	6,166,775	BANCO DE CREDITO E INVERSIONES-SD	500,000	494,180	924	495,103
12563UAB3	6,166,777	CK HUTCHISON INTERNATIONAL (17) LT	750,000	746,469	1,896	748,365
151191BA0	6,166,779	CELULOSA ARAUCO Y CONSTITUCION SA	950,000	936,040	18,304	954,344
15132HAH4	6,166,781	CENCOSUD SA	750,000	747,522	9,479	757,001
168863CE6	6,166,783	CHILE (REPUBLIC OF)	425,000	424,335	5,924	430,259
191229AB9	6,166,785	COCA-COLA ICECEK AS	150,000	150,000	738	150,738
192714AC7	6,166,787	COLBUN SA	450,000	448,860	988	449,848
21987BAW8	6,166,789	CORPORACION NACIONAL DEL COBRE DE	500,000	491,737	4,531	496,268
279158AB5	6,166,791	ECOPETROL SA	25,000	25,935	519	26,454

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279158AB5	6,166,793	ECOPETROL SA	60,000	62,014	1,245	63,260
29246QAB1	6,166,795	EMPRESA DE TRANSPORTE DE PASAJEROS	275,000	268,808	3,667	272,475
31572UAF3	6,166,797	FIBRIA OVERSEAS FINANCE LTD	237,000	233,780	3,766	237,546
40052VAE4	6,166,799	GRUPO BIMBO SAB DE CV	1,100,000	1,097,554	24,558	1,122,112
456829AB6	6,166,801	INFRAESTRUCTURA ENERGETICA NOVA SA	240,000	230,891	4,453	235,344
46128MAJ0	6,166,803	INVERSIONES CMPC SA	250,000	249,177	820	249,997
49989AAB5	6,166,805	KOC HOLDING AS	1,250,000	1,242,061	8,385	1,250,446
50066AAJ2	6,166,807	KOREA GAS CORPORATION	200,000	199,734	1,944	201,678
50066AAM5	6,166,809	KOREA GAS CORPORATION	1,250,000	1,247,229	9,644	1,256,873
549876AE0	6,166,811	LUKOIL INTERNATIONAL FINANCE BV	735,000	732,887	21,509	754,396
59284BAD0	6,166,813	MEXICHEM SAB DE CV	200,000	215,220	1,575	216,795
59284BAE8	6,166,815	MEXICHEM SAB DE CV	500,000	495,148	3,590	498,738
59284BAF5	6,166,817	MEXICHEM SAB DE CV	300,000	297,713	900	298,613
59284MAA2	6,166,819	MEXICO CITY AIRPORT TRUST	300,000	297,426	35	297,461
59284MAA2	6,166,821	MEXICO CITY AIRPORT TRUST	250,000	251,848	30	251,878
59284MAA2	6,166,823	MEXICO CITY AIRPORT TRUST	200,000	201,479	24	201,502
59284MAC8	6,166,825	MEXICO CITY AIRPORT TRUST	400,000	397,706	43	397,749
59284MAD6	6,166,827	MEXICO CITY AIRPORT TRUST	350,000	347,893	4,866	352,759
71654QCG5	6,166,829	PETROLEOS MEXICANOS	450,000	473,185	3,900	477,085
759470AX5	6,166,833	RELIANCE INDUSTRIES LTD	825,000	825,000	12,689	837,689
80413TAB5	6,166,835	SAUDI INTERNATIONAL BOND	650,000	642,535	293	642,828
80413TAE9	6,166,837	SAUDI INTERNATIONAL BOND	400,000	395,576	2,296	397,871
82655AAC7	6,166,839	SIGMA ALIMENTOS SA	600,000	598,987	12,306	611,293
AO0617081	6,166,841	RUSSIAN FEDERATION (GOVERNMENT)	1,000,000	1,000,000	15,111	1,015,111
EK1867895	6,166,843	OFFICE CHERIFIEN DES PHOSPHATES SA	380,000	414,462	435	414,897
05674RAF1	6,166,845	BAHRAIN KINGDOM OF (GOVERNMENT)	750,000	750,000	13,854	763,854
05970AAA0	6,166,847	BANCO NACIONAL DE COMERCIO EXTERIO	1,250,000	1,247,243	2,582	1,249,825
105756BB5	6,166,849	BRAZIL (FEDERATIVE REPUBLIC OF)	10,000	14,441	231	14,673
195325AU9	6,166,851	COLOMBIA 11.75% 2/20	24,000	27,574	517	28,091
195325AU9	6,166,853	COLOMBIA 11.75% 2/20	49,000	56,425	1,056	57,480
195325DL6	6,166,855	COLOMBIA REPUBLIC OF (GOVERNMENT)	250,000	246,882	161	247,043
200447AF7	6,166,857	COMISION FEDERAL DE ELECTRICIDAD	350,000	349,600	3,140	352,740
21987BAS7	6,166,859	CORPORACION NACIONAL DEL COBRE DE	10,000	9,992	98	10,090
21987BAV0	6,166,861	CORPORACION NACIONAL DEL COBRE DE	1,000,000	987,964	5,625	993,589
21987BAV0	6,166,863	CORPORACION NACIONAL DEL COBRE DE	200,000	197,216	1,125	198,341
29245JAJ1	6,166,865	EMPRESA NACIONAL DEL PETROLEO ENAP	460,000	453,539	4,121	457,659
344593AA6	6,166,867	FONDO MIVIVIENDA SA	5,000	4,991	44	5,035

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344593AA6	6,166,869	FONDO MIVIVIENDA SA	10,000	10,026	88	10,114
455780BV7	6,166,871	INDONESIA REPUBLIC OF (GOVERNMENT	375,000	373,808	5,591	379,399
455780BK3	6,166,873	INDONESIA REPUBLIC OF (GOVERNMENT	1,000,000	996,425	13,654	1,010,079
455780CD6	6,166,875	INDONESIA (REPUBLIC OF)	750,000	746,988	10,208	757,196
455780CE4	6,166,877	INDONESIA (REPUBLIC OF)	250,000	247,962	4,229	252,191
486661AG6	6,166,881	KAZAKHSTAN (REPUBLIC OF)	500,000	496,048	7,118	503,166
48667QAN5	6,166,883	KAZMUNAYGAS NATIONAL CO JSC	500,000	495,504	792	496,296
48667QAP0	6,166,885	KAZMUNAYGAS NATIONAL CO JSC	450,000	442,215	863	443,078
48667QAP0	6,166,887	KAZMUNAYGAS NATIONAL CO JSC	300,000	294,079	575	294,654
501499AB3	6,166,889	KUWAIT INTL BOND	1,000,000	991,181	3,986	995,167
69369EAD1	6,166,891	PERTAMINA (PERSERO) PT	20,000	19,707	593	20,301
698299AD6	6,166,893	PANAMA (REPUBLIC OF)	13,000	17,788	99	17,887
698299AS3	6,166,895	PANAMA 9.375% 1/16/2023	5,000	5,921	137	6,058
698299BB9	6,166,897	PANAMA REPUBLIC OF (GOVERNMENT)	10,000	10,000	2	10,002
698299BE3	6,166,899	PANAMA REPUBLIC OF (GOVERNMENT)	200,000	198,337	938	199,274
698299BF0	6,166,901	PANAMA REPUBLIC OF (GOVERNMENT)	700,000	694,100	3,315	697,416
698299BF0	6,166,903	PANAMA REPUBLIC OF (GOVERNMENT)	200,000	204,317	947	205,264
706451BG5	6,166,905	PEMEX PROJECT FUNDING MASTER TRUST	10,000	11,224	250	11,474
706451BG5	6,166,907	PEMEX PROJECT FUNDING MASTER TRUST	35,000	39,577	876	40,453
715638AU6	6,166,909	PERU (THE REPUBLIC OF)	41,000	49,611	351	49,961
715638BM3	6,166,911	PERU REPUBLIC OF (GOVERNMENT)	4,000	4,614	102	4,716
715638BM3	6,166,913	PERU REPUBLIC OF (GOVERNMENT)	13,000	14,741	331	15,072
715638BM3	6,166,915	PERU REPUBLIC OF (GOVERNMENT)	9,000	10,768	229	10,997
715638BM3	6,166,917	PERU REPUBLIC OF (GOVERNMENT)	18,000	21,581	458	22,039
715638BM3	6,166,919	PERU REPUBLIC OF (GOVERNMENT)	9,000	10,776	229	11,005
715638BM3	6,166,921	PERU REPUBLIC OF (GOVERNMENT)	9,000	10,776	229	11,005
71567PAH3	6,166,923	PERUSAHAAN PENERBIT SBSN INDONESIA	475,000	475,000	1,752	476,752
71567PAH3	6,166,925	PERUSAHAAN PENERBIT SBSN INDONESIA	375,000	375,648	1,383	377,032
71567PAH3	6,166,927	PERUSAHAAN PENERBIT SBSN INDONESIA	150,000	150,618	553	151,171
71568PAC3	6,166,929	PERUSAHAAN LISTRIK NEGARA (PERSERO	500,000	495,349	9,510	504,859
71568PAC3	6,166,931	PERUSAHAAN LISTRIK NEGARA (PERSERO	200,000	195,755	3,804	199,559
71568PAD1	6,166,933	PERUSAHAAN LISTRIK NEGARA (PERSERO	250,000	246,335	6,052	252,387

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
71654QAX0	6,166,935	PETROLEOS MEXICANOS	10,000	10,441	153	10,594
71654QAZ5	6,166,937	PETROLEOS MEXICANOS	25,000	28,818	673	29,490
71654QBB7	6,166,939	PETROLEOS MEXICANOS	33,000	32,875	433	33,308
71654QBE1	6,166,941	PETROLEOS MEXICANOS	20,000	20,074	379	20,453
71654QBE1	6,166,943	PETROLEOS MEXICANOS	10,000	9,959	189	10,148
71654QCB6	6,166,945	PETROLEOS MEXICANOS	750,000	748,832	12,461	761,293
71654QCD2	6,166,947	PETROLEOS MEXICANOS	1,000,000	1,000,000	5,139	1,005,139
716564AA7	6,166,949	PETROLEOS DEL PERU SA	875,000	875,000	15,240	890,240
716564AA7	6,166,951	PETROLEOS DEL PERU SA	200,000	198,321	3,483	201,805
716743AJ8	6,166,953	PETRONAS CAPITAL LTD	1,000,000	993,653	4,181	997,833
716743AL3	6,166,955	PETRONAS CAPITAL LTD	250,000	247,079	1,344	248,423
718286AP2	6,166,957	PHILIPPINE (REPUBLIC OF)	10,000	13,273	133	13,406
718286CB1	6,166,959	PHILIPPINES (REPUBLIC OF)	350,000	350,000	3,202	353,202
760942BB7	6,166,961	URUGUAY (ORIENTAL REPUBLIC OF)	400,000	397,369	194	397,564
760942BB7	6,166,963	URUGUAY (ORIENTAL REPUBLIC OF)	10,000	9,934	5	9,939
760942BB7	6,166,965	URUGUAY (ORIENTAL REPUBLIC OF)	150,000	159,318	73	159,391
831588AB4	6,166,967	SLOVAK REPUBLIC (GOVERNMENT)	20,000	19,916	389	20,305
900123AW0	6,166,969	TURKEY (REPUBLIC OF)	40,000	47,936	705	48,641
900123AY6	6,166,971	TURKEY (REPUBLIC OF)	20,000	24,497	168	24,665
900123CK4	6,166,973	TURKEY (REPUBLIC OF)	1,000,000	991,483	2,979	994,462
90015LAA5	6,166,975	TURKIYE IHRACAT KREDI BANKASI AS	250,000	249,366	3,098	252,464
91086QBG2	6,166,977	MEXICO (UNITED MEXICAN STATES) (GO	500,000	498,693	5,729	504,422
91087BAC4	6,166,979	MEXICO (UNITED MEXICAN STATES)	250,000	249,263	951	250,214
0010EPA@7	6,166,981	AEP TEXAS CENTRAL CO	400,000	400,000	7,662	407,662
0010EPB*8	6,166,983	AEP TEXAS CENTRAL CO	1,200,000	1,200,000	159	1,200,159
00114*AH6	6,166,985	AEP TRANSMISSION CO LLC	300,000	300,000	7,714	307,714
001201A#9	6,166,987	AGL ENERGY LTD	100,000	100,000	1,494	101,494
00168@AD8	6,166,989	ALS GROUP GENERAL PARTNERSHIP	1,300,000	1,300,000	15,691	1,315,691
00168@AE6	6,166,991	ALS GROUP GENERAL PARTNERSHIP	2,400,000	2,400,000	32,572	2,432,572
00168@AE6	6,166,993	ALS GROUP GENERAL PARTNERSHIP	1,100,000	1,100,000	14,929	1,114,929
00168@AF3	6,166,995	ALS GROUP GENERAL PARTNERSHIP	300,000	300,000	2,890	302,890
00289LAA3	6,166,997	ABENGOA TRANSMISSION SUR SA	1,387,540	1,387,559	265	1,387,824
003009A*8	6,166,999	ABERDEEN ASIA PACIFIC INCOME FUND	300,000	300,000	3,533	303,533
003009A@6	6,167,001	ABERDEEN ASIA PACIFIC INCOME FUND	100,000	100,000	1,425	101,425
003009B*7	6,167,003	ABERDEEN ASIA PACIFIC INCOME FUND	150,000	150,000	1,249	151,249
00802#AA4	6,167,005	AEROSTAR AIRPORT HOLDINGS LLC	567,429	567,429	3,535	570,963
008474B#4	6,167,007	AGNICO-EAGLE MINES LIMITED	100,000	100,000	1,526	101,526

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
008474C*7	6,167,009	AGNICO-EAGLE MINES LIMITED	300,000	300,000	4,880	304,880
00912XA#1	6,167,011	AIR LEASE CORPORATION	300,000	300,000	3,966	303,966
01185*AA3	6,167,015	ALASKA VENTURES LLC	810,705	810,705	3,260	813,965
04317@AF5	6,167,027	ARTHUR J GALLAGHER & CO	100,000	100,000	814	100,814
04317@AG3	6,167,029	ARTHUR J GALLAGHER & CO	300,000	300,000	2,523	302,523
04317@AH1	6,167,031	ARTHUR J GALLAGHER & CO	400,000	400,000	3,541	403,541
04317@AQ1	6,167,033	ARTHUR J GALLAGHER & CO	800,000	800,000	14,569	814,569
04317@AR9	6,167,035	ARTHUR J GALLAGHER & CO	400,000	400,000	7,533	407,533
04317@AS7	6,167,037	ARTHUR J GALLAGHER & CO	300,000	300,000	5,836	305,836
04774#AA0	6,167,039	ATLANTA FALCONS STADIUM CO LLC	592,490	592,490	3,545	596,035
04774#AB8	6,167,041	ATLANTA FALCONS STADIUM CO LLC	394,993	394,993	2,363	397,356
05330KAA3	6,167,043	AUTOPISTAS METROPOLITANAS DE PUERT	579,900	579,900	3,371	583,271
055262A#6	6,167,045	BASF SE	500,000	500,000	7,564	507,564
05565EG#6	6,167,047	BMW US CAPITAL LLC	700,000	700,000	6,112	706,112
06850#AD6	6,167,049	BARRIERSAFE SOLUTIONS INTERNATIONAL INC	200,000	200,000	728	200,728
070101D#4	6,167,051	BASIN ELECTRIC POWER COOPERATIVE	200,000	214,226	4,972	219,198
070101F@4	6,167,053	BASIN ELECTRIC POWER COOPERATIVE I	600,000	600,000	8,477	608,477
08888@AA6	6,167,055	BIF II SAFE HARBOR HOLDINGS LLC	200,000	200,000	794	200,794
10567@AA0	6,167,057	BRAVES STADIUM COMPANY LLC	888,306	888,306	2,884	891,190
11283#AE1	6,167,059	BROOKFIELD POWER NEW YORK FINANCE	600,000	600,000	9,510	609,510
11283*AA3	6,167,061	BROOKFIELD WHITE PINE HYDRO LLC	300,000	300,000	1,136	301,136
12117#AA9	6,167,063	BUREAU VERITAS HOLDINGS INC	200,000	200,000	1,223	201,223
12545RAA5	6,167,065	CREDOMATIC INTERNATIONAL CORP	339,780	371,608	3,995	375,603
12656*AF9	6,167,067	CSLB HOLDINGS INC	200,000	200,000	500	200,500
12656*AG7	6,167,069	CSLB HOLDINGS INC	100,000	100,000	311	100,311
12656*AL6	6,167,071	CSLB HOLDINGS INC	200,000	200,000	297	200,297
12656*AM4	6,167,073	CSLB HOLDINGS INC	400,000	400,000	624	400,624
14268#AA2	6,167,075	CARLSBAD ENERGY HOLDINGS LLC	200,000	200,000	710	200,710
14268#AA2	6,167,077	CARLSBAD ENERGY HOLDINGS LLC	100,000	100,000	355	100,355
14313*AA1	6,167,079	CARMAX AUTO SUPERSTORES INC	100,000	100,000	43	100,043
14313*AB9	6,167,081	CARMAX AUTO SUPERSTORES INC	200,000	200,000	93	200,093
14313*AB9	6,167,083	CARMAX AUTO SUPERSTORES INC	100,000	100,000	46	100,046
14313*AB9	6,167,085	CARMAX AUTO SUPERSTORES INC	400,000	409,146	185	409,331
14313*AC7	6,167,087	CARMAX AUTO SUPERSTORES INC	300,000	300,000	142	300,142
14313*AC7	6,167,089	CARMAX AUTO SUPERSTORES INC	200,000	200,000	95	200,095

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
14456#AA4	6,167,091	CARRIX INC	150,000	150,000	1,881	151,881
14456#AB2	6,167,093	CARRIX INC	350,000	350,000	4,477	354,477
147528E#6	6,167,095	CASEYS GENERAL STORES INC	400,000	400,000	5,464	405,464
147528F#5	6,167,097	CASEYS GENERAL STORES INC	250,000	250,000	78	250,078
147528F*9	6,167,099	CASEYS GENERAL STORES INC	100,000	100,000	1,396	101,396
147528F@7	6,167,101	CASEYS GENERAL STORES INC	250,000	250,000	4,537	254,537
147528G*8	6,167,103	CASEYS GENERAL STORES INC.	150,000	150,000	2,018	152,018
147528G@6	6,167,105	CASEYS GENERAL STORES INC.	200,000	200,000	1,445	201,445
184691A#0	6,167,113	CLEARBRIDGE AMERICAN ENERGY MLP FU	112,583	112,583	226	112,809
184691A*4	6,167,115	CLEARBRIDGE AMERICAN ENERGY MLP FU	56,364	56,364	81	56,445
184691A@2	6,167,117	CLEARBRIDGE AMERICAN ENERGY MLP FU	168,478	168,478	291	168,770
184691B*3	6,167,119	CLEARBRIDGE AMERICAN ENERGY MLP FU	56,609	56,609	117	56,726
184692C*0	6,167,121	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC	86,172	86,172	10	86,182
200447A*1	6,167,123	COMISION FEDERAL DE ELECTRICIDAD	760,000	760,000	2,966	762,966
212168AA6	6,167,125	CONTINENTAL WIND LLC	483,942	483,942	4,920	488,862
212168AA6	6,167,127	CONTINENTAL WIND LLC	322,628	341,073	3,280	344,353
23325PA@3	6,167,129	DNP SELECT INCOME FUND	400,000	400,000	3,300	403,300
24618#AG5	6,167,131	DELAWARE NORTH COMPANIES INC	100,000	100,000	993	100,993
24618#AJ9	6,167,133	DELAWARE NORTH COMPANIES INC	300,000	300,000	4,137	304,137
24618#AK6	6,167,135	DELAWARE NORTH COMPANIES INC	100,000	100,000	1,470	101,470
24618#AL4	6,167,137	DELAWARE NORTH COMPANIES INC	200,000	200,000	3,122	203,122
25763#AE0	6,167,139	DONALDSON COMPANY INC	3,000,000	3,000,000	10,540	3,010,540
28501*AS4	6,167,145	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,000	958	100,958
28501*AT2	6,167,147	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,000	1,620	101,620
28501*AU9	6,167,149	ELECTRIC TRANSMISSION TEXAS LLC	200,000	200,000	3,611	203,611
28501*AU9	6,167,151	ELECTRIC TRANSMISSION TEXAS LLC	400,000	400,000	7,222	407,222
29252BAA7	6,167,153	ENBRIDGE PIPELINES SOUTHERN LIGHTS	816,945	816,945	10,928	827,873
32055RB*7	6,167,155	FIRST INDUSTRIAL LP	100,000	100,000	815	100,815
32055RB@5	6,167,157	FIRST INDUSTRIAL LP	200,000	200,000	1,672	201,672
33972PAA7	6,167,159	FLNG LIQUEFACTION 2 LLC	1,400,000	1,400,000	4,973	1,404,973
344868AA2	6,167,161	NFL TRUST V PRVT	2,000,000	2,000,000	61,822	2,061,822
34487*AA9	6,167,163	NFL TRUST IV PRVT	246,783	246,783	8,712	255,495
34487*AA9	6,167,165	NFL TRUST IV PRVT	535,930	535,930	18,920	554,850
34488@AA6	6,167,167	NFL TRUST VI	300,000	300,000	6,171	306,171
34502*AB8	6,167,169	FOOTBALL CLUB TERM NOTES 2032 TRUS	100,000	100,000	1,894	101,894
35877#AA0	6,167,171	FRISCO HQ OPERATIONS LLC	200,000	200,000	5,713	205,713

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
36221*AC1	6,167,173	GPT OPERATING PARTNERSHIP LP	200,000	200,000	3,219	203,219
36221*AD9	6,167,175	GPT OPERATING PARTNERSHIP LP	200,000	200,000	3,264	203,264
37186LAA9	6,167,177	GENESIS SOLAR CORP	859,060	859,060	7,028	866,087
37186LAB7	6,167,179	GENESIS SOLAR CORP	214,765	214,765	2,324	217,089
372460C#0	6,167,181	GENUINE PARTS COMPANY	300,000	300,000	5,581	305,581
375916A#0	6,167,185	GILDAN ACTIVEWEAR INC.	100,000	100,000	495	100,495
375916B@1	6,167,187	GILDAN ACTIVEWEAR INC.	300,000	300,000	1,601	301,601
37636#AK6	6,167,189	GIVAUDAN UNITED STATES INC	300,000	300,000	2,338	302,338
387328A#4	6,167,191	GRANITE CONSTR INC PRVT	4,000,000	4,000,000	94,366	4,094,366
39121JC@7	6,167,193	GREAT RIVER ENERGY	400,000	400,000	638	400,638
39122@AA7	6,167,195	GREAT RIVER HYDRO LLC	700,000	700,000	5,859	705,859
40447@AE5	6,167,199	HMSHOST CORP	600,000	600,000	8,875	608,875
41242*BB7	6,167,205	HARDWOOD FUNDING LLC	200,000	200,000	2,736	202,736
41242*BC5	6,167,207	HARDWOOD FUNDING LLC	100,000	100,000	1,408	101,408
41242*BG6	6,167,209	HARDWOOD FUNDING LLC	100,000	100,000	1,412	101,412
41242*BH4	6,167,211	HARDWOOD FUNDING LLC	300,000	300,000	4,416	304,416
41975*AM7	6,167,213	HAWAII ELECTRIC LIGHT COMPANY INC	200,000	200,000	807	200,807
419866E*5	6,167,215	HAWAIIAN ELECTRIC CO	400,000	400,000	7,417	407,417
419866E@3	6,167,217	HAWAIIAN ELECTRIC CO	400,000	400,000	1,613	401,613
42241@AE9	6,167,219	HEARST COMMUNICATIONS INC	500,000	500,000	1,230	501,230
42241@AH2	6,167,221	HEARST COMMUNICATIONS INC	2,000,000	2,000,000	168	2,000,168
42241@AH2	6,167,223	HEARST COMMUNICATIONS INC	3,000,000	3,000,000	252	3,000,252
44416*AG1	6,167,225	HUDSON TRANSMISSION PARTNERS LLC	100,000	100,000	752	100,752
44930#AD1	6,167,227	ICL ISRAEL CHEMICALS LTD	400,000	400,000	5,359	405,359
44930#AE9	6,167,229	ICL ISRAEL CHEMICALS LTD	650,000	650,000	9,876	659,876
450636AA3	6,167,231	ITR CONCESSION CO LLC	1,300,000	1,300,000	16,065	1,316,065
450636B*5	6,167,233	ITR CONCESSION CO LLC	200,000	200,000	272	200,272
45662NA*4	6,167,235	INFINEON TECHNOLOGIES AG	400,000	400,000	1,138	401,138
45662NA@2	6,167,237	INFINEON TECHNOLOGIES AG	600,000	600,000	1,777	601,777
45672BA#4	6,167,239	INFORMA PLC	100,000	100,000	867	100,867
45672BB#3	6,167,241	INFORMA PLC	400,000	400,000	5,109	405,109
45672BB*7	6,167,243	INFORMA PLC	100,000	100,000	933	100,933
45672BB@5	6,167,245	INFORMA PLC	300,000	300,000	2,944	302,944
45672BC*6	6,167,247	INFORMA PLC	200,000	200,000	2,685	202,685
461127E*9	6,167,249	INTERTEK FINANCE PLC	700,000	700,000	2,205	702,205
46574*AA7	6,167,251	ITT HOLDINGS LLC	1,200,000	1,200,000	20,907	1,220,907
46574*AB5	6,167,253	ITT HOLDINGS LLC	1,500,000	1,500,000	26,800	1,526,800
46659*AA5	6,167,255	JM FAMILY ENTERPRISES INC	200,000	200,000	3,310	203,310
47032@AG6	6,167,257	JAMES CAMPBELL CO LLC	100,000	100,000	1,506	101,506
47032@AH4	6,167,259	JAMES CAMPBELL CO LLC	100,000	100,000	1,539	101,539
47032@AJ0	6,167,261	JAMES CAMPBELL CO LLC	100,000	100,000	1,556	101,556
47032@AL5	6,167,263	JAMES CAMPBELL CO LLC	100,000	100,000	1,173	101,173
47032@AM3	6,167,265	JAMES CAMPBELL CO LLC	200,000	200,000	2,541	202,541
47032@AN1	6,167,267	JAMES CAMPBELL CO LLC	200,000	200,000	2,575	202,575

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
47032@AQ4	6,167,269	JAMES CAMPBELL CO LLC	200,000	200,000	2,608	202,608
48121@AC5	6,167,271	JRD HOLDINGS LLC	240,000	240,000	787	240,787
48121@AD3	6,167,273	JRD HOLDINGS LLC	85,714	85,714	334	86,049
486606H#6	6,167,275	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
486606H#6	6,167,277	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
48666*AA2	6,167,279	KCP&L GREATER MISSOURI OPERATIONS	200,000	200,000	1,474	201,474
497266A#3	6,167,281	KIRBY CORPORATION	110,000	110,000	532	110,532
497266A#3	6,167,283	KIRBY CORPORATION	90,000	90,000	435	90,435
497266B*6	6,167,285	KIRBY CORPORATION	220,000	220,000	1,287	221,287
497266B*6	6,167,287	KIRBY CORPORATION	180,000	180,000	1,053	181,053
53154*AP8	6,167,291	LIBERTY UTILITIES FINANCE GP1	400,000	400,000	54	400,054
53359*AA0	6,167,293	LINCOLN ELECTRIC HOLDINGS INC.	200,000	200,000	1,243	201,243
53359*AE2	6,167,295	LINCOLN ELECTRIC HOLDINGS INC.	100,000	100,000	84	100,084
53359*AF9	6,167,297	LINCOLN ELECTRIC HOLDINGS INC.	600,000	600,000	556	600,556
53621@AF3	6,167,299	LION INDUSTRIAL PROPERTIES LP	500,000	500,000	9,144	509,144
53621@AG1	6,167,301	LION INDUSTRIAL PROPERTIES LP	500,000	500,000	3,450	503,450
53621@AH9	6,167,303	LION INDUSTRIAL PROPERTIES LP	100,000	100,000	866	100,866
53621@AJ5	6,167,305	LION INDUSTRIAL PROPERTIES LP	400,000	400,000	638	400,638
537008C*3	6,167,307	LITTELFUSE INC	100,000	100,000	1,015	101,015
537008C@1	6,167,309	LITTELFUSE INC	200,000	200,000	2,205	202,205
55068*AF6	6,167,311	LUXOTTICA US HOLDING CORP	4,000,000	4,000,000	90,267	4,090,267
552690C*8	6,167,313	MDU RESOURCES GROUP INC.	500,000	500,000	6,242	506,242
553799AE7	6,167,315	MU FINANCE PLC	800,000	800,000	7,580	807,580
56081#BJ8	6,167,317	MAJOR LEAGUE BASEBALL TRUST	300,000	300,000	4,077	304,077
56081#BN9	6,167,319	MAJOR LEAGUE BASEBALL TRUST	100,000	100,000	1,373	101,373
57169*AL1	6,167,321	MARS INC PRVT	5,000,000	5,000,000	22,813	5,022,813
57169*AQ0	6,167,323	MARS INC	700,000	700,000	1,058	701,058
57169*AT4	6,167,325	MARS INC	300,000	300,000	582	300,582
57169*AX5	6,167,327	MARS INC	100,000	100,000	257	100,257
57169*AY3	6,167,329	MARS INC	300,000	300,000	799	300,799
57169*AZ0	6,167,331	MARS INC	500,000	500,000	1,403	501,403
57169*BB2	6,167,333	MARS INC	500,000	500,000	1,686	501,686
57169*BC0	6,167,335	MARS INC	500,000	500,000	1,771	501,771
57169*BK2	6,167,337	MARS INC	100,000	100,000	336	100,336
57736*AM3	6,167,339	MAUI ELECTRIC COMPANY LIMITED	100,000	100,000	403	100,403
59447#AD5	6,167,341	MICHIGAN ELECTRIC TRANSMISSION CO PRVT	3,500,000	3,500,000	66,348	3,566,348
59564NA#0	6,167,343	MIDCOAST ENERGY PARTNERS LP	100,000	100,000	381	100,381
59564NA*4	6,167,345	MIDCOAST ENERGY PARTNERS LP	500,000	500,000	1,533	501,533
59564NA@2	6,167,347	MIDCOAST ENERGY PARTNERS LP	300,000	300,000	1,044	301,044
63636#AB2	6,167,349	NATIONAL HOCKEY LEAGUE INC	100,000	100,000	1,364	101,364

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646025B#2	6,167,353	NEW JERSEY RESOURCES CORPORATION	200,000	200,000	1,298	201,298
646025C*5	6,167,355	NEW JERSEY RESOURCES CORPORATION	300,000	300,000	2,154	302,154
665228C#7	6,167,359	NORTHERN ILLINOIS GAS COMPANY	500,000	500,000	5,295	505,295
665228C@9	6,167,361	NORTHERN ILLINOIS GAS COMPANY	200,000	200,000	1,936	201,936
668074D#1	6,167,363	NORTHWESTERN CORP	100,000	100,000	1,778	101,778
668074D*5	6,167,365	NORTHWESTERN CORP	200,000	200,000	2,926	202,926
668074G*2	6,167,367	NORTHWESTERN CORP	300,000	300,000	5,877	305,877
674003A#5	6,167,369	OAKTREE CAPITAL GROUP LLC	500,000	500,000	3,391	503,391
674003A@7	6,167,371	OAKTREE CAPITAL GROUP LLC	400,000	400,000	2,584	402,584
674003B@6	6,167,373	OAKTREE CAPITAL GROUP LLC	300,000	300,000	4,190	304,190
684065BH7	6,167,375	ORANGE AND ROCKLAND UTILITIES INC 144A	3,500,000	3,494,212	40,639	3,534,851
711123C#4	6,167,377	PEOPLES GAS LIGHT AND COKE COMPANY	100,000	100,000	1,379	101,379
711123C*8	6,167,379	PEOPLES GAS LIGHT AND COKE COMPANY	300,000	300,000	2,970	302,970
711123C*8	6,167,381	PEOPLES GAS LIGHT AND COKE COMPANY	500,000	500,000	4,950	504,950
711123D*7	6,167,383	PEOPLES GAS LIGHT AND COKE COMPANY	400,000	400,000	5,516	405,516
72352@AA9	6,167,385	PIO PICO HOLDCO ISSUER LLC	198,314	198,314	1,653	199,967
73020*AE3	6,167,387	PNG COMPANIES LLC	300,000	300,000	4,510	304,510
73020*AK9	6,167,389	PNG COMPANIES LLC	100,000	100,000	1,249	101,249
73020*AL7	6,167,391	PNG COMPANIES LLC	100,000	100,000	1,341	101,341
731068A#9	6,167,393	POLARIS INDUSTRIES INC.	300,000	300,000	3,443	303,443
736508L*1	6,167,395	PORTLAND GENERAL ELECTRIC COMP	400,000	400,000	6,755	406,755
736508L@9	6,167,397	PORTLAND GENERAL ELECTRIC COMP	200,000	200,000	1,887	201,887
74736@AA2	6,167,399	QSPCF	700,000	700,000	9,032	709,032
75974@AA0	6,167,403	RENEWABLE POWER GENERATION LLC	814,342	814,342	2,882	817,224
76169#AJ2	6,167,405	REYES HOLDINGS LLC	500,000	500,000	721	500,721
76823#AS0	6,167,407	RIVER FUEL FUNDING CO 3 INC	500,000	500,000	840	500,840
76824*AV6	6,167,409	RIVER FUEL TRUST NO 1	1,800,000	1,800,000	19,345	1,819,345
820439A#4	6,167,411	SHAWCOR LTD	49,681	49,681	163	49,844
820439A*8	6,167,413	SHAWCOR LTD	49,681	49,681	127	49,808
820439A@6	6,167,415	SHAWCOR LTD	49,681	49,681	157	49,838
83416WAA1	6,167,417	SOLAR STAR FUNDING LLC	856,616	856,616	15,476	872,092
83416WAA1	6,167,419	SOLAR STAR FUNDING LLC	95,180	103,884	1,720	105,604
84055*AC2	6,167,421	SOUTH TEXAS ELECTRIC COOP INC	255,000	260,000	3,956	263,956
84055*AC1	6,167,423	SOUTH TEXAS ELECTRIC COOP INC	510,000	520,000	7,913	527,913
84857LA@0	6,167,425	SPIRE INC	250,000	250,000	1,304	251,304
85234#AB1	6,167,427	STADIUM FUNDING TRUST	291,909	291,909	1,216	293,125
85234#AB1	6,167,429	STADIUM FUNDING TRUST	681,120	681,120	2,838	683,958

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85234#AB1	6,167,431	STADIUM FUNDING TRUST	486,514	488,749	2,027	490,776
85915#AF8	6,167,435	STERICYCLE INC.	300,000	300,000	3,104	303,104
88307*AA3	6,167,437	TEXOMA WIND LLC	285,114	285,114	3,948	289,062
90964*AG0	6,167,445	UNITED BOTTLING MANAGEMENT CO LLC	100,000	100,000	1,441	101,441
90964*AH8	6,167,447	UNITED BOTTLING MANAGEMENT CO LLC	200,000	200,000	3,062	203,062
910637T@6	6,167,449	UNITED ILLUMINATING CO	100,000	100,000	66	100,066
92239MC@8	6,167,451	VECTREN UTILITY HOLDINGS INC.	400,000	400,000	6,035	406,035
980745B@1	6,167,469	WOODWARD GOVERNOR COMPANY PRVT	1,600,000	1,600,000	8,520	1,608,520
980745B@1	6,167,471	WOODWARD GOVERNOR COMPANY PRVT	400,000	400,000	2,130	402,130
980745D#7	6,167,473	WOODWARD INC	100,000	100,000	348	100,348
980745D*1	6,167,475	WOODWARD INC	100,000	100,000	285	100,285
980745E#6	6,167,477	WOODWARD INC	100,000	100,000	348	100,348
980745E@8	6,167,479	WOODWARD INC	100,000	100,000	336	100,336
A3158#AB5	6,167,485	HOFER FINANCIAL SERVICES GMBH	100,000	100,000	821	100,821
A3158#AC3	6,167,487	HOFER FINANCIAL SERVICES GMBH	400,000	400,000	3,637	403,637
C1465*AL7	6,167,489	CGI GROUP INC	1,200,000	1,200,000	6,631	1,206,631
C3298@AB6	6,167,491	ALS CANADA LTD	100,000	100,000	1,182	101,182
C9716#AC3	6,167,493	WASTE CONNECTIONS INC	700,000	700,000	8,838	708,838
C9716#AG4	6,167,495	WASTE CONNECTIONS INC	500,000	500,000	3,047	503,047
C9716#AH2	6,167,497	WASTE CONNECTIONS INC	100,000	103,802	673	104,475
C9716#AK5	6,167,499	WASTE CONNECTIONS INC	400,000	400,000	427	400,427
D2736#AM1	6,167,501	FRITZ DRAXLMAIER GMBH & CO KG	200,000	200,000	715	200,715
D2736#AN9	6,167,503	FRITZ DRAXLMAIER GMBH & CO KG	100,000	100,000	403	100,403
F1369#AA1	6,167,505	BUREAU VERITAS S.A. PRVT	3,500,000	3,500,000	67,171	3,567,171
F3166#AD6	6,167,507	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	2,220	202,220
F3166#AE4	6,167,509	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	2,728	202,728
F3166#AH7	6,167,511	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	2,728	202,728
F3166#AJ3	6,167,513	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	3,002	203,002
F3166#AK0	6,167,515	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	1,321	201,321
G0369@AU0	6,167,517	ANGLIAN WATER SERVICES LTD	500,000	500,000	853	500,853
G0369@AU0	6,167,519	ANGLIAN WATER SERVICES LTD	100,000	103,677	171	103,848
G0369@AV8	6,167,521	ANGLIAN WATER SERVICES LTD	400,000	400,000	8,594	408,594
G0369@AW6	6,167,523	ANGLIAN WATER SERVICES FINANCING P	300,000	300,000	110	300,110
G1591#AS1	6,167,525	BRITVIC PLC	100,000	100,000	807	100,807

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
G1591#AT9	6,167,527	BRITVIC PLC	250,000	250,000	2,091	252,091
G1696#AY2	6,167,533	BUNZL FINANCE PLC	200,000	200,000	1,725	201,725
G2044#AX3	6,167,539	COMPASS GROUP PLC	200,000	203,492	663	204,155
G2616#AF8	6,167,541	DCC TREASURY 2014 LTD	400,000	400,000	8,053	408,053
G2616#AH4	6,167,543	DCC TREASURY 2014 LTD	400,000	400,000	2,018	402,018
G2765#AB0	6,167,547	DIONYSUS AVIATION LIMITED	100,000	100,000	1,150	101,150
G2765#AC8	6,167,549	DIONYSUS AVIATION LIMITED	100,000	100,000	1,196	101,196
G2765#AD6	6,167,551	DIONYSUS AVIATION LIMITED	100,000	100,000	1,224	101,224
G2765#AA0	6,167,553	DIONYSUS AVIATION LIMITED	500,000	500,000	5,179	505,179
G2956#AK7	6,167,561	ABP ACQUISITIONS UK LTD	2,600,000	2,600,000	30,871	2,630,871
G2956#AL5	6,167,563	ABP ACQUISITIONS UK LTD	1,900,000	1,900,000	24,206	1,924,206
G3424#AD3	6,167,565	G4S PLC PRVT	4,000,000	4,000,000	79,853	4,079,853
G3646#AA1	6,167,567	FORTH PORTS LTD	500,000	500,000	9,916	509,916
G4588#BC4	6,167,571	INTERMEDIATE CAPITAL GROUP PLC	1,000,000	1,000,000	21,344	1,021,344
G4588#BJ9	6,167,573	INTERMEDIATE CAPITAL GROUP PLC	500,000	500,000	1,862	501,862
G5963#AG8	6,167,583	MEGGITT PLC	500,000	500,000	5,287	505,287
G5963#AH6	6,167,585	MEGGITT PLC	500,000	500,000	5,750	505,750
G6764#AA0	6,167,595	OMEGA LEASING NO 9 LTD	178,947	178,947	227	179,174
G7304#AD3	6,167,601	QUADGAS FINANCE PLC	300,000	300,000	5,521	305,521
G7332#AB9	6,167,603	ROLLS-ROYCE AND PARTNERS	200,000	200,000	1,773	201,773
G7332#AC7	6,167,605	ROLLS-ROYCE AND PARTNERS	200,000	200,000	1,358	201,358
G7332#AD5	6,167,607	ROLLS-ROYCE AND PARTNERS	200,000	200,000	1,387	201,387
G7332#AG8	6,167,609	ROLLS-ROYCE AND PARTNERS	500,000	500,000	3,123	503,123
G7770#AB8	6,167,611	SAGE GROUP PLC	400,000	400,000	5,510	405,510
G7770#AC6	6,167,613	SAGE GROUP PLC	100,000	100,000	1,659	101,659
G7815#AF8	6,167,615	SAP IRELAND US FINANCIAL SERVICES	400,000	400,000	5,201	405,201
G7815#AG6	6,167,617	SAP IRELAND US FINANCIAL SERVICES	400,000	400,000	5,865	405,865
G8472#AA9	6,167,623	STERIS CORPORATION	200,000	200,000	1,397	201,397
G8967#AL7	6,167,627	TRITON CONTAINER INTERNATIONAL LTD	1,500,000	1,545,529	6,433	1,551,962
G8967#AU7	6,167,629	TRITON CONTAINER INTERNATIONAL LTD	400,000	400,000	5,848	405,848
G8967#AV5	6,167,631	TRITON CONTAINER INTERNATIONAL LTD	200,000	200,000	3,119	203,119
G9433#AA9	6,167,635	WARBURTONS 1876 LIMITED	400,000	400,000	34	400,034
K7017#AA8	6,167,637	MERIDIAN SPIRIT APS	316,333	316,333	1,125	317,458
N1492#AE6	6,167,649	BOSKALIS FINANCE BV	100,000	100,000	1,007	101,007
N4281#BX2	6,167,651	ROYAL VOPAK N.V.	500,000	500,000	9,258	509,258
N6704#AK5	6,167,657	OILTANKING FINANCE BV	400,000	400,000	353	400,353
N9061#AF7	6,167,659	VTTI BV	200,000	200,000	2,913	202,913

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
N9061@AH3	6,167,661	VTTI BV	100,000	100,000	1,591	101,591
Q0458*AD1	6,167,665	AQUASURE FINANCE PTY LTD	600,000	600,000	5,959	605,959
Q0697#AA4	6,167,667	AUSGRID FINANCE PTY LTD	100,000	100,000	292	100,292
Q0697#AB2	6,167,669	AUSGRID FINANCE PTY LTD	100,000	100,000	300	100,300
Q0697#AC0	6,167,671	AUSGRID FINANCE PTY LTD	100,000	100,000	313	100,313
Q1297#AL2	6,167,673	CSLB HOLDINGS INC	200,000	200,000	521	200,521
Q2762#AC6	6,167,689	CONNECTEAST FINANCE PTY LTD	100,000	100,000	342	100,342
Q3393*AL5	6,167,691	ELECTRANET PTY LTD	500,000	500,000	3,488	503,488
Q3393*AM3	6,167,693	ELECTRANET PTY LTD	500,000	500,000	3,589	503,589
Q3393*AM3	6,167,695	ELECTRANET PTY LTD	500,000	500,000	3,589	503,589
Q3629#AJ2	6,167,697	ETSA UTILITIES FINANCE PTY LTD	500,000	500,000	6,008	506,008
Q3629#AN3	6,167,699	ETSA UTILITIES FINANCE PTY LTD	700,000	700,000	5,213	705,213
Q3917#AA2	6,167,701	FLINDERS PORT HOLDINGS PTY LTD	300,000	300,000	1,494	301,494
Q3917#AB0	6,167,703	FLINDERS PORT HOLDINGS PTY LTD	1,100,000	1,100,000	5,610	1,105,610
Q3958@AK2	6,167,707	GOODMAN INDUSTRIAL FINANCE AUST PT	4,300,000	4,300,000	76,910	4,376,910
Q6518#AA8	6,167,709	NSW PORTS FINANCE CO PTY LTD	400,000	400,000	74	400,074
Q6518#AB6	6,167,711	NSW PORTS FINANCE CO PTY LTD	300,000	300,000	57	300,057
Q6518#AE0	6,167,713	NSW PORTS FINANCE CO PTY LTD	900,000	900,000	17,081	917,081
Q6518@AA0	6,167,715	NSW ELECTRICITY NETWORKS FINANCE P	300,000	300,000	1,155	301,155
Q6518@AB8	6,167,717	NSW ELECTRICITY NETWORKS FINANCE P	700,000	700,000	2,783	702,783
Q6518@AC6	6,167,719	NSW ELECTRICITY NETWORKS FINANCE P	400,000	400,000	1,665	401,665
Q6518@AG7	6,167,721	NSW ELECTRICITY NETWORKS FINANCE P	100,000	100,000	158	100,158
Q6568@AA9	6,167,723	NETWORK FINANCE COMPANY PTY LTD	200,000	200,000	544	200,544
Q6568@AB7	6,167,725	NETWORK FINANCE COMPANY PTY LTD	100,000	100,000	280	100,280
Q6646*AA7	6,167,727	NEW TERMINAL FINANCING CO PTY LTD	200,000	200,000	953	200,953
Q6646*AB5	6,167,729	NEW TERMINAL FINANCING CO PTY LTD	300,000	300,000	1,468	301,468
Q6646*AB5	6,167,731	NEW TERMINAL FINANCING CO PTY LTD	400,000	400,000	1,958	401,958
Q7160#AJ8	6,167,733	ORICA LIMITED	400,000	400,000	2,193	402,193
Q7397#AS3	6,167,735	VISY GMG	500,000	500,000	5,685	505,685
Q7450@AE0	6,167,737	PERTH AIRPORT PTY LTD	100,000	100,000	1,089	101,089
Q7450@AF7	6,167,739	PERTH AIRPORT PTY LTD	200,000	200,000	2,240	202,240
Q9194*AF6	6,167,755	TRANSURBAN QUEENSLAND INVEST PTY L	400,000	400,000	5,167	405,167
Q9194@AH0	6,167,757	TRANSPower NEW ZEALAND LTD	150,000	150,000	1,491	151,491
Q9389#AD2	6,167,759	VECTOR LTD	6,000,000	6,000,000	92,355	6,092,355
Q9389#AF7	6,167,761	VECTOR LTD	250,000	250,000	145	250,145

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
Q9396#AK7	6,167,763	VICTORIA POWER NETWORKS (FINANCE)	400,000	400,000	583	400,583
Q9396#AL5	6,167,765	VICTORIA POWER NETWORKS (FINANCE)	100,000	100,000	151	100,151
Q9582*AA7	6,167,767	WELLINGTON ELECTRICITY DISTRIBUTIO	100,000	100,000	155	100,155
R1895#AA1	6,167,769	E-CO ENERGI HOLDING AS	1,300,000	1,300,000	8,618	1,308,618
R2284#AJ9	6,167,771	STATNETT SF	700,000	700,000	2,658	702,658
R6236*AA2	6,167,773	NORSPAN LNG VIII AS	380,073	380,073	1,525	381,598
T1890*AA8	6,167,775	BARILLA HOLDING SPA	750,000	750,000	252	750,252
Y8564*AB0	6,167,779	TEEKAY SHUTTLE TANKER FINANCE LLC	395,897	395,897	6,667	402,564
Y8564*AB0	6,167,781	TEEKAY SHUTTLE TANKER FINANCE LLC	395,897	395,897	6,667	402,564
05525BAA8	6,167,785	BAMLL_13-WBRK	250,000	237,657	761	238,418
060352AX9	6,167,787	BANK_17-BNK6	200,000	123,229	466	123,694
060352AX9	6,167,789	BANK_17-BNK6	200,000	123,510	466	123,975
060352AX9	6,167,791	BANK_17-BNK6	148,000	90,791	345	91,135
06541WBC5	6,167,793	BANK_17-BNK5	100,000	102,534	355	102,889
06541XAL4	6,167,795	BANK_17-BNK7	200,000	202,267	699	202,966
12508GAA4	6,167,797	CCUBS_17-C1	700,000	647,458	2,649	650,107
12508GAZ9	6,167,799	CCUBS_17-C1	400,000	403,675	1,514	405,188
12593GAJ1	6,167,801	COMM_15-PC1	50,000	50,874	191	51,065
12593GAJ1	6,167,803	COMM_15-PC1	71,698	72,952	274	73,226
12593PAV4	6,167,805	COMM_15-CR23	1,000,000	1,007,317	2,921	1,010,237
12593VAA7	6,167,807	CMS_15-GLPA	3,000,000	3,070,644	5,175	3,075,818
12595EAH8	6,167,809	COMM_17-COR2	100,000	100,669	393	101,062
12595FAL6	6,167,811	CSAIL_17-CX9	100,000	101,524	358	101,882
12595JAW4	6,167,813	CSAIL_17-CX10	250,000	254,215	885	255,100
12625KAM7	6,167,815	COMM_13-CR8	100,000	102,797	341	103,138
12626BAQ7	6,167,817	COMM_13-CR10	200,000	213,634	825	214,459
12626LAW2	6,167,819	COMM_13-CR11	400,000	424,278	1,778	426,056
12630BBA5	6,167,821	COMM_13-CR13	240,000	244,239	839	245,078
12630BBF4	6,167,823	COMM_13-CR13	100,000	104,859	409	105,267
12632QBA0	6,167,825	COMM_14-CR18	600,000	625,292	2,228	627,520
17321RAJ5	6,167,827	CGCMT_13-GC17	150,000	163,163	637	163,800
17321RAL0	6,167,829	CGCMT_13-GC17	90,000	94,354	394	94,748
17321RAL0	6,167,831	CGCMT_13-GC17	140,000	146,773	613	147,386
17321RAM8	6,167,833	CGCMT_13-GC17	100,000	96,099	438	96,537
17322YAH3	6,167,835	CGCMT_14-GC25	100,000	103,430	390	103,820
17326DAH5	6,167,837	CGCMT_17-P8	100,000	100,406	368	100,774
21870KAJ7	6,167,839	CORE_15-WEST	200,000	202,697	582	203,280
21870PAN7	6,167,841	CORE_15-TEXW	500,000	508,620	1,657	510,277
23306NAL6	6,167,845	DBWF_15-LCM	300,000	267,551	884	268,435
23306NAL6	6,167,847	DBWF_15-LCM	300,000	267,167	884	268,051
24500EAL8	6,167,849	DAFC_17-AMO	400,000	385,626	1,252	386,879
30291KAQ3	6,167,851	FREMF_13-K30	100,000	100,317	306	100,623
30291NAG9	6,167,853	FREMF_13-K32	300,000	300,125	884	301,009

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
30291VAG1	6,167,855	FREMF_13-K35	100,000	101,676	340	102,015
3138LDJ87	6,167,857	FNMA 30YR MULTI	989,733	1,018,718	3,072	1,021,790
3138LDT94	6,167,859	FNMA 30YR MULTI	734,107	762,205	2,266	764,472
36250PAL9	6,167,861	GSMS_15-GC32	200,000	203,533	760	204,293
36251XAE7	6,167,863	GSMS_16-GS4	200,000	138,867	654	139,521
36251XAE7	6,167,865	GSMS_16-GS4	200,000	140,010	654	140,664
38379RHU0	6,167,867	GNMA_16-39	1,064,350	1,014,721	2,661	1,017,382
38379RWZ2	6,167,869	GNMA_2017-72	380,000	328,072	792	328,863
38379RZG1	6,167,871	GNMA_17-89	333,000	318,158	833	318,990
38379RZQ9	6,167,873	GNMA_17-90	1,110,000	1,041,744	2,544	1,044,288
38380JAD0	6,167,875	GNMA_17-159	1,500,000	1,442,016	3,750	1,445,766
46590KAD6	6,167,877	JPMCC_15-JP1	1,210,000	1,242,105	3,680	1,245,785
46636VAP1	6,167,879	JPMCC_11-C5	200,000	213,324	931	214,255
46639JAK6	6,167,881	JPMCC_13-C10	200,000	204,466	712	205,178
46640JAC1	6,167,885	JPMCC_13-C13	100,000	93,434	349	93,783
46640JAX5	6,167,887	JPMCC_13-C13	100,000	102,589	349	102,938
46640UAD4	6,167,891	JPMBB_13-C17	240,000	244,208	840	245,047
46641BAD5	6,167,893	JPMCC_13-C16	250,000	254,297	868	255,165
46641WBB2	6,167,895	JPMBB_14_C19	200,000	208,371	803	209,173
46644KAG5	6,167,897	JPMCC_15-FRR2	300,000	277,643	742	278,385
48128KAZ4	6,167,899	JPMCC_17-JP6	100,000	98,435	334	98,769
48128KAZ4	6,167,901	JPMCC_17-JP6	100,000	99,755	334	100,088
61690GAL5	6,167,903	MSBAM_14-C14	100,000	106,485	415	106,900
61691NAK1	6,167,905	MSC_17-HR2	300,000	302,045	1,092	303,138
61763BAU8	6,167,909	MSBAM_13-C13	490,000	498,484	1,649	500,133
61763XAL0	6,167,911	MSBAM_14-C18	200,000	198,503	772	199,275
61764RBL1	6,167,913	MSBAM_15-C20	100,000	99,919	384	100,303
61764XBP9	6,167,915	MSBAM_15-C21	350,000	345,770	1,254	347,023
74824DAA8	6,167,919	QCMT_13-QCA	67,000	63,663	183	63,846
74824DAA8	6,167,921	QCMT_13-QCA	35,000	33,262	96	33,358
74824DAA8	6,167,923	QCMT_13-QCA	90,000	85,978	246	86,224
74824DAA8	6,167,925	QCMT_13-QCA	50,000	47,846	136	47,982
74932BAG8	6,167,927	RBSCF_13-SMV	500,000	498,381	1,463	499,844
81753RAA7	6,167,929	RRT_14-1	100,000	77,269	—	77,269
90276TAM6	6,167,931	UBSCM_17-C5	100,000	102,219	360	102,579
92938JAE2	6,167,933	WFRBS_13-UBS1	250,000	254,323	850	255,173
92938VAU9	6,167,935	WFRBS_14-C19	100,000	102,916	387	103,303
92939HBC8	6,167,937	WFRBS_14-C23	150,000	149,291	499	149,790
94989EAL1	6,167,939	WFCM_15-LC20	250,000	244,882	845	245,727
94989EAL1	6,167,941	WFCM_15-LC20	100,000	98,607	338	98,945
94989NAL1	6,167,943	WFCM_15-C30	100,000	91,004	387	91,391
95000PAL8	6,167,945	WFCM_16-C37	190,000	196,196	735	196,932
95000YBD6	6,167,947	WFCM_17-C40	100,000	99,153	373	99,527
06650AAF4	6,167,949	BANK_17-BNK8	3,313,765	192,305	2,455	194,760
12595FAG7	6,167,951	CSAIL_17-CX9	3,658,458	181,986	3,170	185,156
17326CBE3	6,167,953	CGCMT_17-B1	3,125,731	186,682	2,601	189,284

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
17326DAJ1	6,167,955	CGCMT_17-P8	1,386,116	94,015	1,079	95,093
17326FAF4	6,167,957	CGCMT_17-C4	1,732,030	132,890	1,837	134,727
3137FAQF8	6,167,959	FHMS_KW03	3,248,987	188,768	2,669	191,437
46648KAW6	6,167,961	JPMDB_17-C7	1,445,353	93,970	1,272	95,242
00075WAP4	6,167,963	ABFC_06-HE1	137,894	92,711	46	92,757
004421UU5	6,167,965	ACE_06-NC1	100,000	96,008	38	96,047
07401NAP4	6,167,971	BSMF_06-AR5	391,366	378,919	138	379,056
12594XAM6	6,167,973	CSMC_17-HL1	300,000	300,628	875	301,503
12652CAR0	6,167,975	CSMC_17-HL2	500,000	494,592	1,458	496,050
30247DAE1	6,167,977	FFML_06-FF13	277,160	212,355	99	212,455
33850BAG2	6,167,979	FSMT_17-1	150,000	147,558	438	147,995
33850RAG7	6,167,981	FSMT_17-2	600,000	592,682	1,750	594,432
41165AAB8	6,167,983	HVMLT_07-5	144,073	135,656	102	135,758
46647EAE1	6,167,985	JPMMT_16-3	500,000	503,981	1,458	505,439
46647SAN0	6,167,987	JPMMT_17-3	500,000	498,785	1,458	500,243
46648CAH7	6,167,989	JPMMT_17-1	150,000	149,706	438	150,143
46648HAG8	6,167,991	JPMMT_17-2	300,000	297,366	875	298,241
46648HAZ6	6,167,993	JPMMT_17-2	195,686	195,819	612	196,432
46648UAG9	6,167,995	JPMMT_17-4	400,000	398,922	1,167	400,089
59980AAB3	6,167,997	MCMLT_17-2	200,000	201,937	542	202,479
59980AAC1	6,167,999	MCMLT_17-2	100,000	97,991	271	98,262
59980AAC1	6,168,001	MCMLT_17-2	75,000	73,780	203	73,983
59980CAF0	6,168,003	MCMLT_17-3	299,908	292,932	812	293,744
59981HAC5	6,168,005	MCMLT_17-1	37,500	37,126	102	37,228
81745XAG2	6,168,007	SEMT_17-4	112,500	112,807	328	113,135
81746FAG0	6,168,009	SEMT_17-6	500,000	501,061	1,458	502,520
81746GAG8	6,168,011	SEMT_17-7	300,000	299,983	875	300,858
81746HAA9	6,168,013	SEMT_17-CH1	251,844	265,777	850	266,627
81746HAN1	6,168,015	SEMT_17-CH1	200,000	205,692	667	206,359
81746JAN7	6,168,017	SEMT_17-CH2	200,000	204,335	667	205,001
89171YAC5	6,168,019	TPMT_15-2	100,000	102,517	298	102,816
89171YBA8	6,168,021	TPMT_15-2	200,000	213,972	719	214,691
89171YBD2	6,168,023	TPMT_15-2	100,000	105,133	360	105,493
89172PAC3	6,168,025	TPMT_16-2	200,000	193,663	500	194,163
89172PAC3	6,168,027	TPMT_16-2	100,000	98,237	250	98,487
89172PAD1	6,168,029	TPMT_16-2	200,000	194,207	500	194,707
89172RAD7	6,168,031	TPMT_15-6	100,000	101,447	313	101,759
89173FAC4	6,168,033	TPMT_17-1	300,000	304,583	938	305,520
89173HAC0	6,168,035	TPMT_17-2	300,000	305,362	938	306,299
93935FAC5	6,168,041	WMALT_06-AR6	115,507	83,680	227	83,907
93935YAA8	6,168,043	WMALT_06-AR10	181,754	135,139	61	135,200
698299AW4	6,168,045	PANAMA (REPUBLIC OF)	30,000	37,265	530	37,796
698299AW4	6,168,047	PANAMA (REPUBLIC OF)	4,000	4,934	71	5,005
698299AW4	6,168,049	PANAMA (REPUBLIC OF)	11,000	14,140	194	14,334
31335AKH0	6,168,051	FHLMC GOLD 30YR GIANT	1,841,867	1,921,248	5,414	1,926,662

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
31335AKW7	6,168,053	FHLMC GOLD 30YR GIANT	684,458	738,685	2,322	741,006
3138XE5M6	6,168,055	FNMA 30YR	293,108	312,740	1,101	313,841
3138XPZP1	6,168,057	FNMA 30YR	6,792,717	7,432,161	23,750	7,455,911
12701#AA1	6,168,059	CRG_17-1	250,000	250,000	685	250,685
20268KAA8	6,168,065	CBSLT_17-BGS	266,623	271,370	121	271,492
233046AF8	6,168,067	DNKN_17-1A	497,500	498,750	3,964	502,714
25755TAH3	6,168,069	DPABS_17-1A	198,500	198,500	136	198,636
33830JAA3	6,168,071	GUYS_17-1	199,000	199,000	153	199,153
46620VAA2	6,168,073	HENDR_17-2A	493,097	496,231	775	497,006
518887AC8	6,168,075	DRB_17-B	88,444	92,155	46	92,202
83401BAC0	6,168,077	SOFI_17-F	300,000	299,876	181	300,057
83403YAC8	6,168,079	SOFI_17-B	200,000	202,560	123	202,684
83405DAD0	6,168,081	SOFI_17-B	300,000	299,769	178	299,947
83405LAC4	6,168,083	SOFI_17-5	300,000	299,887	185	300,072
83405QAC3	6,168,085	SCLP_17-6	300,000	299,935	176	300,111
83405QAC3	6,168,087	SCLP_17-6	200,000	199,143	117	199,260
95058XAE8	6,168,091	WEN_18-1A	598,500	598,500	2,970	601,470
31393CZC0	6,168,093	FNMA_03-46 T	757,454	840,362	3,806	844,168
38376G2S8	6,168,095	GNMA_11-103	393,116	374,154	1,204	375,358
38376G4U1	6,168,097	GNMA_11-121	283,092	260,367	812	261,178
38376GW55	6,168,099	GNMA_11-86	390,508	372,543	1,157	373,700
38378BAP4	6,168,101	GNMA_11-164	287,382	272,087	864	272,952
38378BYH6	6,168,103	GNMA_12-86	336,917	311,700	947	312,647
38379RYD9	6,168,105	GNMA_2017-69	1,025,288	786,890	2,132	789,022
0030092#3	6,168,107	ABERDEEN ASIA PACIFIC INC FND MRPS	4,000	100,000	390	100,390
09257@125	6,168,109	BLACKSTONE/GSO STRATEGIC CREDIT FD	300	300,000	120	300,120
09258*126	6,168,111	BLACKSTONE/GSO LG-SHT CRED INC FD	150	150,000	60	150,060
18469P4#4	6,168,113	CLEARBRIDGE ENERGY MLP OPPOR FUND	1	100,000	666	100,666
18469Q4#2	6,168,115	CLEARBRIDGE ENERGY MLP TOT RET FND	1	100,000	666	100,666
23325P5#7	6,168,117	DNP SELECT INCOME FUND	2	200,500	498	200,998
4866065#9	6,168,119	KAYNE ANDERSON KYN FUND	16,000	400,000	2,752	402,752
4866067#7	6,168,121	KAYNE ANDERSON KYN FUND	28,000	700,000	3,920	703,920
48660P4#8	6,168,123	KAYNE ANDERSON KYE FUND	12,000	300,000	1,680	301,680
48661E4*6	6,168,125	KAYNE ANDERSON KMF FUND	17,500	437,500	3,010	440,510
00737BAB1	6,168,129	ADS TACTICAL INC -TL	493,750	490,100	514	490,614
01168BAU5	6,168,131	ALASKA COMMUNICATIONS LLC TL	398,000	392,636	382	393,018
30676JAC2	6,168,133	FALMOUTH HOLDINGS GROUP CO - TL	271,674	271,674	261	271,936
67113HAC9	6,168,137	OTG MANAGEMENT LLC - TL	409,000	404,143	3,502	407,644
67113HAD7	6,168,139	OTG MANAGEMENT LLC TL-DD	10,225	10,225	92	10,317
67113HAD7	6,168,141	OTG MANAGEMENT LLC TL-DD	10,225	10,225	92	10,317
67113HAD7	6,168,143	OTG MANAGEMENT LLC TL-DD	6,646	6,646	60	6,706

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
67113HAD7	6,168,145	OTG MANAGEMENT LLC TL-DD	3,579	3,579	32	3,611
67113HAD7	6,168,147	OTG MANAGEMENT LLC TL-DD	5,522	5,522	50	5,571
67113HAD7	6,168,149	OTG MANAGEMENT LLC TL-DD	14,929	14,929	134	15,063
68218XAC6	6,168,151	ON LOCATION EVENTS LLC - TL	81,250	80,779	1,085	81,865
68218XAF9	6,168,153	ON LOCATION EVENTS LLC - TL	213,958	212,663	2,790	215,453
BINORMQ66	6,168,155	PSKW LLC - TL	193,300	191,902	216	192,118
BINORMQ66	6,168,157	PSKW LLC - TL	19,770	19,422	22	19,444
00130HBX2	6,168,159	AES CORPORATION (THE)	80,000	80,000	2,213	82,213
00206RDA7	6,168,161	AT&T INC	907,000	948,308	7,558	955,867
002824BE9	6,168,167	ABBOTT LABORATORIES	7,000,000	6,973,205	99,828	7,073,032
00687YAA3	6,168,173	ADIANT GLOBAL HOLDINGS LTD	240,000	230,746	2,470	233,216
00687YAA3	6,168,175	ADIANT GLOBAL HOLDINGS LTD	230,000	221,128	2,367	223,495
00724FAC5	6,168,177	ADOBE SYSTEMS INCORPORATED	350,000	347,337	2,844	350,181
00774CAB3	6,168,179	AECOM	300,000	300,000	1,965	301,965
00774CAB3	6,168,181	AECOM	500,000	496,622	3,274	499,896
00774MAE5	6,168,183	AERCAP IRELAND CAPITAL DAC / AERCA	5,000,000	4,829,807	52,743	4,882,550
01039XAA8	6,168,195	ALABAMA POWER COMPANY	3,800,000	3,547,353	16,554	3,563,907
013822AB7	6,168,197	ALCOA NEDERLAND HOLDING BV	600,000	610,093	3,617	613,710
01609WAT9	6,168,199	ALIBABA GROUP HOLDING LTD	600,000	596,499	8,217	604,716
02155FAC9	6,168,201	ALTICE US FINANCE I CORP	200,000	200,000	5,072	205,072
031162BB5	6,168,205	AMGEN INC	2,755,000	2,754,709	15,841	2,770,550
053332AP7	6,168,207	AUTOZONE INC	8,000,000	7,869,284	73,611	7,942,895
05565QBZ0	6,168,209	BP CAPITAL MARKETS PLC	500,000	504,920	7,887	512,807
06051GEU9	6,168,211	BANK OF AMERICA CORP	10,000,000	9,960,878	100,833	10,061,711
073730AG8	6,168,213	BEAM INC	1,000,000	978,227	12,278	990,505
10112RAW4	6,168,215	BOSTON PROPERTIES LP	1,500,000	1,513,341	14,250	1,527,591
109043AG4	6,168,217	BRIGGS & STRATTON CORP	60,000	60,000	1,558	61,558
110122AW8	6,168,219	BRISTOL-MYERS SQUIBB CO	2,000,000	2,038,325	32,500	2,070,825
110122AW8	6,168,221	BRISTOL-MYERS SQUIBB CO	2,000,000	2,038,325	32,500	2,070,825
11120VAA1	6,168,223	BRIXMOR OPERATING PARTNERSHIP LP	1,100,000	1,099,678	10,588	1,110,266
124857AG8	6,168,225	CBS CORP	3,000,000	2,911,369	16,875	2,928,244
124857AP8	6,168,227	CBS CORP	1,000,000	993,149	10,306	1,003,455
12513GBC2	6,168,229	CDW LLC / CDW FINANCE CORP	125,000	125,000	1,042	126,042
12513GBC2	6,168,231	CDW LLC / CDW FINANCE CORP	60,000	59,868	500	60,368
12513GBC2	6,168,233	CDW LLC / CDW FINANCE CORP	205,000	205,000	1,708	206,708
12527GAG8	6,168,235	CF INDUSTRIES INC	250,000	249,733	3,542	253,275
12527GAG8	6,168,237	CF INDUSTRIES INC	1,250,000	1,248,666	17,708	1,266,375
12527GAG8	6,168,239	CF INDUSTRIES INC	500,000	499,467	7,083	506,550
12527GAH6	6,168,241	CF INDUSTRIES INC	250,000	248,647	4,688	253,334
126304AK0	6,168,245	CSC HOLDINGS INC.	210,000	210,386	4,715	215,101
126304AK0	6,168,247	CSC HOLDINGS INC.	530,000	531,015	11,899	542,914
126304AK0	6,168,249	CSC HOLDINGS INC.	40,000	40,144	898	41,042
126307AC1	6,168,251	CSC HOLDINGS LLC	320,000	323,643	5,827	329,470
12673PAH8	6,168,253	CA INC	1,500,000	1,498,881	11,400	1,510,281

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
151020BB9	6,168,255	CELGENE CORPORATION	2,500,000	2,491,595	19,229	2,510,825
16411QAA9	6,168,257	CHENIERE ENERGY PARTNERS LP	150,000	150,000	656	150,656
16412XAG0	6,168,259	CHENIERE CORPUS CHRISTI HOLDINGS L	100,000	100,000	1,723	101,723
16412XAG0	6,168,261	CHENIERE CORPUS CHRISTI HOLDINGS L	340,000	342,767	5,857	348,624
16412XAG0	6,168,263	CHENIERE CORPUS CHRISTI HOLDINGS L	100,000	100,814	1,723	102,536
165167CQ8	6,168,265	CHESAPEAKE ENERGY CORPORATION	222,000	129,018	6,709	135,727
166764AH3	6,168,267	CHEVRON CORP	6,000,000	5,980,785	67,543	6,048,328
172967HD6	6,168,269	CITIGROUP INC	2,000,000	2,034,039	1,292	2,035,331
20338HAB9	6,168,273	COMMSCOPE TECHNOLOGIES FINANCE LLC	145,000	142,027	926	142,953
20338HAB9	6,168,275	COMMSCOPE TECHNOLOGIES FINANCE LLC	265,000	260,774	1,693	262,467
20338HAB9	6,168,277	COMMSCOPE TECHNOLOGIES FINANCE LLC	50,000	49,643	319	49,963
20338HAB9	6,168,279	COMMSCOPE TECHNOLOGIES FINANCE LLC	195,000	193,608	1,246	194,854
20338HAB9	6,168,281	COMMSCOPE TECHNOLOGIES FINANCE LLC	455,000	451,751	2,907	454,658
21685WDD6	6,168,283	RABOBANK NEDERLAND/UTRECHT	16,000,000	15,947,272	142,944	16,090,217
23317HAD4	6,168,285	DDR CORP	473,000	470,508	4,287	474,794
23317HAE2	6,168,287	DDR CORP	550,000	546,022	5,844	551,866
24718PAA5	6,168,289	DELPHI JERSEY HOLDINGS PLC	200,000	199,062	833	199,895
247361ZJ0	6,168,291	DELTA AIR LINES INC	5,000,000	4,999,451	23,160	5,022,611
25272KAU7	6,168,293	DIAMOND 1 FINANCE CORPORATION/DIAM	195,000	195,000	4,328	199,328
25272KAW3	6,168,295	DIAMOND 1 FINANCE CORP	195,000	195,000	5,249	200,249
25470XAB1	6,168,297	DISH DBS CORP	425,000	426,464	5,578	432,042
25470XAB1	6,168,299	DISH DBS CORP	135,000	136,254	1,772	138,026
25470XAY1	6,168,301	DISH DBS CORP	95,000	95,000	2,454	97,454
25470XAY1	6,168,303	DISH DBS CORP	95,000	95,726	2,454	98,180
25470XAY1	6,168,305	DISH DBS CORP	95,000	95,828	2,454	98,282
257375AE5	6,168,307	DOMINION GAS HOLDINGS LLC	6,000,000	5,961,226	106,500	6,067,726
263901AC4	6,168,309	DUKE ENERGY INDIANA INC	5,000,000	4,998,828	55,208	5,054,037
28368EAD8	6,168,317	EL PASO CORPORATION	165,000	169,131	3,218	172,348
29273VAC4	6,168,319	ENERGY TRANSFER CO	50,000	51,065	167	51,232
29379VAN3	6,168,323	ENTERPRISE PRODUCTS OPERATING LP	1,000,000	873,318	8,106	881,424
29379VBM4	6,168,325	ENTERPRISE PRODUCTS OPERATING LLC	1,500,000	1,500,000	15,234	1,515,234
29444UAR7	6,168,327	EQUINIX INC	150,000	150,000	3,718	153,718
30251GAW7	6,168,329	FMG RESOURCES (AUGUST 2006) PTY LT	100,000	100,000	2,363	102,363
30251GAW7	6,168,331	FMG RESOURCES (AUGUST 2006) PTY LT	200,000	200,879	4,726	205,606
30251GAW7	6,168,333	FMG RESOURCES (AUGUST 2006) PTY LT	200,000	200,000	4,726	204,726
31428XBC9	6,168,335	FEDEX CORP	3,000,000	2,996,756	24,000	3,020,756

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
345397VR1	6,168,339	FORD MOTOR CREDIT CO LLC	215,000	215,000	3,091	218,091
345397XA6	6,168,341	FORD MOTOR CREDIT COMPANY LLC	2,750,000	2,750,000	27,540	2,777,540
35803QAA5	6,168,345	FRESENIUS MEDICAL CARE US FINANCE	95,000	94,599	1,153	95,752
36162JAB2	6,168,347	THE GEO GROUP INC	240,000	240,000	640	240,640
373298BR8	6,168,349	GP 7.75 11/15/2029	50,000	54,059	1,787	55,846
373298BR8	6,168,351	GP 7.75 11/15/2029	35,000	37,841	1,251	39,092
373298CF3	6,168,353	GEORGIA-PACIFIC LLC	530,000	550,556	12,484	563,040
37331NAD3	6,168,355	GEORGIA-PACIFIC LLC	1,500,000	1,515,831	16,492	1,532,323
382550BG5	6,168,357	GOODYEAR TIRE & RUBBER COMPANY (TH	165,000	162,899	1,028	163,927
404119BN8	6,168,359	HCA INC	520,000	520,000	3,322	523,322
404280BL2	6,168,361	HSBC HOLDINGS PLC	500,000	500,000	13,250	513,250
46284VAC5	6,168,373	IRON MOUNTAIN INC	100,000	100,000	623	100,623
46625HJE1	6,168,375	JPMORGAN CHASE & CO	7,500,000	7,490,599	25,729	7,516,328
46625HJE1	6,168,377	JPMORGAN CHASE & CO	2,000,000	1,997,493	6,861	2,004,354
47032FAB5	6,168,379	JAMES HARDIE INTERNATIONAL FINANCE	200,000	200,000	3,833	203,833
49446RAN9	6,168,381	KIMCO REALTY CORP	1,000,000	995,460	17,000	1,012,460
501797AM6	6,168,385	L BRANDS INC	245,000	245,000	5,513	250,513
501797AM6	6,168,387	L BRANDS INC	145,000	145,000	3,263	148,263
50540RAQ5	6,168,389	LABORATORY CORP OF AMERICA	1,500,000	1,498,396	13,500	1,511,896
526057CG7	6,168,391	LENNAR CORPORATION	530,000	530,000	17,556	547,556
526057CU6	6,168,393	LENNAR CORPORATION	100,000	100,000	1,889	101,889
53219LAQ2	6,168,395	LIFEPOINT HEALTH INC	50,000	50,000	1,344	51,344
53219LAQ2	6,168,397	LIFEPOINT HEALTH INC	200,000	196,272	5,375	201,647
532716AS6	6,168,399	LIMITED BRANDS INC	425,000	425,000	14,875	439,875
532716AT4	6,168,401	LIMITED BRANDS INC	70,000	70,000	386	70,386
536797AC7	6,168,403	LITHIA MOTORS INC.	75,000	75,000	984	75,984
548661CZ8	6,168,407	LOWES COMPANIES INC.	3,000,000	3,120,838	14,854	3,135,692
55342UAG9	6,168,413	MPT OPERATING PARTNERSHIP LP / MPT	140,000	140,000	1,838	141,838
55342UAH7	6,168,415	MPT OPERATING PARTNERSHIP LP / MPT	250,000	250,000	556	250,556
59001ABA9	6,168,419	MERITAGE HOMES CORP	115,000	115,531	2,374	117,905
59001ABA9	6,168,421	MERITAGE HOMES CORP	135,000	135,000	2,787	137,787
626717AJ1	6,168,425	MURPHY OIL CORPORATION	250,000	250,000	3,035	253,035
626738AD0	6,168,427	MURPHY OIL USA INC	25,000	25,000	703	25,703
637432ND3	6,168,431	NATIONAL RURAL UTILITIES COOPERATI	2,000,000	1,999,141	14,883	2,014,024
67020YAQ3	6,168,435	NUANCE COMMUNICATIONS INC	400,000	396,638	8,500	405,138
67059TAE5	6,168,437	NUSTAR LOGISTICS LP	200,000	200,000	94	200,094
67059TAE5	6,168,439	NUSTAR LOGISTICS LP	250,000	254,309	117	254,426
680665AJ5	6,168,445	OLIN CORP	100,000	100,000	655	100,655
680665AJ5	6,168,447	OLIN CORP	300,000	300,000	1,965	301,965
683715AB2	6,168,449	OPEN TEXT CORPORATION	265,000	265,000	6,487	271,487
718546AC8	6,168,455	PHILLIPS 66	10,000,000	9,989,656	35,833	10,025,490
745867AW1	6,168,457	PULTE GROUP INC	215,000	215,000	1,971	216,971

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74733VAD2	6,168,459	QEP RESOURCES INC	150,000	150,000	1,406	151,406
761735AD1	6,168,465	REYNOLDS GROUP LLC	58,911	58,931	855	59,786
77578JAB4	6,168,467	ROLLS-ROYCE PLC	1,500,000	1,498,832	2,568	1,501,400
77578JAB4	6,168,469	ROLLS-ROYCE PLC	1,400,000	1,410,496	2,397	1,412,893
78403DAH3	6,168,471	SBA TOWER TRUST	1,000,000	1,013,231	—	1,013,231
78486QAD3	6,168,475	SVB FINANCIAL GROUP	400,000	399,761	3,578	403,339
797440BR4	6,168,477	SAN DIEGO GAS AND ELECTRIC CO	3,500,000	3,594,942	21,000	3,615,942
806854AD7	6,168,479	SCHLUMBERGER INVESTMENT SA	3,000,000	2,912,234	18,000	2,930,234
806854AD7	6,168,481	SCHLUMBERGER INVESTMENT SA	4,000,000	3,882,979	24,000	3,906,979
808513AG0	6,168,483	CHARLES SCHWAB CORPORATION (THE)	1,000,000	1,008,232	5,375	1,013,607
811054AG0	6,168,485	EW SCRIPPS CO	150,000	150,000	3,545	153,545
82967NBA5	6,168,487	SIRIUS XM RADIO INC	250,000	250,000	3,125	253,125
82967NBA5	6,168,489	SIRIUS XM RADIO INC	150,000	150,350	1,875	152,225
842400FY4	6,168,491	SOUTHERN CALIFORNIA EDISON CO	2,000,000	2,044,613	5,833	2,050,447
853496AB3	6,168,495	STANDARD INDUSTRIES INC	100,000	100,000	1,161	101,161
853496AC1	6,168,497	STANDARD INDUSTRIES INC	40,000	40,000	422	40,422
86765BAJ8	6,168,501	SUNOCO LOGISTICS PARTNERS LP	5,000,000	4,998,960	49,083	5,048,043
86765LAK3	6,168,503	SUNOCO LP / SUNOCO FINANCE CORP	30,000	30,000	449	30,449
86765LAM9	6,168,505	SUNOCO LP / SUNOCO FINANCE CORP	30,000	30,000	480	30,480
871503AU2	6,168,507	SYMANTEC CORPORATION	50,000	50,000	111	50,111
87264AAT2	6,168,509	T-MOBILE USA INC	20,000	20,000	48	20,048
87265HAF6	6,168,511	TRI POINTE GROUP INC	300,000	300,000	6,563	306,563
87265HAF6	6,168,513	TRI POINTE GROUP INC	200,000	200,000	4,375	204,375
87470LAD3	6,168,515	TALLGRASS ENERGY PARTNERS LP /TALL	150,000	150,000	5,179	155,179
87470LAD3	6,168,517	TALLGRASS ENERGY PARTNERS LP /TALL	300,000	301,125	10,358	311,483
87612BBE1	6,168,519	TARGA RESOURCES PARTNERS LP	500,000	500,000	6,719	506,719
87612EAV8	6,168,521	TARGET CORP MTN	8,300,000	8,314,272	94,701	8,408,973
88167AAF8	6,168,523	TEVA PHARMACEUTICAL FINANCE NETHER	300,000	252,824	1,025	253,849
88167AAF8	6,168,525	TEVA PHARMACEUTICAL FINANCE NETHER	210,000	176,645	718	177,363
88167AAF8	6,168,527	TEVA PHARMACEUTICAL FINANCE NETHER	120,000	101,540	410	101,950
90331HMS9	6,168,533	US BANK NA/CINCINNATI OH	4,000,000	3,990,507	29,244	4,019,751
907825AA1	6,168,535	UNION PACIFIC RAILROAD CO	284,593	302,724	4,430	307,154
91911XAS3	6,168,539	VALEANT PHARMACEUTICALS INTERNATIO	55,000	54,512	1,174	55,686
92769XAM7	6,168,541	VIRGIN MEDIA SECURED FINANCE PLC	205,000	205,000	2,380	207,380
94974BGH7	6,168,545	WELLS FARGO & CO	1,700,000	1,695,957	10,200	1,706,157
969457BM1	6,168,547	WILLIAMS COMPANIES INC	183,000	194,242	2,046	196,288
02109TAC6	6,168,551	ALROSA FINANCE SA	250,000	250,000	9,580	259,580
02364WAJ4	6,168,553	AMXLMM 6 3/8 03/01/35	375,000	396,937	3,984	400,921
02364WAV7	6,168,555	AMERICA MOVIL SAB DE CV	96,000	96,702	413	97,115

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
03512TAA9	6,168,557	ANGLOGOLD HOLDINGS PLC	95,000	94,965	227	95,192
44,286,939	6,168,559	DOLPHIN ENERGY LTD REGS	4,672	4,682	104	4,786
44,286,939	6,168,561	DOLPHIN ENERGY LTD REGS	127,312	128,828	2,832	131,659
44,286,939	6,168,563	DOLPHIN ENERGY LTD REGS	127,312	128,768	2,832	131,600
44,286,939	6,168,565	DOLPHIN ENERGY LTD REGS	75,920	76,697	1,689	78,385
44,286,939	6,168,567	DOLPHIN ENERGY LTD REGS	23,360	24,127	520	24,646
45,230,040	6,168,569	TAQA ABU DHABI NATIONAL REGS	325,000	322,859	2,539	325,398
05890MAA1	6,168,571	BANCO DE CREDITO E INVERSIONES-SD	300,000	296,508	554	297,062
12563UAB3	6,168,573	CK HUTCHISON INTERNATIONAL (17) LT	450,000	447,882	1,138	449,019
151191BA0	6,168,575	CELULOSA ARAUCO Y CONSTITUCION SA	570,000	561,624	10,982	572,606
15132HAH4	6,168,577	CENCOSUD SA	450,000	448,513	5,688	454,201
168863CE6	6,168,579	CHILE (REPUBLIC OF)	255,000	254,601	3,554	258,155
191229AB9	6,168,581	COCA-COLA ICECEK AS	90,000	90,000	443	90,443
192714AC7	6,168,583	COLBUN SA	270,000	269,316	593	269,909
21987BAW8	6,168,585	CORPORACION NACIONAL DEL COBRE DE	300,000	295,042	2,719	297,761
23330JAA9	6,168,587	DP WORLD LTD 144A	160,000	143,182	3,623	146,805
26876FAA0	6,168,589	ENN ENERGY HOLDINGS LTD	245,000	244,344	6,860	251,204
26876FAA0	6,168,591	ENN ENERGY HOLDINGS LTD	75,000	75,481	2,100	77,581
279158AB5	6,168,593	ECOPETROL SA	250,000	258,143	5,189	263,332
368266AF9	6,168,595	GAZ CAPITAL (GAZPROM)	422,000	407,239	4,121	411,360
368266AF9	6,168,597	GAZ CAPITAL (GAZPROM)	225,000	227,999	2,197	230,196
368266AH5	6,168,599	GAZ CAPITAL SA	235,000	253,697	3,568	257,265
40049JAT4	6,168,601	GRUPO TELEVISA S.A. DE C.V.	115,000	130,764	1,358	132,121
40049JAV9	6,168,603	GRUPO TELEVISA SA	100,000	99,272	791	100,064
40049JAV9	6,168,605	GRUPO TELEVISA SA	100,000	99,804	791	100,595
40052VAE4	6,168,607	GRUPO BIMBO SAB DE CV	660,000	658,532	14,735	673,267
44841PAA3	6,168,609	HUTCHISON WHAMPOA LTD 144A	154,000	153,936	718	154,653
456829AB6	6,168,613	INFRAESTRUCTURA ENERGETICA NOVA SA	200,000	192,409	3,710	196,120
46128MAC5	6,168,617	INVERSIONES CMPC SA 144A	100,000	100,090	2,994	103,085
46128MAC5	6,168,619	INVERSIONES CMPC SA 144A	100,000	101,671	2,994	104,666
46128MAC5	6,168,621	INVERSIONES CMPC SA 144A	110,000	112,481	3,294	115,775
46128MAJ0	6,168,623	INVERSIONES CMPC SA	150,000	149,506	492	149,998
50064YAC7	6,168,625	KOREA HYDRO & NUCLEAR POWER CO LTD	450,000	445,929	6,413	452,341
50066AAM5	6,168,627	KOREA GAS CORPORATION	750,000	748,337	5,786	754,124
549876AA8	6,168,629	LUKOIL INTL FINANCE BV 144A	190,000	190,000	5,059	195,059
549876AD2	6,168,631	LUKOIL INTERNATIONAL FINANCE BV 144A	965,000	963,305	34,204	997,509
58516NAA2	6,168,633	MEGA ADVANCE INVESTMENTS	150,000	149,455	3,521	152,976
58516NAB0	6,168,635	MEGA ADVANCE INVESTMENTS	400,000	398,517	11,971	410,488
59284BAF5	6,168,637	MEXICHEM SAB DE CV	200,000	198,475	600	199,075
59284MAC8	6,168,639	MEXICO CITY AIRPORT TRUST	240,000	238,624	26	238,649

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
59284MAD6	6,168,641	MEXICO CITY AIRPORT TRUST	210,000	208,736	2,920	211,655
71647NAF6	6,168,643	PETROBRAS GLOBAL FINANCE BV	7,000	6,610	137	6,747
71647NAF6	6,168,645	PETROBRAS GLOBAL FINANCE BV	500,000	472,434	9,783	482,217
71654QCG5	6,168,647	PETROLEOS MEXICANOS	270,000	283,911	2,340	286,251
759470AX5	6,168,649	RELIANCE INDUSTRIES LTD	495,000	495,000	7,614	502,614
80413TAE9	6,168,651	SAUDI INTERNATIONAL BOND	240,000	237,345	1,378	238,723
84265VAA3	6,168,653	SOUTHERN PERU COPPER	250,000	268,269	4,896	273,164
84265VAA3	6,168,655	SOUTHERN PERU COPPER	545,000	582,808	10,673	593,481
84265VAA3	6,168,657	SOUTHERN PERU COPPER	240,000	270,799	4,700	275,499
84265VAA3	6,168,659	SOUTHERN PERU COPPER	350,000	378,259	6,854	385,114
87261PAD7	6,168,661	TNK-BP FINANCE SA 144A	215,000	214,133	3,854	217,987
91911TAE3	6,168,663	VALEBZ 8 1/4 01/17/34	450,000	464,240	10,725	474,965
91911TAE3	6,168,665	VALEBZ 8 1/4 01/17/34	250,000	259,584	5,958	265,542
91911TAH6	6,168,667	VALE OVERSEAS LIMITED	350,000	355,388	10,694	366,083
92908VAA9	6,168,669	VOTORANTIM OVERSEAS IV 144A	915,000	913,498	6,062	919,560
AO0617081	6,168,671	RUSSIAN FEDERATION (GOVERNMENT)	600,000	600,000	9,067	609,067
EG5180955	6,168,673	LUKOIL INTERNATIONAL FINANCE BV REGS	225,000	229,385	5,990	235,375
EG5180955	6,168,675	LUKOIL INTERNATIONAL FINANCE BV REGS	225,000	227,773	5,990	233,763
EH7816695	6,168,677	GAZ CAPITAL SA REGS	530,000	541,236	1,089	542,325
EH8543603	6,168,679	QTEL INTERNATIONAL FINANCE LTD	335,000	344,229	10,333	354,561
EH8543603	6,168,681	QTEL INTERNATIONAL FINANCE LTD	335,000	344,229	10,333	354,561
EH9826437	6,168,683	VOTO-VOTORANTIM OVERSEAS TRADING O	50,000	50,611	331	50,942
EI2462360	6,168,689	LI & FUNG LTD	200,000	200,698	4,900	205,598
EI3062946	6,168,691	GRUPO BIMBO SAB DE CV	225,000	224,078	3,687	227,765
EI3062946	6,168,693	GRUPO BIMBO SAB DE CV	100,000	100,386	1,639	102,024
EI4239113	6,168,695	GOLD FIELDS OROGEN HOLDING BVI LTD	225,000	217,150	731	217,882
EI4239113	6,168,697	GOLD FIELDS OROGEN HOLDING BVI LTD	200,000	193,023	650	193,673
EI4239113	6,168,699	GOLD FIELDS OROGEN HOLDING BVI LTD	375,000	361,917	1,219	363,136
EI4239113	6,168,701	GOLD FIELDS OROGEN HOLDING BVI LTD	225,000	217,150	731	217,882
EI4239113	6,168,703	GOLD FIELDS OROGEN HOLDING BVI LTD	200,000	193,023	650	193,673
EI4239113	6,168,705	GOLD FIELDS OROGEN HOLDING BVI LTD	200,000	193,023	650	193,673
EI4385726	6,168,707	RELIANCE HOLDING USA INC	350,000	343,717	525	344,242
EI4567625	6,168,709	CHINA OVERSEAS FINANCE (CAYMAN I L	400,000	396,408	10,450	406,858
EI4567625	6,168,711	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	98,937	2,613	101,549
EI9925369	6,168,715	GRUPO BIMBO SAB DE CV	200,000	199,966	2,400	202,366
EI9925369	6,168,717	GRUPO BIMBO SAB DE CV	100,000	100,034	1,200	101,234

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
195325BL8	6,168,723	COLOMBIA (REPUBLIC OF)	100,000	102,939	881	103,820
195325BL8	6,168,725	COLOMBIA (REPUBLIC OF)	32,000	32,951	282	33,233
195325BL8	6,168,727	COLOMBIA (REPUBLIC OF)	173,000	178,108	1,524	179,632
195325BL8	6,168,729	COLOMBIA (REPUBLIC OF)	28,000	28,832	247	29,078
195325BL8	6,168,731	COLOMBIA (REPUBLIC OF)	139,000	143,129	1,224	144,353
226775AD6	6,168,733	CROATIA (REPUBLIC OF)	600,000	596,230	3,931	600,161
29245JAH5	6,168,735	EMPRESA NACIONAL DEL PETROLEO ENAP	425,000	423,005	52	423,056
296464AA8	6,168,737	ESKOM HOLDINGS LTD	200,000	199,584	3,035	202,619
455780CD6	6,168,739	INDONESIA (REPUBLIC OF)	450,000	448,193	6,125	454,318
455780CE4	6,168,741	INDONESIA (REPUBLIC OF)	150,000	148,777	2,538	151,315
48266XAB1	6,168,743	KSA SUKUK LTD	1,050,000	1,050,000	1,164	1,051,164
48667QAA3	6,168,745	NK KAZMUNAYGAZ AO	293,000	294,611	8,838	303,449
48667QAA3	6,168,747	NK KAZMUNAYGAZ AO	436,000	438,400	13,151	451,551
48667QAN5	6,168,753	KAZMUNAYGAS NATIONAL CO JSC	300,000	297,303	475	297,778
48667QAP0	6,168,755	KAZMUNAYGAS NATIONAL CO JSC	270,000	265,329	518	265,847
48667QAP0	6,168,757	KAZMUNAYGAS NATIONAL CO JSC	180,000	176,447	345	176,792
501499AB3	6,168,759	KUWAIT INTL BOND	600,000	594,709	2,392	597,100
536878AF8	6,168,761	REPUBLIC OF LITHUANIA	300,000	298,071	2,654	300,725
698299AV6	6,168,763	PANAMA (REPUBLIC OF)	100,000	103,112	1,821	104,933
698299AV6	6,168,765	PANAMA (REPUBLIC OF)	100,000	119,295	1,821	121,116
715638BM3	6,168,767	PERU REPUBLIC OF (GOVERNMENT)	99,000	85,324	2,521	87,845
715638BM3	6,168,769	PERU REPUBLIC OF (GOVERNMENT)	251,000	217,536	6,393	223,929
71567PAH3	6,168,771	PERUSAHAAN PENERBIT SBSN INDONESIA	275,000	275,000	1,014	276,014
71567PAH3	6,168,773	PERUSAHAAN PENERBIT SBSN INDONESIA	225,000	225,389	830	226,219
71567PAH3	6,168,775	PERUSAHAAN PENERBIT SBSN INDONESIA	90,000	90,371	332	90,703
71568PAC3	6,168,777	PERUSAHAAN LISTRIK NEGARA (PERSERO)	300,000	297,209	5,706	302,915
71568PAD1	6,168,779	PERUSAHAAN LISTRIK NEGARA (PERSERO)	200,000	197,068	4,842	201,910
716564AA7	6,168,781	PETROLEOS DEL PERU SA	525,000	525,000	9,144	534,144
71657YAD4	6,168,783	PETRO CO TRIN/TOBAGO LTD 144A	660,000	659,028	13,764	672,792
716743AD1	6,168,785	PETRONAS CAPITAL LTD 144A	177,000	177,044	2,039	179,083
716743AD1	6,168,787	PETRONAS CAPITAL LTD 144A	100,000	100,022	1,152	101,174
716743AD1	6,168,789	PETRONAS CAPITAL LTD 144A	265,000	265,062	3,053	268,115
716743AD1	6,168,791	PETRONAS CAPITAL LTD 144A	100,000	100,161	1,152	101,314
716743AD1	6,168,793	PETRONAS CAPITAL LTD 144A	141,000	141,215	1,624	142,839
716743AD1	6,168,795	PETRONAS CAPITAL LTD 144A	100,000	100,063	1,152	101,215
716743AD1	6,168,797	PETRONAS CAPITAL LTD 144A	107,000	107,064	1,233	108,297
716743AD1	6,168,799	PETRONAS CAPITAL LTD 144A	100,000	100,052	1,152	101,204
78307ADB6	6,168,801	RUSSIAN FEDERATION (GOVERNMENT)	200,000	200,259	56	200,315

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
836205AN4	6,168,803	REPUBLIC OF SOUTH AFRICA	763,000	761,767	6,062	767,828
900123AW0	6,168,805	TURKEY (REPUBLIC OF)	500,000	599,205	8,809	608,014
900123AY6	6,168,807	TURKEY (REPUBLIC OF)	250,000	306,206	2,101	308,307
91086QBB3	6,168,809	MEXICO (UNITED MEXICAN STATES)	1,262,000	1,168,397	8,825	1,177,223
91087BAC4	6,168,811	MEXICO (UNITED MEXICAN STATES)	200,000	199,410	761	200,171
667294AT9	6,168,813	NORTHWEST AIRLINES INC	3,384,528	3,418,549	20,166	3,438,715
00003#AA1	6,168,815	A&E TELEVISION NETWORKS LLC	600,000	600,000	3,577	603,577
00003#AC7	6,168,817	A&E TELEVISION NETWORKS LLC	500,000	493,920	3,623	497,543
00168@AF3	6,168,819	ALS GROUP GENERAL PARTNERSHIP	700,000	700,000	6,743	706,743
00168@AF3	6,168,821	ALS GROUP GENERAL PARTNERSHIP	500,000	503,895	4,817	508,712
00168@AF3	6,168,823	ALS GROUP GENERAL PARTNERSHIP	1,000,000	1,005,062	9,633	1,014,695
003009A*8	6,168,825	ABERDEEN ASIA PACIFIC INCOME FUND	500,000	500,000	5,888	505,888
003009A*8	6,168,827	ABERDEEN ASIA PACIFIC INCOME FUND	300,000	301,323	3,533	304,855
003009A*8	6,168,829	ABERDEEN ASIA PACIFIC INCOME FUND	1,200,000	1,205,290	14,132	1,219,422
003009A*8	6,168,831	ABERDEEN ASIA PACIFIC INCOME FUND	1,000,000	1,004,408	11,776	1,016,185
003009A@6	6,168,833	ABERDEEN ASIA PACIFIC INCOME FUND	300,000	300,000	4,274	304,274
00802#AA4	6,168,835	AEROSTAR AIRPORT HOLDINGS LLC	1,324,000	1,324,000	8,247	1,332,247
008474A@7	6,168,837	AGNICO-EAGLE MINES LIMITED PRVT	500,000	500,000	2,223	502,223
00912XA#1	6,168,839	AIR LEASE CORPORATION	700,000	700,000	9,254	709,254
00912XA#1	6,168,841	AIR LEASE CORPORATION	500,000	503,795	6,610	510,405
031100E*7	6,168,845	AMETEK INC	100,000	98,443	321	98,764
031100E*7	6,168,847	AMETEK INC	1,100,000	1,084,780	3,533	1,088,313
04220@AA2	6,168,849	ARMENIA MOUNTAIN WIND LLC	234,011	234,011	2,564	236,575
04317@AG3	6,168,851	ARTHUR J GALLAGHER & CO	500,000	516,120	4,204	520,325
048303E*8	6,168,853	ATLANTIC CITY ELECTRIC CO	300,000	300,000	4,375	304,375
07387#AA2	6,168,855	BEAR SWAMP FINANCE LP	484,786	484,786	2,041	486,828
11283#AB7	6,168,859	BROOKFIELD POWER NY PRVT	5,000,000	5,779,234	110,813	5,890,046
12545RAA5	6,168,861	CREDOMATIC INTERNATIONAL CORP	873,720	955,564	10,272	965,836
12656*AF9	6,168,863	CSLB HOLDINGS INC	500,000	500,000	1,249	501,249
12656*AG7	6,168,865	CSLB HOLDINGS INC	300,000	300,000	933	300,933
147528E#6	6,168,867	CASEYS GENERAL STORES INC	700,000	700,000	9,562	709,562
147528E#6	6,168,869	CASEYS GENERAL STORES INC	500,000	498,440	6,830	505,270
147528E@8	6,168,871	CASEYS GENERAL STORES INC. PRVT	1,000,000	1,000,000	11,890	1,011,890
147528F*9	6,168,873	CASEYS GENERAL STORES INC	200,000	200,000	2,792	202,792
184691A#0	6,168,879	CLEARBRIDGE AMERICAN ENERGY MLP FU	225,166	225,166	451	225,618
184691A*4	6,168,881	CLEARBRIDGE AMERICAN ENERGY MLP FU	169,091	169,091	244	169,335

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184691A*4	6,168,883	CLEARBRIDGE AMERICAN ENERGY MLP FU	112,727	113,376	163	113,539
184691A@2	6,168,885	CLEARBRIDGE AMERICAN ENERGY MLP FU	336,957	336,957	583	337,539
184691A@2	6,168,887	CLEARBRIDGE AMERICAN ENERGY MLP FU	224,638	229,192	388	229,580
184692C*0	6,168,889	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC	120,640	123,928	14	123,942
185508A#5	6,168,891	CLECO POWER LLC	100,000	100,000	1,697	101,697
185508A#5	6,168,893	CLECO POWER LLC	100,000	100,000	1,697	101,697
212168AA6	6,168,895	CONTINENTAL WIND LLC	322,628	346,984	3,280	350,264
212168AA6	6,168,897	CONTINENTAL WIND LLC	80,657	86,746	820	87,566
24618#AG5	6,168,899	DELAWARE NORTH COMPANIES INC	300,000	300,000	2,980	302,980
25763#AE0	6,168,901	DONALDSON COMPANY INC	1,600,000	1,641,235	5,621	1,646,857
28501*AS4	6,168,903	ELECTRIC TRANSMISSION TEXAS LLC	200,000	200,000	1,917	201,917
28501*AS4	6,168,905	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,048	958	101,006
28501*AS4	6,168,907	ELECTRIC TRANSMISSION TEXAS LLC	300,000	300,144	2,875	303,019
28501*AS4	6,168,909	ELECTRIC TRANSMISSION TEXAS LLC	200,000	200,096	1,917	202,013
28501*AT2	6,168,911	ELECTRIC TRANSMISSION TEXAS LLC	300,000	300,000	4,860	304,860
34488@AA6	6,168,913	NFL TRUST VI	500,000	500,000	10,284	510,284
37636#AK6	6,168,919	GIVAUDAN UNITED STATES INC	1,000,000	1,000,000	7,792	1,007,792
40447@AE5	6,168,921	HMSHOST CORP	1,000,000	1,000,000	14,791	1,014,791
40637CA*1	6,168,923	HALMA PLC	250,000	250,000	2,020	252,020
40637CA@9	6,168,925	HALMA PLC	250,000	250,000	2,364	252,364
44930#AD1	6,168,927	ICL ISRAEL CHEMICALS LTD	800,000	824,176	10,718	834,894
44930#AE9	6,168,929	ICL ISRAEL CHEMICALS LTD	1,600,000	1,700,783	24,309	1,725,093
46574*AA7	6,168,931	ITT HOLDINGS LLC	2,600,000	2,600,000	45,298	2,645,298
46574*AA7	6,168,933	ITT HOLDINGS LLC	500,000	457,891	8,711	466,602
46574*AB5	6,168,935	ITT HOLDINGS LLC	700,000	623,951	12,507	636,458
48121@AC5	6,168,937	JRD HOLDINGS LLC	300,000	305,784	983	306,768
48121@AD3	6,168,939	JRD HOLDINGS LLC	102,857	105,567	401	105,968
486606H#6	6,168,941	KAYNE ANDERSON KYN FUND	200,000	200,000	2,009	202,009
486606H#6	6,168,943	KAYNE ANDERSON KYN FUND	300,000	300,000	3,014	303,014
486606H#6	6,168,945	KAYNE ANDERSON KYN FUND	100,000	100,288	1,005	101,293
486606H#6	6,168,947	KAYNE ANDERSON KYN FUND	100,000	100,288	1,005	101,293
486606H#6	6,168,949	KAYNE ANDERSON KYN FUND	500,000	501,441	5,023	506,465
486606H#6	6,168,951	KAYNE ANDERSON KYN FUND	500,000	501,441	5,023	506,465
486606H#6	6,168,953	KAYNE ANDERSON KYN FUND	300,000	300,865	3,014	303,879
486606H#6	6,168,955	KAYNE ANDERSON KYN FUND	300,000	300,865	3,014	303,879
486606J#4	6,168,957	KAYNE ANDERSON KYN FUND	100,000	100,000	1,346	101,346
486606J#4	6,168,959	KAYNE ANDERSON KYN FUND	100,000	100,000	1,346	101,346
486606J*8	6,168,961	KAYNE ANDERSON KYN FUND	100,000	100,000	1,173	101,173
486606J*8	6,168,963	KAYNE ANDERSON KYN FUND	100,000	100,000	1,173	101,173
486606J@6	6,168,965	KAYNE ANDERSON KYN FUND	100,000	100,000	1,309	101,309

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
48666*AA2	6,168,967	KCP&L GREATER MISSOURI OPERATIONS	400,000	400,000	2,947	402,947
497266A#3	6,168,969	KIRBY CORPORATION	275,000	275,000	1,330	276,330
497266A#3	6,168,971	KIRBY CORPORATION	225,000	225,000	1,088	226,088
497266B*6	6,168,973	KIRBY CORPORATION	715,000	715,000	4,182	719,182
497266B*6	6,168,975	KIRBY CORPORATION	585,000	585,000	3,422	588,422
53359#AA0	6,168,979	LINCOLN ELECTRIC HOLDINGS INC.	400,000	400,000	2,485	402,485
57169*AQ0	6,168,981	MARS INC	2,300,000	2,300,000	3,476	2,303,476
57169*AR8	6,168,983	MARS INC	200,000	200,000	371	200,371
57169*AT4	6,168,985	MARS INC	900,000	900,000	1,745	901,745
60040#AA0	6,168,987	MILLENNIUM PIPELINE CO LLC PRVT	294,488	294,488	1,352	295,840
62940QAA3	6,168,989	NSG HOLDINGS LLC 144A	820,013	820,013	24,008	844,021
670877AA7	6,168,991	OMX TIMBER FINANCE INVESTMENTS I L 144A	2,751,447	2,803,648	414	2,804,062
670877AA7	6,168,993	OMX TIMBER FINANCE INVESTMENTS I L 144A	4,000,000	4,075,888	602	4,076,491
677879CE6	6,168,995	OIL INSURANCE LTD 144A	5,300,000	4,680,360	24,894	4,705,253
677879CE6	6,168,997	OIL INSURANCE LTD 144A	500,000	441,543	2,348	443,892
677879CE6	6,168,999	OIL INSURANCE LTD 144A	360,000	145,719	1,691	147,410
73020*AE3	6,169,001	PNG COMPANIES LLC	1,000,000	1,008,615	15,033	1,023,649
731068A#9	6,169,003	POLARIS INDUSTRIES INC.	900,000	915,475	10,329	925,804
76823#AS0	6,169,005	RIVER FUEL FUNDING CO 3 INC	500,000	503,372	840	504,212
781172AB7	6,169,007	RUBY PIPELINE LLC	418,364	437,229	2,092	439,321
82011@AC7	6,169,011	SHARYLAND DISTRIBUTION & TRANSMISS	540,000	540,000	8,569	548,569
820439A#4	6,169,013	SHAWCOR LTD	198,724	198,724	654	199,377
820439A*8	6,169,015	SHAWCOR LTD	149,043	149,043	382	149,425
820439A@6	6,169,017	SHAWCOR LTD	248,404	248,404	785	249,189
85915#AF8	6,169,019	STERICYCLE INC.	500,000	500,000	5,174	505,174
859152E*7	6,169,021	STERIS CORPORATION	1,000,000	1,000,000	15,908	1,015,908
92239MC@8	6,169,023	VECTREN UTILITY HOLDINGS INC.	850,000	850,000	12,824	862,824
980745D#7	6,169,029	WOODWARD INC	150,000	150,000	523	150,523
980745D*1	6,169,031	WOODWARD INC	150,000	150,000	428	150,428
980745E#6	6,169,033	WOODWARD INC	150,000	150,000	523	150,523
980745E@8	6,169,035	WOODWARD INC	300,000	300,000	1,008	301,008
C0445#AK2	6,169,039	ARC RESOURCES LTD PRVT	800,000	1,000,000	22,929	1,022,929
C3298@AB6	6,169,041	ALS CANADA LTD	150,000	150,000	1,772	151,772
C4111#AF8	6,169,043	GRAYMONT LTD PRVT	1,769,231	1,769,231	37,477	1,806,708
C4862#AB8	6,169,045	ISLAND TIMBERLAND LP PRVT	5,000,000	5,496,477	51,333	5,547,810
C9716#AG4	6,169,047	WASTE CONNECTIONS INC	600,000	600,000	3,657	603,657
F3166#AD6	6,169,049	ESSILOR INTERNATIONAL (COMPAGNIE G	400,000	400,000	4,439	404,439
F3166#AD6	6,169,051	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,669	3,329	303,998
F3166#AE4	6,169,053	ESSILOR INTERNATIONAL (COMPAGNIE G	400,000	400,000	5,456	405,456

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
F3166#AE4	6,169,055	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	301,919	4,092	306,011
F3166#AH7	6,169,057	ESSILOR INTERNATIONAL (COMPAGNIE G	450,000	450,000	6,138	456,138
F3166#AH7	6,169,059	ESSILOR INTERNATIONAL (COMPAGNIE G	350,000	353,625	4,774	358,399
F3166#AJ3	6,169,061	ESSILOR INTERNATIONAL (COMPAGNIE G	450,000	450,000	6,754	456,754
F3166#AJ3	6,169,063	ESSILOR INTERNATIONAL (COMPAGNIE G	350,000	355,397	5,253	360,650
G0369@AU0	6,169,065	ANGLIAN WATER SERVICES LTD	1,150,000	1,150,000	1,963	1,151,963
G0369@AU0	6,169,067	ANGLIAN WATER SERVICES LTD	950,000	975,333	1,621	976,955
G0369@AV8	6,169,069	ANGLIAN WATER SERVICES LTD	1,000,000	1,072,974	21,485	1,094,458
G1591#AT9	6,169,071	BRITVIC PLC	700,000	722,356	5,854	728,210
G1696#AY2	6,169,073	BUNZL FINANCE PLC	400,000	400,000	3,451	403,451
G1910#AQ9	6,169,075	COBHAM PLC	660,000	654,982	14,292	669,274
G2044@AX3	6,169,077	COMPASS GROUP PLC	450,000	457,856	1,493	459,349
G2616#AF8	6,169,079	DCC TREASURY 2014 LTD	600,000	616,813	12,080	628,893
G2616#AH4	6,169,081	DCC TREASURY 2014 LTD	600,000	618,946	3,027	621,974
G2956@AK7	6,169,083	ABP ACQUISITIONS UK LTD	1,500,000	1,487,696	17,810	1,505,506
G3646#AA1	6,169,085	FORTH PORTS LTD	1,200,000	1,243,889	23,798	1,267,687
G4588#BC4	6,169,087	INTERMEDIATE CAPITAL GROUP PLC	2,000,000	2,000,000	42,689	2,042,689
G4588#BC4	6,169,089	INTERMEDIATE CAPITAL GROUP PLC	500,000	505,304	10,672	515,976
G7332#AB9	6,169,103	ROLLS-ROYCE AND PARTNERS	500,000	514,297	4,433	518,730
G7332#AG8	6,169,105	ROLLS-ROYCE AND PARTNERS	1,000,000	1,000,000	6,246	1,006,246
G7770#AB8	6,169,107	SAGE GROUP PLC	1,000,000	1,000,000	13,774	1,013,774
G7770#AC6	6,169,109	SAGE GROUP PLC	300,000	300,000	4,978	304,978
G7770#AC6	6,169,111	SAGE GROUP PLC	300,000	302,534	4,978	307,511
G7815@AF8	6,169,113	SAP IRELAND US FINANCIAL SERVICES	1,100,000	1,100,000	14,304	1,114,304
G7815@AG6	6,169,115	SAP IRELAND US FINANCIAL SERVICES	1,100,000	1,100,000	16,130	1,116,130
G8056*AA7	6,169,121	SEVERN TRENT WATER LTD	500,000	500,000	2,973	502,973
G9433*AA9	6,169,125	WARBURTONS 1876 LIMITED	800,000	800,000	68	800,068
K3752#AD0	6,169,127	COPENHAGEN ARPTS A/S SR NT SER B PRVT	1,000,000	1,000,000	19,113	1,019,113
K3752#AE8	6,169,129	COPENHAGEN ARPTS A/S SR NT SER B	500,000	500,000	10,167	510,167
K7017#AA8	6,169,131	MERIDIAN SPIRIT APS	632,665	632,665	2,250	634,915
N1492@AE6	6,169,145	BOSKALIS FINANCE BV	400,000	400,000	4,026	404,026
N4281@BX2	6,169,147	ROYAL VOPAK N.V.	900,000	900,000	16,665	916,665
N6704@AK5	6,169,149	OILTANKING FINANCE BV	700,000	700,000	618	700,618
N9061#AB4	6,169,151	VTTI MLP BV	200,000	200,000	3,680	203,680

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
Q3393*AL5	6,169,167	ELECTRANET PTY LTD	500,000	500,000	3,488	503,488
Q6518#AA8	6,169,169	NSW PORTS FINANCE CO PTY LTD	900,000	900,000	167	900,167
Q6518#AB6	6,169,171	NSW PORTS FINANCE CO PTY LTD	700,000	700,000	134	700,134
Q6646*AA7	6,169,173	NEW TERMINAL FINANCING CO PTY LTD	200,000	200,000	953	200,953
Q7160#AJ8	6,169,175	ORICA LIMITED	700,000	700,000	3,838	703,838
Q7160#AJ8	6,169,177	ORICA LIMITED	500,000	521,763	2,741	524,504
Q7397#AS3	6,169,179	VISY GMG	500,000	500,000	5,685	505,685
Q7450@AE0	6,169,181	PERTH AIRPORT PTY LTD	100,000	100,000	1,089	101,089
Q7450@AF7	6,169,183	PERTH AIRPORT PTY LTD	300,000	300,000	3,360	303,360
Q9582*AA7	6,169,193	WELLINGTON ELECTRICITY DISTRIBUTIO	300,000	300,000	466	300,466
Q9582*AA7	6,169,195	WELLINGTON ELECTRICITY DISTRIBUTIO	300,000	304,608	466	305,075
Q9582*AB5	6,169,197	WELLINGTON ELECTRICITY DISTRIBUTIO	150,000	150,000	262	150,262
Y8564*AB0	6,169,201	TEEKAY SHUTTLE TANKER FINANCE LLC	870,974	870,974	14,666	885,641
Y8564*AB0	6,169,203	TEEKAY SHUTTLE TANKER FINANCE LLC	870,974	870,974	14,666	885,641
Y8564*AB0	6,169,205	TEEKAY SHUTTLE TANKER FINANCE LLC	534,461	530,376	9,000	539,376
Y8564*AB0	6,169,207	TEEKAY SHUTTLE TANKER FINANCE LLC	534,461	530,376	9,000	539,376
060352AX9	6,169,209	BANK_17-BNK6	100,000	61,614	233	61,847
060352AX9	6,169,211	BANK_17-BNK6	100,000	61,755	233	61,988
060352AX9	6,169,213	BANK_17-BNK6	100,000	61,345	233	61,578
06541WBC5	6,169,215	BANK_17-BNK5	100,000	102,534	355	102,889
06541XAL4	6,169,217	BANK_17-BNK7	100,000	101,134	349	101,483
12508GAA4	6,169,219	CCUBS_17-C1	500,000	462,470	1,892	464,362
12508GAZ9	6,169,221	CCUBS_17-C1	400,000	403,675	1,514	405,188
12593GAJ1	6,169,223	COMM_15-PC1	50,000	50,874	191	51,065
12593GAJ1	6,169,225	COMM_15-PC1	50,000	50,874	191	51,066
12595EAH8	6,169,227	COMM_17-COR2	100,000	100,669	393	101,062
12595JAW4	6,169,229	CSAIL_17-CX10	250,000	254,215	885	255,100
12625KAM7	6,169,231	COMM_13-CR8	100,000	102,797	341	103,138
12626BAQ7	6,169,233	COMM_13-CR10	150,000	160,226	619	160,844
12626LAW2	6,169,235	COMM_13-CR11	500,000	530,347	2,223	532,570
12630BBF4	6,169,237	COMM_13-CR13	100,000	104,859	409	105,267
12632QBA0	6,169,239	COMM_14-CR18	400,000	416,861	1,485	418,347
17321RAJ5	6,169,241	CGCMT_13-GC17	100,000	108,775	425	109,200
17321RAL0	6,169,243	CGCMT_13-GC17	70,000	73,387	307	73,693
17321RAL0	6,169,245	CGCMT_13-GC17	100,000	104,838	438	105,276
17321RAM8	6,169,247	CGCMT_13-GC17	100,000	96,099	438	96,537
17322YAH3	6,169,249	CGCMT_14-GC25	100,000	103,430	390	103,820
17326DAH5	6,169,251	CGCMT_17-P8	100,000	100,406	368	100,774
21870KAJ7	6,169,253	CORE_15-WEST	200,000	202,697	582	203,280
21870PAN7	6,169,255	CORE_15-TEXW	300,000	305,172	994	306,166

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
23306NAL6	6,169,259	DBWF_15-LCM	200,000	178,368	589	178,957
23306NAL6	6,169,261	DBWF_15-LCM	200,000	178,112	589	178,701
24500EAL8	6,169,263	DAFC_17-AMO	400,000	385,626	1,252	386,879
30291KAQ3	6,169,265	FREMF_13-K30	100,000	100,317	306	100,623
30291NAG9	6,169,267	FREMF_13-K32	200,000	200,083	590	200,673
36250PAL9	6,169,269	GSMS_15-GC32	200,000	203,533	760	204,293
36251XAE7	6,169,271	GSMS_16-GS4	150,000	104,150	490	104,641
36251XAE7	6,169,273	GSMS_16-GS4	114,000	79,806	373	80,178
46636VAP1	6,169,275	JPMCC_11-C5	1,500,000	1,599,931	6,985	1,606,915
46639JAK6	6,169,277	JPMCC_13-C10	100,000	102,233	356	102,589
46640JAC1	6,169,281	JPMCC_13-C13	100,000	93,434	349	93,783
46641WBB2	6,169,285	JPMBB_14_C19	100,000	104,185	401	104,587
46644KAG5	6,169,287	JPMCC_15-FRR2	300,000	277,643	742	278,385
48128KAZ4	6,169,289	JPMCC_17-JP6	100,000	98,435	334	98,769
48128KAZ4	6,169,291	JPMCC_17-JP6	100,000	99,755	334	100,088
61691NAK1	6,169,293	MSC_17-HR2	200,000	201,364	728	202,092
61763XAL0	6,169,295	MSBAM_14-C18	200,000	198,503	772	199,275
61764RBL1	6,169,297	MSBAM_15-C20	100,000	99,919	384	100,303
61764XBP9	6,169,299	MSBAM_15-C21	280,000	276,616	1,003	277,619
74932BAG8	6,169,303	RBSCF_13-SMV	500,000	498,381	1,463	499,844
81753RAA7	6,169,305	RRT_14-1	100,000	77,269	—	77,269
90276TAM6	6,169,307	UBSCM_17-C5	100,000	102,219	360	102,579
92939HBC8	6,169,309	WFRBS_14-C23	100,000	99,527	333	99,860
94989EAL1	6,169,311	WFCM_15-LC20	150,000	146,929	507	147,436
94989EAL1	6,169,313	WFCM_15-LC20	100,000	98,607	338	98,945
94989NAL1	6,169,315	WFCM_15-C30	100,000	91,004	387	91,391
95000PAL8	6,169,317	WFCM_16-C37	100,000	103,261	387	103,648
95000YBD6	6,169,319	WFCM_17-C40	100,000	99,153	373	99,527
06650AAF4	6,169,321	BANK_17-BNK8	1,656,882	96,153	1,227	97,380
12595FAG7	6,169,323	CSAIL_17-CX9	3,658,458	181,986	3,170	185,156
17326CBE3	6,169,325	CGCMT_17-B1	1,562,866	93,341	1,301	94,642
17326DAJ1	6,169,327	CGCMT_17-P8	1,386,116	94,015	1,079	95,093
17326FAF4	6,169,329	CGCMT_17-C4	1,154,686	88,593	1,225	89,818
3137FAQF8	6,169,331	FHMS_KW03	1,624,494	94,384	1,334	95,718
46648KAW6	6,169,333	JPMDB_17-C7	1,445,353	93,970	1,272	95,242
00075WAP4	6,169,335	ABFC_06-HE1	183,858	123,615	62	123,677
004421UU5	6,169,337	ACE_06-NC1	100,000	96,008	38	96,047
07401NAP4	6,169,345	BSMF_06-AR5	293,524	284,189	103	284,292
12594XAM6	6,169,347	CSMC_17-HL1	200,000	200,419	583	201,002
12652CAR0	6,169,349	CSMC_17-HL2	500,000	494,592	1,458	496,050
30247DAE1	6,169,351	FFML_06-FF13	277,160	212,355	99	212,455
33850BAG2	6,169,353	FSMT_17-1	150,000	147,558	438	147,995
33850RAG7	6,169,355	FSMT_17-2	400,000	395,122	1,167	396,288
41165AAB8	6,169,357	HVMLT_07-5	192,098	180,874	136	181,010
46647EAE1	6,169,359	JPMMT_16-3	300,000	302,388	875	303,263
46647SAN0	6,169,361	JPMMT_17-3	500,000	498,785	1,458	500,243

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
46648CAH7	6,169,363	JPMMT_17-1	200,000	199,608	583	200,191
46648HAG8	6,169,365	JPMMT_17-2	300,000	297,366	875	298,241
46648HAZ6	6,169,367	JPMMT_17-2	97,843	97,910	306	98,216
46648UAG9	6,169,369	JPMMT_17-4	200,000	199,461	583	200,045
59980AAB3	6,169,371	MCMLT_17-2	173,306	174,985	469	175,454
59980AAC1	6,169,373	MCMLT_17-2	113,866	111,578	308	111,886
59980AAC1	6,169,375	MCMLT_17-2	100,000	98,373	271	98,644
59980CAF0	6,169,377	MCMLT_17-3	199,939	195,288	542	195,829
59981HAC5	6,169,379	MCMLT_17-1	50,000	49,501	135	49,637
81745XAG2	6,169,381	SEMT_17-4	150,000	150,409	438	150,847
81746FAG0	6,169,383	SEMT_17-6	500,000	501,061	1,458	502,520
81746GAG8	6,169,385	SEMT_17-7	300,000	299,983	875	300,858
81746HAA9	6,169,387	SEMT_17-CH1	167,896	177,185	567	177,751
81746HAN1	6,169,389	SEMT_17-CH1	100,000	102,846	333	103,180
81746JAN7	6,169,391	SEMT_17-CH2	100,000	102,167	333	102,501
89171YAC5	6,169,393	TPMT_15-2	100,000	102,517	298	102,816
89171YBA8	6,169,395	TPMT_15-2	200,000	213,972	719	214,691
89171YBD2	6,169,397	TPMT_15-2	100,000	105,133	360	105,493
89172PAC3	6,169,399	TPMT_16-2	200,000	193,663	500	194,163
89172PAD1	6,169,401	TPMT_16-2	300,000	291,311	750	292,061
89172RAD7	6,169,403	TPMT_15-6	100,000	101,447	313	101,759
89173FAC4	6,169,405	TPMT_17-1	200,000	203,055	625	203,680
89173HAC0	6,169,407	TPMT_17-2	200,000	203,574	625	204,199
93935FAC5	6,169,413	WMALT_06-AR6	153,883	111,481	303	111,784
93935YAA8	6,169,415	WMALT_06-AR10	181,754	135,139	61	135,200
62983PAB1	6,169,417	NAKILAT INC 144A	81,939	80,590	1,726	82,316
62983PAB1	6,169,419	NAKILAT INC 144A	102,424	113,966	2,157	116,123
11,428,878	6,169,421	RUSSIAN (FEDERATION OF) REGS	176,880	206,450	1,142	207,593
11,428,878	6,169,423	RUSSIAN (FEDERATION OF) REGS	222,785	260,030	1,439	261,469
11,428,878	6,169,425	RUSSIAN (FEDERATION OF) REGS	4,472	5,522	29	5,551
11,428,878	6,169,427	RUSSIAN (FEDERATION OF) REGS	40,317	47,057	260	47,317
698299AW4	6,169,429	PANAMA (REPUBLIC OF)	84,000	86,250	1,485	87,735
3128LCJD9	6,169,431	FGOLD 30YR	816,474	911,775	3,755	915,530
3128M4XA6	6,169,433	FGOLD 30YR GIANT	1,129,669	1,265,861	5,213	1,271,074
312928W26	6,169,435	FGOLD 30YR	191,369	213,606	880	214,486
312940J67	6,169,437	FGOLD 30YR	228,876	250,038	1,051	251,089
31406NCF9	6,169,439	FNMA 6MO LIBOR ARM	389,537	479,989	1,252	481,241
26250JAW0	6,169,445	DRSLF_12-25A	3,000,000	3,000,000	5,597	3,005,597
03072SVR3	6,169,447	AMSI_04-R10 M1	394,934	357,064	194	357,258
15200NAB1	6,169,449	CNP_09-1	47,354	47,085	346	47,431
17307GPF9	6,169,451	CMLT_05-WF1 A5	104,259	109,608	457	110,065
17307GPF9	6,169,453	CMLT_05-WF1 A5	123,912	131,593	544	132,136
20267VAA5	6,169,455	CBSLT_17-AGS	1,826,774	1,922,064	817	1,922,881
20267VAC1	6,169,457	CBSLT_17-AGS	1,500,000	1,499,473	868	1,500,340
20268KAA8	6,169,459	CBSLT_17-BGS	177,749	185,657	81	185,738
233046AF8	6,169,461	DNKN_17-1A	497,500	498,750	3,964	502,714

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
25755TAH3	6,169,463	DPABS_17-1A	99,250	99,250	68	99,318
27034MAB0	6,169,465	EARN_16-D	1,113,132	1,165,515	525	1,166,040
33830JAA3	6,169,467	GUY5_17-1	199,000	199,000	153	199,153
36185MAD4	6,169,469	GMACM_05-HE2 A4	644,162	633,850	2,723	636,574
46620VAA2	6,169,471	HENDR_17-2A	295,858	297,738	465	298,203
47215BAC1	6,169,473	JCPL_06-A A3	57,355	57,608	492	58,101
518889AE0	6,169,475	DRB_17-C	1,100,000	1,098,174	603	1,098,778
73316PAH3	6,169,479	POPLR_04-4 M1	1,095,469	1,094,500	4,037	1,098,537
83401BAC0	6,169,481	SOFI_17-F	200,000	199,917	121	200,038
83403YAC8	6,169,483	SOFI_17-B	100,000	101,280	62	101,342
83405DAD0	6,169,485	SOFI_17-B	200,000	199,846	119	199,965
83405LAC4	6,169,487	SOFI_17-5	200,000	199,925	123	200,048
83405QAC3	6,169,489	SCLP_17-6	200,000	199,957	117	200,074
83405QAC3	6,169,491	SCLP_17-6	100,000	99,571	59	99,630
83612TAB8	6,169,493	SVHE_07-OPT1 2A1	1,307,723	747,632	435	748,067
83612TAB8	6,169,495	SVHE_07-OPT1 2A1	64,405	41,002	21	41,024
92535VAA0	6,169,497	VBTOV_16-2A	1,474,684	1,476,757	3,407	1,480,164
92535VAB8	6,169,499	VBTOV_16-2A	200,000	199,995	613	200,608
95058XAE8	6,169,501	WEN_18-1A	399,000	399,000	1,980	400,980
0030092#3	6,169,503	ABERDEEN ASIA PACIFIC INC FND MRPS	12,000	300,000	1,169	301,169
18469P3#5	6,169,505	CLEARBRIDGE ENERGY MLP OPPOR FUND	1	100,000	666	100,666
18469P4#4	6,169,507	CLEARBRIDGE ENERGY MLP OPPOR FUND	2	200,000	1,332	201,332
18469Q3#3	6,169,509	CLEARBRIDGE ENERGY MLP TOT RET FND	1	100,000	666	100,666
18469Q4#2	6,169,511	CLEARBRIDGE ENERGY MLP TOT RET FND	1	100,000	666	100,666
7,924,509	6,169,513	AEGON NV	240,000	5,877,600	31,333	5,908,933
880591EH1	6,169,515	TENN VALLEY AUTHORITY	2,000,000	2,100,790	13,417	2,114,206
00737BAB1	6,169,517	ADS TACTICAL INC -TL	493,750	490,100	514	490,614
01168BAU5	6,169,519	ALASKA COMMUNICATIONS LLC TL	497,500	490,795	478	491,273
30676JAC2	6,169,521	FALMOUTH HOLDINGS GROUP CO - TL	362,233	362,233	348	362,581
67113HAC9	6,169,525	OTG MANAGEMENT LLC - TL	409,000	404,143	3,502	407,644
67113HAD7	6,169,527	OTG MANAGEMENT LLC TL-DD	10,225	10,225	92	10,317
67113HAD7	6,169,529	OTG MANAGEMENT LLC TL-DD	10,225	10,225	92	10,317
67113HAD7	6,169,531	OTG MANAGEMENT LLC TL-DD	6,646	6,646	60	6,706
67113HAD7	6,169,533	OTG MANAGEMENT LLC TL-DD	3,579	3,579	32	3,611
67113HAD7	6,169,535	OTG MANAGEMENT LLC TL-DD	5,522	5,522	50	5,571
67113HAD7	6,169,537	OTG MANAGEMENT LLC TL-DD	14,929	14,929	134	15,063
68218XAC6	6,169,539	ON LOCATION EVENTS LLC - TL	81,250	80,779	1,085	81,865
68218XAF9	6,169,541	ON LOCATION EVENTS LLC - TL	213,958	212,663	2,790	215,453
BIN0RMQ66	6,169,543	PSKW LLC - TL	193,300	191,902	216	192,118
BIN0RMQ66	6,169,545	PSKW LLC - TL	19,770	19,422	22	19,444

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
0010EPAF5	6,169,547	AEP TEXAS CENTRAL CO	1,390,000	1,702,213	19,514	1,721,727
00130HBX2	6,169,549	AES CORPORATION (THE)	40,000	40,000	1,107	41,107
00206RCY6	6,169,553	AT&T INC	2,000,000	1,999,213	13,289	2,012,502
002824AW0	6,169,555	ABBOTT LABORATORIES	10,000,000	9,998,814	176,458	10,175,273
002824BG4	6,169,557	ABBOTT LABORATORIES	1,500,000	1,490,847	29,885	1,520,733
00440EAV9	6,169,561	ACE INA HOLDINGS INC	50,000	49,878	828	50,706
00507UAF8	6,169,563	ALLERGAN FUNDING SCS	10,500,000	10,473,936	152,717	10,626,652
00507VAE9	6,169,565	ACTIVISION BLIZZARD INC	35,000	35,000	274	35,274
00508XAF1	6,169,567	ACTUANT CORPORATION	160,000	160,000	3,400	163,400
00724FAC5	6,169,571	ADOBE SYSTEMS INCORPORATED	400,000	396,957	3,250	400,207
00774CAB3	6,169,573	AECOM	150,000	150,000	982	150,982
00774CAB3	6,169,575	AECOM	250,000	248,311	1,637	249,948
00912XAN4	6,169,577	AIR LEASE CORPORATION	5,000,000	4,972,424	27,153	4,999,577
013822AB7	6,169,579	ALCOA NEDERLAND HOLDING BV	200,000	203,364	1,206	204,570
01609WAT9	6,169,581	ALIBABA GROUP HOLDING LTD	750,000	745,624	10,271	755,895
01609WAU6	6,169,583	ALIBABA GROUP HOLDING LTD	250,000	249,662	4,028	253,690
02155FAC9	6,169,585	ALTICE US FINANCE I CORP	200,000	200,000	5,072	205,072
023135BA3	6,169,589	AMAZON.COM INC	250,000	249,609	1,509	251,119
023761AA7	6,169,595	AMERICAN AIRLINES INC	480,500	480,500	3,703	484,202
02376UAA3	6,169,597	AMERICAN AIRLINES INC	2,413,138	2,413,138	25,402	2,438,540
029912BC5	6,169,599	AMERICAN TOWER CORPORATION	7,000,000	6,997,712	58,917	7,056,629
03040WAL9	6,169,601	AMERICAN WATER CAPITAL CORP	3,000,000	2,992,559	17,000	3,009,559
03073EAL9	6,169,603	AMERISOURCEBERGEN CORPORATION	3,000,000	3,014,157	47,033	3,061,190
032177AE7	6,169,607	AMSTED INDUSTRIES INC	110,000	110,000	703	110,703
032654AJ4	6,169,609	ANALOG DEVICES INC	3,000,000	2,994,511	44,200	3,038,711
032654AJ4	6,169,611	ANALOG DEVICES INC	4,700,000	4,742,195	69,247	4,811,442
035242AP1	6,169,613	ANHEUSER-BUSCH INBEV FINANCE INC	1,000,000	998,661	9,125	1,007,786
035287AD3	6,169,615	ANIXTER INC.	110,000	110,000	3,094	113,094
03674XAF3	6,169,617	ANTERO RESOURCES CORP	125,000	125,000	2,930	127,930
03674XAF3	6,169,619	ANTERO RESOURCES CORP	75,000	75,047	1,758	76,805
037833AS9	6,169,621	APPLE INC	3,000,000	3,026,654	50,313	3,076,967
037833CR9	6,169,623	APPLE INC	1,000,000	1,000,000	15,111	1,015,111
044209AF1	6,169,627	ASHLAND INC.	50,000	50,000	501	50,501
044209AF1	6,169,629	ASHLAND INC.	80,000	79,617	802	80,419
046353AL2	6,169,631	ASTRAZENECA PLC	2,000,000	1,992,607	30,938	2,023,545
053015AE3	6,169,633	AUTOMATIC DATA PROCESSING INC	250,000	249,791	1,078	250,869
055451AW8	6,169,637	BHP BILLITON FINANCE (USA) LTD	300,000	300,000	625	300,625
055451AX6	6,169,639	BHP BILLITON FINANCE (USA) LTD	600,000	600,000	1,350	601,350
06051GEM7	6,169,641	BANK OF AMERICA CORP	5,000,000	4,990,884	76,792	5,067,676
06051GEN5	6,169,643	BANK OF AMERICA CORP	6,000,000	5,941,639	82,250	6,023,889
06406HCS6	6,169,647	BANK OF NEW YORK MELLON CORP	7,000,000	6,984,162	61,746	7,045,908
06406RAD9	6,169,649	BANK OF NEW YORK MELLON CORP/THE	500,000	499,807	7,448	507,255

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07330MAB3	6,169,653	BRANCH BANKING AND TRUST COMPANY	1,000,000	999,483	4,531	1,004,015
09247XAL5	6,169,661	BLACKROCK INC	4,500,000	4,490,532	18,813	4,509,345
095370AD4	6,169,663	BLUE CUBE SPINCO INC	120,000	120,000	533	120,533
109043AG4	6,169,665	BRIGGS & STRATTON CORP	15,000	15,000	390	15,390
11120VAA1	6,169,667	BRIXMOR OPERATING PARTNERSHIP LP	200,000	199,942	1,925	201,867
120111BN8	6,169,669	BUILDING MATERIALS CORP OF AMERICA	290,000	290,000	773	290,773
124857AP8	6,169,671	CBS CORP	500,000	496,575	5,153	501,727
1248EPBG7	6,169,673	CCO HOLDINGS LLC	115,000	115,580	3,091	118,671
1248EPBG7	6,169,675	CCO HOLDINGS LLC	45,000	45,000	1,209	46,209
12513GBC2	6,169,677	CDW LLC / CDW FINANCE CORP	65,000	65,000	542	65,542
12513GBC2	6,169,679	CDW LLC / CDW FINANCE CORP	30,000	29,934	250	30,184
12513GBC2	6,169,681	CDW LLC / CDW FINANCE CORP	100,000	100,000	833	100,833
12543DAU4	6,169,685	CHS/COMMUNITY HEALTH SYSTEMS INC	10,000	10,000	128	10,128
12543DAU4	6,169,687	CHS/COMMUNITY HEALTH SYSTEMS INC	45,000	45,199	577	45,775
125896BE9	6,169,689	CMS ENERGY CORPORATION	245,000	246,130	3,828	249,958
126304AK0	6,169,691	CSC HOLDINGS INC.	115,000	115,211	2,582	117,793
126304AK0	6,169,693	CSC HOLDINGS INC.	285,000	285,546	6,399	291,944
126304AK0	6,169,695	CSC HOLDINGS INC.	15,000	15,054	337	15,391
126307AC1	6,169,697	CSC HOLDINGS LLC	170,000	171,935	3,095	175,031
126650CL2	6,169,699	CVS CAREMARK CORP	500,000	507,748	5,436	513,184
126650CQ1	6,169,701	CVS HEALTH CORP	30,000	30,000	594	30,594
126650CS7	6,169,703	CVS HEALTH CORP	30,000	30,000	625	30,625
131347CA2	6,169,705	CALPINE CORP	120,000	120,613	2,120	122,733
131347CA2	6,169,707	CALPINE CORP	109,000	110,197	1,926	112,123
13645RAV6	6,169,709	CANADIAN PACIFIC RAILWAY CO	250,000	248,950	1,533	250,484
15135BAH4	6,169,715	CENTENE ESCROW CORP	45,000	45,000	582	45,582
156700AR7	6,169,717	CENTURYLINK INC	7,000,000	6,990,850	170,567	7,161,417
161175AY0	6,169,719	CHARTER COMMUNICATIONS OPERATING L	5,000,000	5,000,000	66,803	5,066,803
161175BB9	6,169,721	CHARTER COMMUNICATIONS OPERATING L	4,000,000	4,000,000	48,608	4,048,608
16411QAA9	6,169,723	CHENIERE ENERGY PARTNERS LP	75,000	75,000	328	75,328
16412XAG0	6,169,725	CHENIERE CORPUS CHRISTI HOLDINGS L	50,000	50,000	861	50,861
16412XAG0	6,169,727	CHENIERE CORPUS CHRISTI HOLDINGS L	170,000	171,383	2,928	174,312
16412XAG0	6,169,729	CHENIERE CORPUS CHRISTI HOLDINGS L	50,000	50,407	861	51,268
165167CQ8	6,169,731	CHESAPEAKE ENERGY CORPORATION	17,000	9,880	514	10,394
17275RAN2	6,169,733	CISCO SYSTEMS INC	4,720,000	4,717,783	27,091	4,744,874
184496AJ6	6,169,735	CLEAN HARBORS INC	16,000	16,000	210	16,210
184496AJ6	6,169,737	CLEAN HARBORS INC	75,000	75,158	984	76,143
184496AL1	6,169,739	CLEAN HARBORS INC.	20,000	20,000	427	20,427
191216BS8	6,169,743	COCA-COLA CO	500,000	499,399	160	499,559

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195869AP7	6,169,751	COLONIAL PIPELINE CO	500,000	498,942	1,563	500,505
200339DX4	6,169,761	COMERICA BANK	500,000	497,700	5,222	502,922
20338HAB9	6,169,765	COMMSCOPE TECHNOLOGIES FINANCE LLC	75,000	73,462	479	73,941
20338HAB9	6,169,767	COMMSCOPE TECHNOLOGIES FINANCE LLC	130,000	127,927	831	128,757
20338HAB9	6,169,769	COMMSCOPE TECHNOLOGIES FINANCE LLC	25,000	24,822	160	24,981
20338HAB9	6,169,771	COMMSCOPE TECHNOLOGIES FINANCE LLC	95,000	94,322	607	94,929
20338HAB9	6,169,773	COMMSCOPE TECHNOLOGIES FINANCE LLC	230,000	228,358	1,469	229,827
20826FAD8	6,169,775	CONOCOPHILLIPS CO	5,000,000	4,993,897	77,236	5,071,133
21036PAL2	6,169,777	CONSTELLATION BRANDS INC	10,000	10,000	213	10,213
21036PAL2	6,169,779	CONSTELLATION BRANDS INC	65,000	65,135	1,381	66,516
21685WDD6	6,169,781	RABOBANK NEDERLAND/UTRECHT	8,000,000	7,973,636	71,472	8,045,108
22025YAM2	6,169,783	CORRECTIONS CORP OF AMERICA	25,000	25,000	86	25,086
22025YAM2	6,169,785	CORRECTIONS CORP OF AMERICA	30,000	30,088	103	30,191
22025YAP5	6,169,787	CORRECTIONS CORP OF AMERICA	25,000	25,000	578	25,578
22025YAP5	6,169,789	CORRECTIONS CORP OF AMERICA	30,000	30,163	694	30,857
228189AB2	6,169,793	CROWN AMERICAS LLC	30,000	30,000	398	30,398
228227BD5	6,169,795	CROWN CASTLE INTERNATIONAL CORP	35,000	34,898	541	35,439
228227BD5	6,169,797	CROWN CASTLE INTERNATIONAL CORP	45,000	44,935	696	45,631
228227BD5	6,169,799	CROWN CASTLE INTERNATIONAL CORP	30,000	29,957	464	30,420
228227BE3	6,169,801	CROWN CASTLE INTERNATIONAL CORP	45,000	44,878	98	44,975
23311RAC0	6,169,805	DCP MIDSTREAM LLC	3,000,000	3,113,590	37,375	3,150,965
23311RAE6	6,169,807	DCP MIDSTREAM LLC	1,000,000	964,141	4,090	968,231
23317HAD4	6,169,809	DDR CORP	129,000	128,320	1,169	129,489
23317HAE2	6,169,811	DDR CORP	150,000	148,915	1,594	150,509
23331ABH1	6,169,813	DR HORTON INC	40,000	40,000	486	40,486
23331ABH1	6,169,815	DR HORTON INC	40,000	40,264	486	40,750
233851CB8	6,169,817	DAIMLER FINANCE NORTH AMERICA LLC	300,000	298,954	2,567	301,521
233851CU6	6,169,819	DAIMLER FINANCE NORTH AMERICA LLC	1,000,000	996,434	11,021	1,007,455
23918KAP3	6,169,821	DAVITA INC	40,000	40,000	486	40,486
24718PAAS	6,169,823	DELPHI JERSEY HOLDINGS PLC	100,000	99,531	417	99,948
25272KAG8	6,169,825	DIAMOND 1 FINANCE CORPORATION/DIAM	2,000,000	1,999,389	41,178	2,040,567
25272KAU7	6,169,827	DIAMOND 1 FINANCE CORPORATION/DIAM	100,000	100,000	2,219	102,219
25272KAW3	6,169,829	DIAMOND 1 FINANCE CORP	100,000	100,000	2,692	102,692
25468PDF0	6,169,833	WALT DISNEY CO	1,050,000	1,048,082	4,043	1,052,125
25470XAB1	6,169,835	DISH DBS CORP	150,000	150,517	1,969	152,485
25470XAB1	6,169,837	DISH DBS CORP	40,000	40,372	525	40,897
25470XAY1	6,169,839	DISH DBS CORP	50,000	50,000	1,292	51,292

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25470XAY1	6,169,841	DISH DBS CORP	45,000	45,344	1,163	46,506
25470XAY1	6,169,843	DISH DBS CORP	50,000	50,436	1,292	51,728
260003AM0	6,169,845	DOVER CORP	50,000	49,698	726	50,424
268317AS3	6,169,849	ELECTRICITE DE FRANCE SA	500,000	496,709	906	497,615
26875PAE1	6,169,851	EOG RESOURCES INC.	10,000,000	9,993,514	183,333	10,176,847
26884TAL6	6,169,853	ERAC USA FINANCE LLC	2,000,000	2,008,845	35,506	2,044,350
28368EAD8	6,169,855	EL PASO CORPORATION	50,000	51,252	975	52,227
284902AC7	6,169,857	ELDORADO GOLD CORPORATION	38,000	38,000	879	38,879
291011BG8	6,169,859	EMERSON ELECTRIC CO	500,000	498,836	6,563	505,398
29273AAA4	6,169,861	ENERGIZER HOLDINGS INC.	15,000	15,000	312	15,312
29273AAA4	6,169,863	ENERGIZER HOLDINGS INC.	90,000	90,310	1,870	92,180
29273RAK5	6,169,865	ENERGY TRANSFER PARTNERS LP	2,216,000	2,287,119	27,466	2,314,585
29273VAC4	6,169,867	ENERGY TRANSFER CO	15,000	15,320	50	15,370
29273VAF7	6,169,869	ENERGY TRANSFER EQUITY LP	120,000	118,538	2,750	121,288
29379VAP8	6,169,871	ENTERPRISE PRODUCTS OPERATING LLC	7,410,000	7,403,730	64,220	7,467,950
29444UAM8	6,169,873	EQUINIX INC	55,000	55,000	246	55,246
29444UAM8	6,169,875	EQUINIX INC	55,000	55,643	246	55,889
29444UAR7	6,169,877	EQUINIX INC	75,000	75,000	1,859	76,859
30251GAW7	6,169,879	FMG RESOURCES (AUGUST 2006) PTY LT	50,000	50,000	1,182	51,182
30251GAW7	6,169,881	FMG RESOURCES (AUGUST 2006) PTY LT	100,000	100,000	2,363	102,363
30251GAW7	6,169,883	FMG RESOURCES (AUGUST 2006) PTY LT	100,000	100,440	2,363	102,803
31428XAX4	6,169,885	FEDEX CORP	1,550,000	1,690,479	22,363	1,712,842
31428XBE5	6,169,887	FEDEX CORP	250,000	247,799	5,476	253,275
319963BN3	6,169,889	FIRST DATA CORP	40,000	40,000	454	40,454
319963BN3	6,169,891	FIRST DATA CORP	105,000	105,514	1,191	106,705
32008DAA4	6,169,893	FIRST DATA CORP	30,000	30,000	442	30,442
337932AC1	6,169,895	FIRSTENERGY CORPORATION	18,000	18,478	612	19,090
33938EAQ0	6,169,897	FLEXTRONICS INTERNATIONAL LTD.	115,000	115,000	1,123	116,123
33938EAS6	6,169,899	FLEXTRONICS INTERNATIONAL LTD.	90,000	90,000	950	90,950
341081FM4	6,169,901	FLORIDA POWER AND LIGHT CO	5,000,000	4,993,645	65,104	5,058,749
345397VM2	6,169,903	FORD MOTOR CREDIT CO LLC	285,000	283,891	6,818	290,709
345838AA4	6,169,905	FOREST LABORATORIES INC	113,000	113,000	2,134	115,134
34984VAB6	6,169,907	FORUM ENERGY TECHNOLOGIES INC CORPORATE	50,000	50,000	260	50,260
35803QAA5	6,169,909	FRESENIUS MEDICAL CARE US FINANCE	30,000	29,873	364	30,237
36162JAB2	6,169,911	THE GEO GROUP INC	120,000	120,000	320	120,320
361841AB5	6,169,913	GLP CAPITAL LP / GLP FINANCING II	15,000	15,000	328	15,328
361841AD1	6,169,915	GLP CAPITAL LP / GLP FINANCING II	55,000	55,000	1,341	56,341
361841AF6	6,169,917	GLP CAPITAL LP / GLP FINANCING II	35,000	35,000	941	35,941
364725BE0	6,169,919	GANNETT CO INC	90,000	89,490	255	89,745

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
369604BG7	6,169,921	GENERAL ELECTRIC CO	3,000,000	2,982,325	14,063	2,996,387
37045VAD2	6,169,925	GENERAL MOTORS CO	110,000	110,000	310	110,310
37045VAE0	6,169,927	GENERAL MOTORS CO	110,000	110,000	432	110,432
37045VAE0	6,169,929	GENERAL MOTORS CO	80,000	79,760	314	80,074
37045VAF7	6,169,931	GENERAL MOTORS CO	65,000	65,000	327	65,327
37045VAF7	6,169,933	GENERAL MOTORS CO	55,000	55,264	277	55,541
37045VAG5	6,169,935	GENERAL MOTORS CO	120,000	119,376	400	119,776
37045VAH3	6,169,937	GENERAL MOTORS CO	120,000	118,664	500	119,164
37045VAJ9	6,169,939	GENERAL MOTORS CO	120,000	119,158	520	119,678
37045VAJ9	6,169,941	GENERAL MOTORS CO	300,000	333,328	1,300	334,628
37045VAN0	6,169,943	GENERAL MOTORS CO	180,000	179,763	630	180,393
373298BR8	6,169,945	GP 7.75 11/15/2029	20,000	21,624	715	22,338
373298BR8	6,169,947	GP 7.75 11/15/2029	10,000	10,812	357	11,169
373298CF3	6,169,949	GEORGIA-PACIFIC LLC	285,000	296,054	6,713	302,767
375558AZ6	6,169,951	GILEAD SCIENCES INC	5,000,000	4,997,012	43,750	5,040,762
375558BF9	6,169,953	GILEAD SCIENCES INC	1,800,000	1,794,288	10,950	1,805,238
377316AM6	6,169,955	PH GLATFELTER CO	30,000	30,000	72	30,072
38141GG57	6,169,957	GOLDMAN SACHS GROUP INC	4,000,000	3,997,621	61,972	4,059,593
382550BE0	6,169,959	GOODYEAR TIRE & RUBBER CO	60,000	60,000	1,418	61,418
382550BG5	6,169,961	GOODYEAR TIRE & RUBBER COMPANY (TH	85,000	83,918	529	84,447
383909AE8	6,169,963	WR GRACE & CO (CONNECTICUT DIVISIO	45,000	45,000	192	45,192
383909AF5	6,169,965	WR GRACE & CO (CONNECTICUT DIVISIO	15,000	15,000	70	15,070
383909AF5	6,169,967	WR GRACE & CO (CONNECTICUT DIVISIO	30,000	30,368	141	30,508
38869PAK0	6,169,969	GRAPHIC PACKAGING INTERNATIONAL IN	55,000	55,000	116	55,116
38869PAK0	6,169,971	GRAPHIC PACKAGING INTERNATIONAL IN	25,000	25,159	53	25,211
404119BN8	6,169,973	HCA INC	250,000	250,000	1,597	251,597
404119BQ1	6,169,975	HCA INC	85,000	85,000	198	85,198
404119BQ1	6,169,977	HCA INC	175,000	175,000	408	175,408
40414LAL3	6,169,979	HCP INC	10,000,000	9,975,104	81,806	10,056,910
404280BL2	6,169,981	HSBC HOLDINGS PLC	600,000	600,000	15,900	615,900
427866AU2	6,169,983	HERSHEY CO	2,500,000	2,494,348	15,556	2,509,903
428040CN7	6,169,985	HDTFS	10,000	10,000	28	10,028
431318AQ7	6,169,987	HILCORP ENERGY I LP	150,000	150,000	719	150,719
438516BL9	6,169,989	HONEYWELL INTERNATIONAL INC	225,000	215,338	2,813	218,150
44107TAT3	6,169,991	HOST HOTELS & RESORTS LP	20,000	20,000	158	20,158
44107TAT3	6,169,993	HOST HOTELS & RESORTS LP	70,000	71,097	554	71,651
44107TAT3	6,169,995	HOST HOTELS & RESORTS LP	75,000	77,672	594	78,266
44962LAA5	6,169,999	IHS MARKIT LTD	35,000	35,000	875	35,875
44962LAA5	6,170,001	IHS MARKIT LTD	60,000	60,580	1,500	62,080
460599AC7	6,170,009	INTERNATIONAL GAME TECHNOLOGY	200,000	201,814	2,744	204,558

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
461070AM6	6,170,011	INTERSTATE POWER AND LIGHT CO	1,000,000	998,017	7,178	1,005,195
46284PAQ7	6,170,013	IRON MOUNTAIN INC	120,000	120,000	1,520	121,520
46284VAC5	6,170,015	IRON MOUNTAIN INC	50,000	50,000	311	50,311
466112AR0	6,170,017	JBS USA LLC/JBS USA FINANCE INC	55,000	55,000	1,195	56,195
466112AR0	6,170,019	JBS USA LLC/JBS USA FINANCE INC	30,000	30,207	652	30,858
46625HMN7	6,170,021	JPMORGAN CHASE & CO	1,000,000	997,139	11,483	1,008,623
466313AG8	6,170,023	JABIL CIRCUIT INC	30,000	30,000	180	30,180
478160AV6	6,170,027	JOHNSON & JOHNSON	4,000,000	3,927,547	30,000	3,957,547
482539AA1	6,170,029	KLX INC	80,000	80,000	1,958	81,958
482539AA1	6,170,031	KLX INC	40,000	40,104	979	41,084
482539AA1	6,170,033	KLX INC	40,000	40,104	979	41,084
491674BK2	6,170,035	KENTUCKY UTILITIES CO	400,000	399,868	1,100	400,968
501797AM6	6,170,037	L BRANDS INC	120,000	120,000	2,700	122,700
501797AM6	6,170,039	L BRANDS INC	75,000	75,000	1,688	76,688
513075BH3	6,170,041	LAMAR MEDIA CORP	55,000	55,000	870	55,870
513075BL4	6,170,043	LAMAR MEDIA CORP	15,000	15,000	216	15,216
514666AJ5	6,170,045	LAND O LAKES INC	10,000	10,000	277	10,277
526057BS2	6,170,047	LENNAR CORPORATION	135,000	135,000	712	135,712
526057CG7	6,170,049	LENNAR CORPORATION	285,000	285,000	9,441	294,441
526057CU6	6,170,051	LENNAR CORPORATION	50,000	50,000	944	50,944
53219LAM1	6,170,053	LIFEPOINT HOSPITALS INC	15,000	15,000	344	15,344
53219LAN9	6,170,055	LIFEPOINT HEALTH INC	90,000	90,000	2,203	92,203
53219LAQ2	6,170,057	LIFEPOINT HEALTH INC	25,000	25,000	672	25,672
53219LAQ2	6,170,059	LIFEPOINT HEALTH INC	100,000	98,136	2,688	100,823
532716AS6	6,170,061	LIMITED BRANDS INC	230,000	230,000	8,050	238,050
532716AT4	6,170,063	LIMITED BRANDS INC	25,000	25,000	138	25,138
534187AU3	6,170,065	LINCOLN NATIONAL CORPORATION	2,000,000	2,000,000	2,688	2,002,688
536797AC7	6,170,067	LITHIA MOTORS INC.	40,000	40,000	525	40,525
546676AW7	6,170,069	LOUISVILLE GAS AND ELECTRIC COMPAN	250,000	249,917	688	250,605
546676AW7	6,170,071	LOUISVILLE GAS AND ELECTRIC COMPAN	1,000,000	1,016,496	2,750	1,019,246
55342UAG9	6,170,077	MPT OPERATING PARTNERSHIP LP / MPT	70,000	70,000	919	70,919
55342UAH7	6,170,079	MPT OPERATING PARTNERSHIP LP / MPT	125,000	125,000	278	125,278
55354GAB6	6,170,081	MSCI INC	65,000	65,000	789	65,789
553794AC2	6,170,083	MUFG AMERICAS HOLDINGS CORP	500,000	498,115	3,375	501,490
55616XAF4	6,170,087	MACY S RETAIL HOLDINGS INC	5,000,000	4,983,104	57,049	5,040,153
55907RAA6	6,170,089	MAGELLAN MIDSTREAM PARTNERS LP	5,000,000	4,994,350	53,125	5,047,475
559222AR5	6,170,091	MAGNA INTERNATIONAL INC.	250,000	249,243	865	250,107
58502BAA4	6,170,093	MEDNAX INC	60,000	60,000	1,313	61,313
58933YAR6	6,170,097	MERCK SHARP & DOHME CORP	2,500,000	2,497,084	15,469	2,512,553
59001AAQ5	6,170,099	MERITAGE HOMES CORP	120,000	120,000	700	120,700

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
59001AAY8	6,170,101	MERITAGE HOMES CORP	60,000	60,000	1,500	61,500
59001ABA9	6,170,103	MERITAGE HOMES CORP	55,000	55,254	1,135	56,389
59001ABA9	6,170,105	MERITAGE HOMES CORP	70,000	70,000	1,445	71,445
594918BB9	6,170,107	MICROSOFT CORP	2,000,000	1,997,045	11,850	2,008,895
615369AE5	6,170,109	MOODY S CORP	200,000	203,205	3,092	206,297
615394AK9	6,170,111	MOOG INC	60,000	60,000	1,313	61,313
620076BF5	6,170,113	MOTOROLA SOLUTIONS INC	3,750,000	3,700,484	25,000	3,725,484
626717AJ1	6,170,115	MURPHY OIL CORPORATION	125,000	125,000	1,517	126,517
626738AC2	6,170,117	MURPHY OIL USA INC	45,000	45,000	570	45,570
626738AC2	6,170,119	MURPHY OIL USA INC	45,000	45,158	570	45,728
626738AD0	6,170,121	MURPHY OIL USA INC	15,000	15,000	422	15,422
62886EAJ7	6,170,123	NCR CORP	30,000	30,000	442	30,442
62886EAR9	6,170,125	NCR CORP	20,000	20,000	444	20,444
62886EAS7	6,170,127	NCR CORP	20,000	20,000	482	20,482
62886EAS7	6,170,129	NCR CORP	45,000	45,260	1,084	46,344
63530QAE9	6,170,131	NATIONAL CINEMEDIA LLC	100,000	100,000	267	100,267
637432ND3	6,170,133	NATIONAL RURAL UTILITIES COOPERATI	2,000,000	1,999,141	14,883	2,014,024
64072TAC9	6,170,135	CSC HOLDINGS LLC	200,000	200,000	3,901	203,901
651229AQ9	6,170,141	NEWELL RUBBERMAID INC	2,000,000	1,998,507	33,333	2,031,841
651290AQ1	6,170,143	NEWFIELD EXPLORATION CO	70,000	69,890	1,313	71,202
65409QBA9	6,170,145	NIELSEN FINANCE LLC/NIELSEN FINANC	45,000	45,000	169	45,169
66977WAN9	6,170,149	NOVA CHEMICALS CORP	15,000	15,000	197	15,197
66977WAN9	6,170,151	NOVA CHEMICALS CORP	10,000	10,079	131	10,211
66977WAN9	6,170,153	NOVA CHEMICALS CORP	15,000	15,060	197	15,257
66977WAN9	6,170,155	NOVA CHEMICALS CORP	10,000	10,023	131	10,154
66977WAP4	6,170,157	NOVA CHEMICALS CORP	45,000	45,000	1,125	46,125
66989GAA8	6,170,159	NOVARTIS SECURITIES INVESTMENT LTD	3,000,000	2,999,483	34,594	3,034,077
67020YAD2	6,170,165	NUANCE COMMUNICATIONS INC	11,000	11,011	125	11,136
67020YAQ3	6,170,167	NUANCE COMMUNICATIONS INC	200,000	198,319	4,250	202,569
67059TAE5	6,170,169	NUSTAR LOGISTICS LP	100,000	100,000	47	100,047
67059TAE5	6,170,171	NUSTAR LOGISTICS LP	125,000	127,155	59	127,213
677347CE4	6,170,173	OHIO EDISON COMPANY	1,000,000	871,000	20,243	891,243
677415CF6	6,170,175	OHIO POWER COMPANY	350,000	431,672	4,877	436,548
680665AJ5	6,170,177	OLIN CORP	50,000	50,000	327	50,327
680665AJ5	6,170,179	OLIN CORP	150,000	150,000	982	150,982
682134AC5	6,170,181	OMNICOM GROUP INC.	5,000,000	4,995,369	46,972	5,042,341
682134AC5	6,170,183	OMNICOM GROUP INC.	5,000,000	4,970,410	46,972	5,017,382
683715AA4	6,170,185	OPEN TEXT CORPORATION	90,000	90,000	1,491	91,491
683715AB2	6,170,187	OPEN TEXT CORPORATION	135,000	135,000	3,305	138,305
68389XAM7	6,170,191	ORACLE CORP	3,000,000	2,969,709	47,479	3,017,188
68389XAU9	6,170,193	ORACLE CORP	4,000,000	3,994,026	42,689	4,036,714
688239AE2	6,170,195	OSHKOSH CORP	30,000	30,000	269	30,269
690872AB2	6,170,197	OWENS-BROCKWAY	30,000	30,000	72	30,072
690872AB2	6,170,199	OWENS-BROCKWAY	60,000	60,322	143	60,466

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690872AB2	6,170,201	OWENS-BROCKWAY	120,000	120,537	287	120,824
693304AT4	6,170,203	PECO ENERGY CO	300,000	299,051	420	299,471
70109HAL9	6,170,207	PARKER-HANNIFIN CORPORATION	4,000,000	3,993,910	58,667	4,052,577
70109HAL9	6,170,209	PARKER-HANNIFIN CORPORATION	2,800,000	2,819,132	41,067	2,860,199
70109HAL9	6,170,211	PARKER-HANNIFIN CORPORATION	1,000,000	1,007,692	14,667	1,022,359
713291AH5	6,170,213	PEPCO HOLDINGS INC.	2,000,000	2,679,117	31,456	2,710,572
713448CM8	6,170,215	PEPSICO INC	5,000,000	4,994,524	30,000	5,024,524
713448CY2	6,170,217	PEPSICO INC	1,625,000	1,619,255	16,431	1,635,685
718172AH2	6,170,221	PHILIP MORRIS INTERNATIONAL INC	5,000,000	4,985,421	21,875	5,007,296
718172BQ1	6,170,223	PHILIP MORRIS INTERNATIONAL INC	100,000	99,260	750	100,010
720186AJ4	6,170,225	PIEDMONT NATURAL GAS COMPANY INC	1,000,000	999,492	6,000	1,005,492
727493AB4	6,170,229	PLANTRONICS INC	30,000	30,000	761	30,761
727493AB4	6,170,231	PLANTRONICS INC	30,000	30,164	761	30,925
727493AB4	6,170,233	PLANTRONICS INC	35,000	35,249	888	36,136
73179PAK2	6,170,235	POLYONE CORPORATION	20,000	20,000	134	20,134
74456QBH8	6,170,237	PUBLIC SERVICE ELECTRIC AND GAS CO	1,000,000	998,812	6,650	1,005,462
745867AM3	6,170,239	PULTE HOMES INC	55,000	52,660	1,636	54,297
745867AM3	6,170,241	PULTE HOMES INC	85,000	83,928	2,529	86,457
745867AW1	6,170,243	PULTE GROUP INC	110,000	110,000	1,008	111,008
74733VAD2	6,170,245	QEP RESOURCES INC	75,000	75,000	703	75,703
74736KAB7	6,170,247	QORVO INC	30,000	30,000	844	30,844
74736KAD3	6,170,249	QORVO INC	30,000	30,000	875	30,875
74819RAP1	6,170,251	QUEBECOR MEDIA INC	35,000	35,000	760	35,760
748767AF7	6,170,253	QUINTILES TRANSNATIONAL CORP	90,000	90,000	2,023	92,023
75281ABA6	6,170,255	RANGE RESOURCES CORP	75,000	75,000	479	75,479
75508EAA6	6,170,257	RAYONIER AM PRODUCTS INC	45,000	45,000	1,031	46,031
75508EAA6	6,170,259	RAYONIER AM PRODUCTS INC	45,000	45,567	1,031	46,598
75886AAJ7	6,170,261	REGENCY ENERGY PARTNERS LP	80,000	80,000	1,800	81,800
761735AD1	6,170,263	REYNOLDS GROUP LLC	67,575	67,597	981	68,578
771196BJ0	6,170,265	ROCHE HOLDINGS INC	200,000	198,839	2,850	201,689
772739AP3	6,170,267	ROCK-TENN CO	35,000	34,920	204	35,124
772739AQ1	6,170,269	ROCK-TENN CO	40,000	39,780	267	40,046
773903AG4	6,170,271	ROCKWELL AUTOMATION INC	1,500,000	1,476,822	7,188	1,484,010
775109BB6	6,170,273	ROGERS COMMUNICATIONS INC.	100,000	101,633	639	102,272
778296AA1	6,170,275	ROSS STORES INC	5,000,000	4,997,726	21,563	5,019,288
78486QAD3	6,170,277	SVB FINANCIAL GROUP	100,000	99,940	894	100,835
811054AG0	6,170,283	EW SCRIPPS CO	75,000	75,000	1,772	76,772
817565BW3	6,170,285	SERVICE CORP INTERNATIONAL	55,000	55,000	1,141	56,141
822582AX0	6,170,287	SHELL INTERNATIONAL FINANCE BV	1,915,000	1,943,244	14,288	1,957,532
82620KAE3	6,170,289	SIEMENS FINANCIERINGSMAATCHAPPIJ N	1,000,000	998,120	13,903	1,012,023
828807CV7	6,170,291	SIMON PROPERTY GROUP INC	1,050,000	1,044,825	6,125	1,050,950
828807CW5	6,170,293	SIMON PROPERTY GROUP INC	6,000,000	5,971,302	58,300	6,029,602

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
82967NAU2	6,170,295	SIRIUS XM RADIO INC	300,000	300,000	717	300,717
82967NBA5	6,170,297	SIRIUS XM RADIO INC	125,000	125,000	1,563	126,563
82967NBA5	6,170,299	SIRIUS XM RADIO INC	75,000	75,175	938	76,112
837004BW9	6,170,301	SOUTH CAROLINA ELECTRIC & GAS COMPANY	1,000,000	1,136,764	17,078	1,153,842
837004BZ2	6,170,303	SOUTH CAROLINA ELECTRIC & GAS COMPANY	1,000,000	1,077,289	8,750	1,086,039
845743BP7	6,170,305	SOUTHWESTERN PUBLIC SERVICE CO	1,000,000	1,002,140	12,467	1,014,606
852061AQ3	6,170,307	SPRINT NEXTEL CORP	135,000	141,637	1,575	143,212
852061AQ3	6,170,309	SPRINT NEXTEL CORP	80,000	83,961	933	84,894
853254AX8	6,170,311	STANDARD CHARTERED PLC	400,000	384,492	498	384,990
853496AB3	6,170,313	STANDARD INDUSTRIES INC	50,000	50,000	581	50,581
853496AC1	6,170,315	STANDARD INDUSTRIES INC	75,000	75,000	792	75,792
857477AT0	6,170,317	STATE STREET CORP	1,000,000	998,977	7,199	1,006,176
857477AT0	6,170,319	STATE STREET CORP	7,400,000	7,591,126	53,270	7,644,395
858119AZ3	6,170,321	STEEL DYNAMICS INC	10,000	10,000	23	10,023
858119AZ3	6,170,323	STEEL DYNAMICS INC	70,000	70,364	163	70,527
864486AH8	6,170,325	SUBURBAN PROPANE PARTNERS LP	110,000	110,000	2,521	112,521
865622BW3	6,170,327	SUMITOMO MITSUI BANKING CORPORATIO	1,000,000	997,232	9,936	1,007,168
86765LAK3	6,170,329	SUNOCO LP / SUNOCO FINANCE CORP	15,000	15,000	225	15,225
86765LAM9	6,170,331	SUNOCO LP / SUNOCO FINANCE CORP	15,000	15,000	240	15,240
871503AU2	6,170,333	SYMANTEC CORPORATION	25,000	25,000	56	25,056
87165BAD5	6,170,335	SYNCHRONY FINANCIAL	1,000,000	998,691	8,972	1,007,663
87236YAD0	6,170,337	TD AMERITRADE HOLDING CO	3,000,000	2,998,910	9,063	3,007,972
87243QAB2	6,170,339	TENET HEALTHCARE CORPORATION	25,000	25,000	125	25,125
87243QAB2	6,170,341	TENET HEALTHCARE CORPORATION	175,000	179,361	875	180,236
87264AAJ4	6,170,343	T-MOBILE USA INC	100,000	100,000	1,914	101,914
87264AAT2	6,170,345	T-MOBILE USA INC	15,000	15,000	36	15,036
87265HAF6	6,170,347	TRI POINTE GROUP INC	150,000	150,000	3,281	153,281
87265HAF6	6,170,349	TRI POINTE GROUP INC	100,000	100,000	2,188	102,188
87470LAD3	6,170,351	TALLGRASS ENERGY PARTNERS LP /TALL	75,000	75,000	2,590	77,590
87470LAD3	6,170,353	TALLGRASS ENERGY PARTNERS LP /TALL	150,000	150,563	5,179	155,742
87612BAM4	6,170,355	TARGA RESOURCES PARTNERS LP	10,000	9,973	263	10,235
87612BAY8	6,170,357	TARGA RESOURCES PARTNERS LP	20,000	20,000	173	20,173
87612BAY8	6,170,359	TARGA RESOURCES PARTNERS LP	55,000	55,042	474	55,517
87612BBE1	6,170,361	TARGA RESOURCES PARTNERS LP	250,000	250,000	3,359	253,359
877249AC6	6,170,363	TAYLOR MORRISON COMMUNITIES INC/MO	25,000	25,000	58	25,058
877249AC6	6,170,365	TAYLOR MORRISON COMMUNITIES INC/MO	55,000	55,148	128	55,276
879369AD8	6,170,367	TELEFLEX INCORPORATED	20,000	20,000	397	20,397
879369AD8	6,170,369	TELEFLEX INCORPORATED	45,000	45,505	893	46,398

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
88033GCA6	6,170,371	TENET HEALTHCARE CORPORATION	195,000	195,000	2,844	197,844
88037EAJ0	6,170,373	TENNECO INC	120,000	120,000	2,437	122,437
881609BA8	6,170,375	TESORO CORP	40,000	40,000	171	40,171
88160QAK9	6,170,377	TESORO LOGISTICS LP/TESORO LOGISTI	12,000	12,000	29	12,029
88160QAL7	6,170,379	TESORO LOGISTICS LP/TESORO LOGISTI	12,000	12,000	33	12,033
88160QAL7	6,170,381	TESORO LOGISTICS LP/TESORO LOGISTI	19,000	19,236	53	19,289
88167AAE1	6,170,383	TEVA PHARMACEUTICAL FINANCE NETHER	500,000	498,900	1,313	500,213
88167AAF8	6,170,385	TEVA PHARMACEUTICAL FINANCE NETHER	750,000	744,026	2,563	746,589
88167AAF8	6,170,387	TEVA PHARMACEUTICAL FINANCE NETHER	500,000	421,373	1,708	423,081
88167AAF8	6,170,389	TEVA PHARMACEUTICAL FINANCE NETHER	350,000	294,409	1,196	295,605
88167AAF8	6,170,391	TEVA PHARMACEUTICAL FINANCE NETHER	200,000	169,233	683	169,917
887315BH1	6,170,393	TIME WARNER COMPANIES INC	5,000,000	5,180,925	94,625	5,275,550
887317AN5	6,170,395	TIME WARNER INC	2,500,000	2,482,423	29,444	2,511,867
89152UAD4	6,170,397	TOTAL CAPITAL SA	10,000,000	9,989,882	156,986	10,146,868
89153VAL3	6,170,399	TOTAL CAPITAL INTERNATIONAL SA	3,600,000	3,699,874	7,875	3,707,749
89233P4C7	6,170,401	TOYOTA MOTOR CREDI MTN	3,000,000	2,997,053	50,250	3,047,303
89469AAB0	6,170,403	TREEHOUSE FOODS INC	45,000	45,000	280	45,280
896818AH4	6,170,405	TRIUMPH GROUP INC	102,000	102,000	414	102,414
896818AL5	6,170,407	TRIUMPH GROUP INC	45,000	45,000	984	45,984
902133AR8	6,170,411	TYCO ELECTRONICS GROUP SA	500,000	498,717	4,313	503,030
90265EAK6	6,170,413	UDR INC	500,000	499,111	1,667	500,777
90320MAA3	6,170,415	UPCB FINANCE IV LTD	200,000	200,000	3,165	203,165
90320MAA3	6,170,417	UPCB FINANCE IV LTD	215,000	214,248	3,403	217,651
90351DAB3	6,170,419	UBS GROUP FUNDING SWITZERLAND AG	250,000	249,636	1,060	250,696
904764AS6	6,170,421	UNILEVER CAPITAL CORP	250,000	247,804	1,959	249,763
907818DG0	6,170,423	UNION PACIFIC CORP	5,000,000	4,992,782	50,000	5,042,782
907818DK1	6,170,425	UNION PACIFIC CORPORATION	307,000	307,000	3,763	310,763
907825AA1	6,170,427	UNION PACIFIC RAILROAD CO	94,864	100,908	1,477	102,385
90932LAA5	6,170,429	UNITED AIRLINES INC	231,868	231,868	3,333	235,201
913017BR9	6,170,431	UNITED TECHNOLOGIES CORPORATION	4,000,000	3,995,488	8,000	4,003,488
91911XAS3	6,170,435	VALEANT PHARMACEUTICALS INTERNATIO	30,000	29,734	640	30,374
92277GAG2	6,170,437	VENTAS REALTY LP	3,000,000	2,981,813	36,438	3,018,250
92343EAF9	6,170,439	VERISIGN INC	55,000	55,000	1,272	56,272
92769XAL9	6,170,441	VIRGIN MEDIA SECURED FINANCE PLC	200,000	200,000	3,092	203,092
92826CAD4	6,170,443	VISA INC	10,000,000	9,971,094	119,875	10,090,969
92826CAE2	6,170,445	VISA INC	3,500,000	3,495,656	55,276	3,550,931
94106LAW9	6,170,451	WASTE MANAGEMENT INC	3,000,000	2,995,308	47,896	3,043,204

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
94973VBJ5	6,170,453	WELLPOINT INC	500,000	498,322	3,694	502,017
94974BGA2	6,170,455	WELLS FARGO & COMPANY	4,500,000	4,491,822	21,450	4,513,272
94974BGP9	6,170,457	WELLS FARGO & CO	1,300,000	1,298,240	4,102	1,302,343
96926JAA5	6,170,463	WILLIAM CARTER CO	10,000	10,000	111	10,111
96926JAA5	6,170,465	WILLIAM CARTER CO	100,000	100,482	1,108	101,590
983130AU9	6,170,467	WYNN LAS VEGAS LLC / WYNN LAS VEGA	120,000	120,000	2,139	122,139
98877DAC9	6,170,473	ZF NORTH AMERICA CAPITAL INC	150,000	148,900	40	148,940
00388WAC5	6,170,475	TAQA ABU DHABI NATIONAL	200,000	198,311	3,135	201,447
00388WAC5	6,170,477	TAQA ABU DHABI NATIONAL	200,000	201,267	3,135	204,402
02109TAC6	6,170,479	ALROSA FINANCE SA	400,000	400,000	15,328	415,328
02364WAJ4	6,170,481	AMXLMM 6 3/8 03/01/35	301,000	318,608	3,198	321,806
02364WAV7	6,170,483	AMERICA MOVIL SAB DE CV	129,000	129,943	555	130,498
02364WAW5	6,170,485	AMERICA MOVIL SAB DE CV	100,000	110,309	527	110,836
03512TAA9	6,170,487	ANGLOGOLD HOLDINGS PLC	45,000	44,984	108	45,091
03512TAA9	6,170,489	ANGLOGOLD HOLDINGS PLC	40,000	40,183	96	40,278
44,286,939	6,170,491	DOLPHIN ENERGY LTD REGS	85,264	86,279	1,897	88,176
44,286,939	6,170,493	DOLPHIN ENERGY LTD REGS	86,432	87,421	1,923	89,343
44,286,939	6,170,495	DOLPHIN ENERGY LTD REGS	51,392	51,918	1,143	53,061
44,286,939	6,170,497	DOLPHIN ENERGY LTD REGS	23,360	24,127	520	24,646
45,230,040	6,170,499	TAQA ABU DHABI NATIONAL REGS	220,000	218,551	1,719	220,269
05890MAA1	6,170,501	BANCO DE CREDITO E INVERSIONES-SD	500,000	494,180	924	495,103
08861JAA7	6,170,503	BHARTI AIRTEL INTERNATIONAL (NETHE	200,000	203,446	1,424	204,870
08861JAA7	6,170,505	BHARTI AIRTEL INTERNATIONAL (NETHE	200,000	203,443	1,424	204,866
12563UAB3	6,170,507	CK HUTCHISON INTERNATIONAL (17) LT	750,000	746,469	1,896	748,365
151191BA0	6,170,509	CELULOSA ARAUCO Y CONSTITUCION SA	950,000	936,040	18,304	954,344
15132HAH4	6,170,511	CENCOSUD SA	750,000	747,522	9,479	757,001
168863CE6	6,170,513	CHILE (REPUBLIC OF)	425,000	424,335	5,924	430,259
16951XAA0	6,170,515	CHINA RESOURCES GAS GROUP LTD	200,000	199,067	650	199,717
191229AB9	6,170,517	COCA-COLA ICECEK AS	150,000	150,000	738	150,738
191241AF5	6,170,519	COCA-COLA FEMSA SAB DE CV	300,000	295,313	6,781	302,095
192714AC7	6,170,521	COLBUN SA	450,000	448,860	988	449,848
21987BAW8	6,170,523	CORPORACION NACIONAL DEL COBRE DE	500,000	491,737	4,531	496,268
23330JAA9	6,170,525	DP WORLD LTD 144A	430,000	430,000	9,737	439,737
23330JAA9	6,170,527	DP WORLD LTD 144A	200,000	221,837	4,529	226,365
256853AB8	6,170,529	DOLPHIN ENERGY LTD	241,000	259,173	5,007	264,180
26876FAA0	6,170,531	ENN ENERGY HOLDINGS LTD	400,000	398,929	11,200	410,129
279158AB5	6,170,533	ECOPETROL SA	50,000	51,331	1,038	52,369
279158AB5	6,170,535	ECOPETROL SA	100,000	102,662	2,076	104,737
279158AB5	6,170,537	ECOPETROL SA	300,000	309,772	6,227	315,999
279158AJ8	6,170,539	ECOPETROL SA	68,000	67,571	1,698	69,269

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29245VAA3	6,170,541	EMPRESA NACIONAL DE TELECOMUNICACI	200,000	199,227	27	199,254
29245VAA3	6,170,543	EMPRESA NACIONAL DE TELECOMUNICACI	200,000	206,101	27	206,128
29245VAA3	6,170,545	EMPRESA NACIONAL DE TELECOMUNICACI	200,000	206,103	27	206,130
29246QAB1	6,170,547	EMPRESA DE TRANSPORTE DE PASAJEROS	275,000	268,808	3,667	272,475
31572UAF3	6,170,549	FIBRIA OVERSEAS FINANCE LTD	237,000	233,780	3,766	237,546
36120PAC7	6,170,551	GTL TRADE FINANCE INC	200,000	203,048	604	203,652
36120PAC7	6,170,553	GTL TRADE FINANCE INC	200,000	201,716	604	202,320
368266AF9	6,170,555	GAZ CAPITAL (GAZPROM)	316,000	304,947	3,086	308,032
368266AF9	6,170,557	GAZ CAPITAL (GAZPROM)	150,000	151,999	1,465	153,464
368266AH5	6,170,559	GAZ CAPITAL SA	75,000	69,998	1,139	71,137
368266AH5	6,170,561	GAZ CAPITAL SA	225,000	242,901	3,416	246,317
40049JAT4	6,170,563	GRUPO TELEVISA S.A. DE C.V.	110,000	125,078	1,299	126,377
40049JAV9	6,170,565	GRUPO TELEVISA SA	120,000	119,127	950	120,077
40049JAV9	6,170,567	GRUPO TELEVISA SA	315,000	350,484	2,493	352,977
40049JAZ0	6,170,569	GRUPO TELEVISA SA	280,000	304,450	5,462	309,912
40049JBA4	6,170,571	GRUPO TELEVISA SAB	200,000	193,467	4,667	198,133
40052VAE4	6,170,573	GRUPO BIMBO SAB DE CV	1,100,000	1,097,554	24,558	1,122,112
44841PAA3	6,170,575	HUTCHISON WHAMPOA LTD 144A	174,000	173,927	811	174,738
44841PAA3	6,170,577	HUTCHISON WHAMPOA LTD 144A	370,000	377,841	1,724	379,565
456829AB6	6,170,579	INFRAESTRUCTURA ENERGETICA NOVA SA	235,000	226,081	4,360	230,441
46128MAC5	6,170,581	INVERSIONES CMPC SA 144A	45,000	45,041	1,348	46,388
46128MAC5	6,170,583	INVERSIONES CMPC SA 144A	50,000	50,836	1,497	52,333
46128MAC5	6,170,585	INVERSIONES CMPC SA 144A	100,000	102,255	2,994	105,250
46128MAJ0	6,170,587	INVERSIONES CMPC SA	250,000	249,177	820	249,997
49989AAB5	6,170,589	KOC HOLDING AS	1,250,000	1,242,061	8,385	1,250,446
50064YAC7	6,170,591	KOREA HYDRO & NUCLEAR POWER CO LTD	305,000	302,240	4,346	306,587
50066AAD5	6,170,593	KOREA GAS CORPORATION	1,500,000	1,473,457	26,302	1,499,759
50066AAM5	6,170,595	KOREA GAS CORPORATION	1,250,000	1,247,229	9,644	1,256,873
549876AA8	6,170,597	LUKOIL INTL FINANCE BV 144A	156,000	156,000	4,153	160,153
549876AD2	6,170,599	LUKOIL INTERNATIONAL FINANCE BV 144A	620,000	618,911	21,976	640,887
58516NAA2	6,170,601	MEGA ADVANCE INVESTMENTS	100,000	99,637	2,347	101,984
58516NAB0	6,170,603	MEGA ADVANCE INVESTMENTS	250,000	249,073	7,482	256,555
59284BAB4	6,170,605	MEXICHEM SAB DE CV	200,000	198,887	1,138	200,024
59284BAD0	6,170,607	MEXICHEM SAB DE CV	200,000	192,240	1,575	193,815
59284BAD0	6,170,609	MEXICHEM SAB DE CV	200,000	192,240	1,575	193,815
59284BAD0	6,170,611	MEXICHEM SAB DE CV	200,000	215,220	1,575	216,795
59284BAE8	6,170,613	MEXICHEM SAB DE CV	200,000	199,050	1,436	200,486
59284BAE8	6,170,615	MEXICHEM SAB DE CV	500,000	495,148	3,590	498,738
59284BAF5	6,170,617	MEXICHEM SAB DE CV	300,000	297,713	900	298,613
59284MAA2	6,170,619	MEXICO CITY AIRPORT TRUST	300,000	297,426	35	297,461

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59284MAA2	6,170,621	MEXICO CITY AIRPORT TRUST	250,000	251,848	30	251,878
59284MAA2	6,170,623	MEXICO CITY AIRPORT TRUST	200,000	201,479	24	201,502
59284MAC8	6,170,625	MEXICO CITY AIRPORT TRUST	400,000	397,706	43	397,749
59284MAD6	6,170,627	MEXICO CITY AIRPORT TRUST	350,000	347,893	4,866	352,759
62856RAB1	6,170,629	MYRIAD INTERNATIONAL HLDG BV	200,000	207,536	3,433	210,969
71647NAA7	6,170,631	PETROBRAS GLOBAL FINANCE BV	25,000	21,610	629	22,239
71647NAA7	6,170,633	PETROBRAS GLOBAL FINANCE BV	150,000	129,335	3,773	133,109
71647NAA7	6,170,635	PETROBRAS GLOBAL FINANCE BV	25,000	21,618	629	22,247
71647NAF6	6,170,637	PETROBRAS GLOBAL FINANCE BV	14,000	13,221	274	13,495
71647NAF6	6,170,639	PETROBRAS GLOBAL FINANCE BV	297,000	280,626	5,811	286,437
71647NAK5	6,170,641	PETROBRAS GLOBAL FINANCE BV	161,000	159,718	1,427	161,145
71654QCG5	6,170,643	PETROLEOS MEXICANOS	450,000	473,185	3,900	477,085
759470AX5	6,170,647	RELIANCE INDUSTRIES LTD	825,000	825,000	12,689	837,689
80413TAB5	6,170,649	SAUDI INTERNATIONAL BOND	650,000	642,535	293	642,828
80413TAE9	6,170,651	SAUDI INTERNATIONAL BOND	400,000	395,576	2,296	397,871
82655AAC7	6,170,653	SIGMA ALIMENTOS SA	600,000	598,987	12,306	611,293
84265VAA3	6,170,655	SOUTHERN PERU COPPER	90,000	96,577	1,763	98,339
84265VAA3	6,170,657	SOUTHERN PERU COPPER	370,000	395,668	7,246	402,914
84265VAA3	6,170,659	SOUTHERN PERU COPPER	300,000	336,348	5,875	342,223
84265VAA3	6,170,661	SOUTHERN PERU COPPER	150,000	169,249	2,938	172,187
84265VAA3	6,170,663	SOUTHERN PERU COPPER	200,000	216,148	3,917	220,065
84265VAA3	6,170,665	SOUTHERN PERU COPPER	200,000	209,718	3,917	213,634
84265VAE5	6,170,667	SOUTHERN COPPER CORP	313,000	331,713	880	332,593
84265VAG0	6,170,669	SOUTHERN COPPER CORP	280,000	228,392	7,064	235,456
87261PAD7	6,170,671	TNK-BP FINANCE SA 144A	145,000	144,416	2,599	147,014
87936UAA7	6,170,673	TELEFONICA CHILE SA	200,000	191,229	409	191,638
89387YAA9	6,170,675	TGI INTERNATIONAL LTD	200,000	204,438	1,298	205,736
91911TAE3	6,170,677	VALEBZ 8 1/4 01/17/34	200,000	207,667	4,767	212,434
91911TAH6	6,170,679	VALE OVERSEAS LIMITED	46,000	42,856	1,406	44,261
91911TAH6	6,170,681	VALE OVERSEAS LIMITED	445,000	451,851	13,597	465,448
91911TAH6	6,170,683	VALE OVERSEAS LIMITED	4,000	4,262	122	4,384
91911TAK9	6,170,685	VALE OVERSEAS LIMITED	175,000	182,048	5,715	187,763
91911TAK9	6,170,687	VALE OVERSEAS LIMITED	120,000	125,006	3,919	128,924
92908VAA9	6,170,689	VOTORANTIM OVERSEAS IV 144A	585,000	584,040	3,876	587,915
AO0617081	6,170,691	RUSSIAN FEDERATION (GOVERNMENT)	1,000,000	1,000,000	15,111	1,015,111
EF0492753	6,170,693	RAS LAFFAN LIQUEFIED NATURAL GAS C	138,168	143,190	630	143,820
EG5180955	6,170,695	LUKOIL INTERNATIONAL FINANCE BV REGS	150,000	152,923	3,994	156,917
EG5180955	6,170,697	LUKOIL INTERNATIONAL FINANCE BV REGS	150,000	151,848	3,994	155,842
EH7816695	6,170,699	GAZ CAPITAL SA REGS	340,000	347,208	699	347,907

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EH8543603	6,170,701	QTEL INTERNATIONAL FINANCE LTD	225,000	231,198	6,940	238,138
EH8543603	6,170,703	QTEL INTERNATIONAL FINANCE LTD	225,000	231,198	6,940	238,138
EH9826437	6,170,705	VOTO-VOTORANTIM OVERSEAS TRADING O	130,000	131,588	861	132,449
EI0320727	6,170,709	EMPRESAS CMPC SA	300,000	305,081	8,983	314,064
EI2462360	6,170,711	LI & FUNG LTD	300,000	307,006	7,350	314,356
EI2462360	6,170,713	LI & FUNG LTD	150,000	150,523	3,675	154,198
EI2462360	6,170,715	LI & FUNG LTD	100,000	102,125	2,450	104,575
EI3062946	6,170,717	GRUPO BIMBO SAB DE CV	100,000	100,386	1,639	102,024
EI3062946	6,170,719	GRUPO BIMBO SAB DE CV	200,000	206,211	3,277	209,488
EI4218265	6,170,721	HONGKONG LAND FINANCE (CAYMAN ISLA	100,000	94,222	300	94,522
EI4385726	6,170,723	RELIANCE HOLDING USA INC	285,000	277,795	428	278,223
EI4385726	6,170,725	RELIANCE HOLDING USA INC	250,000	245,512	375	245,887
EI4567625	6,170,727	CHINA OVERSEAS FINANCE (CAYMAN I L	160,000	158,563	4,180	162,743
EI4567625	6,170,729	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	99,652	2,613	102,264
EI4567625	6,170,731	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	98,937	2,613	101,549
EI4567625	6,170,733	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	99,231	2,613	101,843
EI9925369	6,170,735	GRUPO BIMBO SAB DE CV	100,000	99,983	1,200	101,183
EI9925369	6,170,737	GRUPO BIMBO SAB DE CV	100,000	100,034	1,200	101,234
EJ0977938	6,170,739	TGI INTERNATIONAL LTD	200,000	204,035	1,298	205,334
EJ2163180	6,170,741	HONGKONG LAND FINANCE (CAYMAN ISLA	400,000	406,711	7,500	414,211
05674RAB0	6,170,743	BAHRAIN KINGDOM OF (GOVERNMENT)	275,000	274,820	5,427	280,248
05674RAF1	6,170,745	BAHRAIN KINGDOM OF (GOVERNMENT)	750,000	750,000	13,854	763,854
05965MAA1	6,170,747	BANCO DEL ESTADO DE CHILE	535,000	534,149	4,780	538,928
05970AAA0	6,170,749	BANCO NACIONAL DE COMERCIO EXTERIO	1,250,000	1,247,243	2,582	1,249,825
085209AC8	6,170,751	BERMUDA (GOVERNMENT)	200,000	200,000	2,292	202,292
105756BB5	6,170,753	BRAZIL (FEDERATIVE REPUBLIC OF)	135,000	194,959	3,125	198,084
105756BR0	6,170,755	BRAZIL (FEDERATIVE REPUBLIC OF)	170,000	199,977	3,028	203,005
105756BR0	6,170,757	BRAZIL (FEDERATIVE REPUBLIC OF)	87,000	102,266	1,550	103,816
105756BW9	6,170,759	BRAZIL FEDERATIVE REPUBLIC OF (GO	354,000	347,293	4,622	351,915
195325BL8	6,170,761	COLOMBIA (REPUBLIC OF)	340,000	343,746	2,995	346,741
195325BL8	6,170,765	COLOMBIA (REPUBLIC OF)	100,000	102,939	881	103,820
195325BL8	6,170,767	COLOMBIA (REPUBLIC OF)	77,000	79,289	678	79,967
195325BL8	6,170,769	COLOMBIA (REPUBLIC OF)	115,000	118,395	1,013	119,408
195325BL8	6,170,771	COLOMBIA (REPUBLIC OF)	70,000	72,079	617	72,696
195325BL8	6,170,773	COLOMBIA (REPUBLIC OF)	100,000	102,970	881	103,851
195325BM6	6,170,775	COLOMBIA (REPUBLIC OF)	69,000	82,346	1,209	83,555

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195325BM6	6,170,777	COLOMBIA (REPUBLIC OF)	139,000	166,881	2,436	169,317
195325DL6	6,170,779	COLOMBIA REPUBLIC OF (GOVERNMENT)	250,000	246,882	161	247,043
200447AF7	6,170,781	COMISION FEDERAL DE ELECTRICIDAD	350,000	349,600	3,140	352,740
21987BAS7	6,170,783	CORPORACION NACIONAL DEL COBRE DE	160,000	159,873	1,560	161,433
21987BAV0	6,170,785	CORPORACION NACIONAL DEL COBRE DE	1,000,000	987,964	5,625	993,589
21987BAV0	6,170,787	CORPORACION NACIONAL DEL COBRE DE	200,000	197,216	1,125	198,341
226775AD6	6,170,789	CROATIA (REPUBLIC OF)	450,000	447,172	2,948	450,121
29245JAJ1	6,170,791	EMPRESA NACIONAL DEL PETROLEO ENAP	1,110,000	1,094,408	9,944	1,104,352
296464AA8	6,170,793	ESKOM HOLDINGS LTD	255,000	254,383	3,869	258,252
296464AA8	6,170,795	ESKOM HOLDINGS LTD	200,000	199,584	3,035	202,619
344593AA6	6,170,797	FONDO MIVIVIENDA SA	80,000	79,855	708	80,563
344593AA6	6,170,799	FONDO MIVIVIENDA SA	135,000	135,349	1,194	136,543
455780BK1	6,170,801	INDONESIA REPUBLIC OF (GOVERNMENT)	277,000	275,986	173	276,159
455780BK1	6,170,803	INDONESIA REPUBLIC OF (GOVERNMENT)	360,000	359,682	225	359,907
455780BK1	6,170,805	INDONESIA REPUBLIC OF (GOVERNMENT)	200,000	197,753	125	197,878
455780BK1	6,170,807	INDONESIA REPUBLIC OF (GOVERNMENT)	225,000	224,751	141	224,892
455780BV7	6,170,809	INDONESIA REPUBLIC OF (GOVERNMENT)	375,000	373,808	5,591	379,399
455780BX3	6,170,811	INDONESIA REPUBLIC OF (GOVERNMENT)	1,000,000	996,425	13,654	1,010,079
455780CD6	6,170,813	INDONESIA (REPUBLIC OF)	750,000	746,988	10,208	757,196
455780CE4	6,170,815	INDONESIA (REPUBLIC OF)	250,000	247,962	4,229	252,191
48667QAA3	6,170,823	NK KAZMUNAYGAZ AO	82,000	81,983	2,473	84,457
48667QAA3	6,170,825	NK KAZMUNAYGAZ AO	222,000	223,221	6,696	229,917
48667QAA3	6,170,827	NK KAZMUNAYGAZ AO	296,000	297,629	8,928	306,557
48667QAN5	6,170,839	KAZMUNAYGAS NATIONAL CO JSC	500,000	495,504	792	496,296
48667QAP0	6,170,841	KAZMUNAYGAS NATIONAL CO JSC	450,000	442,215	863	443,078
48667QAP0	6,170,843	KAZMUNAYGAS NATIONAL CO JSC	300,000	294,079	575	294,654
48668JAA8	6,170,845	NATSIONAL NYI HOLDING KAZAGRO AO	400,000	400,000	8,068	408,068
501499AB3	6,170,847	KUWAIT INTL BOND	1,000,000	991,181	3,986	995,167
536878AF8	6,170,849	REPUBLIC OF LITHUANIA	200,000	198,714	1,769	200,483
536878AG6	6,170,851	LITHUANIA (REPUBLIC OF)	442,000	466,262	7,321	473,583
536878AG6	6,170,853	LITHUANIA (REPUBLIC OF)	277,000	291,047	4,588	295,635
617726AG9	6,170,855	MOROCCO KINGDOM OF (GOVERNMENT)	300,000	297,325	6,391	303,716
69369EAD1	6,170,857	PERTAMINA (PERSERO) PT	240,000	236,488	7,120	243,608
698299AK0	6,170,859	PANAMA (REPUBLIC OF)	400,000	495,641	3,125	498,766
698299AS3	6,170,861	PANAMA 9.375% 1/16/2023	55,000	65,130	1,504	66,634

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
698299BB9	6,170,863	PANAMA REPUBLIC OF (GOVERNMENT)	300,000	300,000	72	300,072
698299BF0	6,170,865	PANAMA REPUBLIC OF (GOVERNMENT)	700,000	694,100	3,315	697,416
698299BF0	6,170,867	PANAMA REPUBLIC OF (GOVERNMENT)	200,000	204,317	947	205,264
715638AU6	6,170,869	PERU (THE REPUBLIC OF)	98,000	121,438	838	122,276
715638AU6	6,170,871	PERU (THE REPUBLIC OF)	98,000	121,833	838	122,671
715638BM3	6,170,873	PERU REPUBLIC OF (GOVERNMENT)	67,000	57,744	1,706	59,451
715638BM3	6,170,875	PERU REPUBLIC OF (GOVERNMENT)	166,000	143,868	4,228	148,096
715638BM3	6,170,877	PERU REPUBLIC OF (GOVERNMENT)	72,000	83,050	1,834	84,884
715638BM3	6,170,879	PERU REPUBLIC OF (GOVERNMENT)	188,000	213,178	4,788	217,966
715638BM3	6,170,881	PERU REPUBLIC OF (GOVERNMENT)	108,000	129,216	2,751	131,967
715638BM3	6,170,883	PERU REPUBLIC OF (GOVERNMENT)	238,000	285,345	6,062	291,407
715638BM3	6,170,885	PERU REPUBLIC OF (GOVERNMENT)	126,000	150,862	3,209	154,071
715638BM3	6,170,887	PERU REPUBLIC OF (GOVERNMENT)	94,000	112,548	2,394	114,942
71567PAH3	6,170,889	PERUSAHAAN PENERBIT SBSN INDONESIA	475,000	475,000	1,752	476,752
71567PAH3	6,170,891	PERUSAHAAN PENERBIT SBSN INDONESIA	375,000	375,648	1,383	377,032
71567PAH3	6,170,893	PERUSAHAAN PENERBIT SBSN INDONESIA	150,000	150,618	553	151,171
71568PAC3	6,170,895	PERUSAHAAN LISTRIK NEGARA (PERSERO)	500,000	495,349	9,510	504,859
71568PAC3	6,170,897	PERUSAHAAN LISTRIK NEGARA (PERSERO)	200,000	195,755	3,804	199,559
71568PAD1	6,170,899	PERUSAHAAN LISTRIK NEGARA (PERSERO)	250,000	246,335	6,052	252,387
71654QAX0	6,170,901	PETROLEOS MEXICANOS	95,000	99,188	1,451	100,639
71654QAZ5	6,170,903	PETROLEOS MEXICANOS	305,000	351,579	8,205	359,784
71654QBE1	6,170,905	PETROLEOS MEXICANOS	265,000	265,980	5,020	271,001
71654QBE1	6,170,907	PETROLEOS MEXICANOS	105,000	104,567	1,989	106,556
71654QBR2	6,170,909	PETROLEOS MEXICANOS	125,000	124,113	2,169	126,282
71654QBV3	6,170,911	PETROLEOS MEXICANOS	145,000	144,407	1,815	146,221
71654QCB6	6,170,913	PETROLEOS MEXICANOS	750,000	748,832	12,461	761,293
71654QCD2	6,170,915	PETROLEOS MEXICANOS	1,000,000	1,000,000	5,139	1,005,139
716564AA7	6,170,917	PETROLEOS DEL PERU SA	875,000	875,000	15,240	890,240
716564AA7	6,170,919	PETROLEOS DEL PERU SA	200,000	198,321	3,483	201,805
71657YAD4	6,170,921	PETRO CO TRIN/TOBAGO LTD 144A	426,000	425,373	8,884	434,257
716743AD1	6,170,923	PETRONAS CAPITAL LTD 144A	114,000	114,028	1,313	115,342
716743AD1	6,170,925	PETRONAS CAPITAL LTD 144A	171,000	171,040	1,970	173,010
716743AD1	6,170,927	PETRONAS CAPITAL LTD 144A	100,000	100,161	1,152	101,314
716743AD1	6,170,929	PETRONAS CAPITAL LTD 144A	100,000	100,152	1,152	101,304
716743AD1	6,170,931	PETRONAS CAPITAL LTD 144A	100,000	100,063	1,152	101,215

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
716743AD1	6,170,933	PETRONAS CAPITAL LTD 144A	100,000	100,060	1,152	101,212
716743AD1	6,170,935	PETRONAS CAPITAL LTD 144A	100,000	100,052	1,152	101,204
718286AP2	6,170,937	PHILIPPINE (REPUBLIC OF)	105,000	139,368	1,395	140,762
718286BK2	6,170,939	PHILIPPINES (REPUBLIC OF)	375,000	376,837	4,417	381,254
718286CB1	6,170,941	PHILIPPINES (REPUBLIC OF)	350,000	350,000	3,202	353,202
760942AZ5	6,170,943	URUGUAY ORIENTAL REPUBLIC OF (GOV	55,000	54,967	529	55,497
760942BB7	6,170,945	URUGUAY (ORIENTAL REPUBLIC OF)	400,000	397,369	194	397,564
760942BB7	6,170,947	URUGUAY (ORIENTAL REPUBLIC OF)	110,000	109,277	53	109,330
760942BB7	6,170,949	URUGUAY (ORIENTAL REPUBLIC OF)	150,000	159,318	73	159,391
78307ADB6	6,170,951	RUSSIAN FEDERATION (GOVERNMENT)	100,000	100,130	28	100,157
78307ADE0	6,170,953	RUSSIAN FEDERATION (GOVERNMENT)	800,000	782,208	3,375	785,583
78307ADH3	6,170,955	RUSSIAN FEDERATION (GOVERNMENT)	400,000	389,462	2,938	392,400
831588AB4	6,170,957	SLOVAK REPUBLIC (GOVERNMENT)	265,000	263,882	5,153	269,035
836205AN4	6,170,959	REPUBLIC OF SOUTH AFRICA	518,000	517,163	4,115	521,278
900123AW0	6,170,961	TURKEY (REPUBLIC OF)	530,000	635,157	9,338	644,494
900123AY6	6,170,963	TURKEY (REPUBLIC OF)	266,000	325,803	2,235	328,039
900123CK4	6,170,965	TURKEY (REPUBLIC OF)	1,000,000	991,483	2,979	994,462
90015LAA5	6,170,967	TURKIYE IHRACAT KREDI BANKASI AS	250,000	249,366	3,098	252,464
91086QBB3	6,170,969	MEXICO (UNITED MEXICAN STATES)	160,000	174,420	1,119	175,539
91086QBG2	6,170,971	MEXICO (UNITED MEXICAN STATES) (GO	500,000	498,693	5,729	504,422
91087BAC4	6,170,973	MEXICO (UNITED MEXICAN STATES)	250,000	249,263	951	250,214
91822CAA6	6,170,975	VEB FINANCE PLC	275,000	275,000	5,339	280,339
91822CAA6	6,170,977	VEB FINANCE PLC	225,000	225,386	4,368	229,754
E11085899	6,170,979	INDONESIA (REPUBLIC OF)	197,000	204,886	1,543	206,429
E14606006	6,170,987	SINOCHEM OVERSEAS CAPITAL CO LTD	265,000	263,556	5,598	269,154
E14606006	6,170,989	SINOCHEM OVERSEAS CAPITAL CO LTD	263,000	261,493	5,556	267,049
E14606006	6,170,991	SINOCHEM OVERSEAS CAPITAL CO LTD	213,000	211,363	4,500	215,863
E14606006	6,170,993	SINOCHEM OVERSEAS CAPITAL CO LTD	190,000	188,813	4,014	192,826
E16144287	6,170,995	CROATIA (REPUBLIC OF)	244,000	240,565	1,599	242,164
E18600344	6,170,997	NAMIBIA REPUBLIC OF (GOVERNMENT)	224,000	228,823	6,092	234,914
E18600344	6,170,999	NAMIBIA REPUBLIC OF (GOVERNMENT)	275,000	290,141	7,478	297,620
E18937415	6,171,001	QATAR STATE OF (GOVERNMENT)	225,000	237,389	3,630	241,018
E18937415	6,171,003	QATAR STATE OF (GOVERNMENT)	200,000	211,924	3,226	215,150
E18970978	6,171,005	EMPRESA NACIONAL DEL PETROLEO ENAP	251,000	256,174	4,802	260,976

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
EI8970978	6,171,007	EMPRESA NACIONAL DEL PETROLEO ENAP	180,000	183,241	3,444	186,685
EI8970978	6,171,009	EMPRESA NACIONAL DEL PETROLEO ENAP	265,000	269,993	5,070	275,063
EJ4730556	6,171,011	MOROCCO (KINGDOM OF)	275,000	282,033	4,527	286,560
EJ4730556	6,171,013	MOROCCO (KINGDOM OF)	275,000	282,033	4,527	286,560
EJ4730556	6,171,015	MOROCCO (KINGDOM OF)	340,000	348,481	5,597	354,079
EJ5266394	6,171,017	REPUBLIC OF COLUMBIA	360,000	358,483	1,208	359,690
00003#AC7	6,171,019	A&E TELEVISION NETWORKS LLC	1,000,000	987,841	7,245	995,086
001201A#9	6,171,021	AGL ENERGY LTD	500,000	500,000	7,468	507,468
00168@AB2	6,171,023	ALS GROUP GENERAL PARTNERSHIP	500,000	500,000	8,520	508,520
003009A@6	6,171,025	ABERDEEN ASIA PACIFIC INCOME FUND	300,000	300,000	4,274	304,274
00802#AA4	6,171,027	AEROSTAR AIRPORT HOLDINGS LLC	1,607,714	1,607,714	10,015	1,617,729
008474A@7	6,171,029	AGNICO-EAGLE MINES LIMITED PRVT	1,500,000	1,500,000	6,670	1,506,670
008474B#4	6,171,031	AGNICO-EAGLE MINES LIMITED	100,000	100,000	1,526	101,526
008474C#3	6,171,033	AGNICO-EAGLE MINES LIMITED	200,000	200,000	2,996	202,996
008474C*7	6,171,035	AGNICO-EAGLE MINES LIMITED	300,000	300,000	4,880	304,880
008474D*6	6,171,037	AGNICO-EAGLE MINES LIMITED	200,000	200,000	3,145	203,145
008474D@4	6,171,039	AGNICO-EAGLE MINES LIMITED	500,000	500,000	8,032	508,032
00912XA#1	6,171,041	AIR LEASE CORPORATION	800,000	800,000	10,576	810,576
01185*AA3	6,171,043	ALASKA VENTURES LLC	1,722,748	1,722,748	6,928	1,729,676
03028PC*5	6,171,045	AMERICAN TRANSMISSION COMPANY LLC	1,500,000	1,399,295	7,993	1,407,287
03028PC@3	6,171,047	AMERICAN TRANSMISSION COMPANY LLC	1,000,000	941,838	5,456	947,294
04317@AQ1	6,171,055	ARTHUR J GALLAGHER & CO	300,000	300,000	5,463	305,463
04317@AR9	6,171,057	ARTHUR J GALLAGHER & CO	100,000	100,000	1,883	101,883
048303E*8	6,171,059	ATLANTIC CITY ELECTRIC CO	1,200,000	1,200,000	17,500	1,217,500
05330KAA3	6,171,061	AUTOPISTAS METROPOLITANAS DE PUERT	1,449,750	1,449,750	8,427	1,458,177
070101D#4	6,171,063	BASIN ELECTRIC POWER COOPERATIVE	100,000	107,113	2,486	109,599
070101F@4	6,171,065	BASIN ELECTRIC POWER COOPERATIVE I	900,000	900,000	12,716	912,716
07387#AA2	6,171,067	BEAR SWAMP FINANCE LP	2,326,974	2,326,974	9,799	2,336,772
08866TAA0	6,171,069	BIB MERCHANT VOUCHER RECEIVABLES L	600,000	600,000	1,632	601,632
08888@AA6	6,171,071	BIF II SAFE HARBOR HOLDINGS LLC	500,000	500,000	1,985	501,985
12117#AA9	6,171,077	BUREAU VERITAS HOLDINGS INC	900,000	900,000	5,505	905,505
12545RAA5	6,171,079	CREDOMATIC INTERNATIONAL CORP	1,262,041	1,380,259	14,838	1,395,096
12656*AG7	6,171,081	CSLB HOLDINGS INC	400,000	400,000	1,244	401,244
12656*AL6	6,171,083	CSLB HOLDINGS INC	800,000	800,000	1,188	801,188
14313*AB9	6,171,085	CARMAX AUTO SUPERSTORES INC	100,000	100,000	46	100,046
14313*AB9	6,171,087	CARMAX AUTO SUPERSTORES INC	900,000	920,578	417	920,995

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14313*AC7	6,171,089	CARMAX AUTO SUPERSTORES INC	100,000	100,000	47	100,047
14313*AC7	6,171,091	CARMAX AUTO SUPERSTORES INC	100,000	100,000	47	100,047
14456#AA4	6,171,093	CARRIX INC	750,000	750,000	9,403	759,403
14456#AB2	6,171,095	CARRIX INC	1,750,000	1,750,000	22,383	1,772,383
147528E#6	6,171,097	CASEYS GENERAL STORES INC	1,200,000	1,200,000	16,393	1,216,393
147528E@8	6,171,099	CASEYS GENERAL STORES INC. PRVT	5,000,000	5,000,000	59,450	5,059,450
147528F*9	6,171,101	CASEYS GENERAL STORES INC	400,000	400,000	5,583	405,583
147528G*8	6,171,103	CASEYS GENERAL STORES INC.	600,000	600,000	8,073	608,073
147528G@6	6,171,105	CASEYS GENERAL STORES INC.	1,000,000	1,000,000	7,226	1,007,226
171265A@0	6,171,111	CHUGACH ELECTRIC ASSOCIATION INC.	2,760,000	2,760,000	16,752	2,776,752
171265B#7	6,171,113	CHUGACH ELECTRIC ASSOCIATION INC.	665,000	665,000	2,915	667,915
18055#AX0	6,171,115	CLARION LION PROPERTIES FUND HOLDI	200,000	200,000	3,770	203,770
18055#AY8	6,171,117	CLARION LION PROPERTIES FUND HOLDI	200,000	200,000	3,820	203,820
18055#AZ5	6,171,119	CLARION LION PROPERTIES FUND HOLDI	500,000	500,000	9,675	509,675
184691A#0	6,171,121	CLEARBRIDGE AMERICAN ENERGY MLP FU	225,166	225,166	451	225,618
184691A*4	6,171,123	CLEARBRIDGE AMERICAN ENERGY MLP FU	169,091	169,091	244	169,335
184691A@2	6,171,125	CLEARBRIDGE AMERICAN ENERGY MLP FU	393,116	393,116	680	393,796
184691B*3	6,171,127	CLEARBRIDGE AMERICAN ENERGY MLP FU	226,435	226,435	469	226,904
185508A#5	6,171,129	CLECO POWER LLC	400,000	400,000	6,788	406,788
185508A#5	6,171,131	CLECO POWER LLC	700,000	700,000	11,878	711,878
200447A*1	6,171,133	COMISION FEDERAL DE ELECTRICIDAD	665,000	665,000	2,595	667,595
218333A*3	6,171,135	CORBION NV	1,000,000	1,000,000	15,058	1,015,058
23325PA@3	6,171,137	DNP SELECT INCOME FUND	400,000	400,000	3,300	403,300
24618#AG5	6,171,139	DELAWARE NORTH COMPANIES INC	300,000	300,000	2,980	302,980
24618#AH3	6,171,141	DELAWARE NORTH COMPANIES INC	100,000	100,000	1,284	101,284
24618#AK6	6,171,143	DELAWARE NORTH COMPANIES INC	200,000	200,000	2,940	202,940
28501*AB1	6,171,145	ELECTRIC TRANSMISSION TEXAS LLC PRVT	300,000	300,000	745	300,745
28501*AC9	6,171,147	ELECTRIC TRANSMISSION TEXAS LLC PRVT	250,000	250,000	2,911	252,911
28501*AT2	6,171,149	ELECTRIC TRANSMISSION TEXAS LLC	400,000	400,000	6,480	406,480
28501*AU9	6,171,151	ELECTRIC TRANSMISSION TEXAS LLC	500,000	500,000	9,028	509,028
32055RB*7	6,171,153	FIRST INDUSTRIAL LP	300,000	300,000	2,445	302,445
344868AA2	6,171,155	NFL TRUST V PRVT	6,500,000	6,500,000	200,922	6,700,922
34487*AA9	6,171,157	NFL TRUST IV PRVT	109,565	109,565	3,868	113,433
34487*AA9	6,171,159	NFL TRUST IV PRVT	238,261	238,261	8,411	246,672

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34488@AA6	6,171,161	NFL TRUST VI	700,000	700,000	14,398	714,398
34502*AA0	6,171,163	FOOTBALL CLUB TERM NOTES 2032 TRUS	200,000	200,000	3,513	203,513
34502*AB8	6,171,165	FOOTBALL CLUB TERM NOTES 2032 TRUS	600,000	600,000	11,364	611,364
35086@AA9	6,171,167	FOUR CORNERS OPERATING PARTNERSHIP	400,000	400,000	7,488	407,488
36221*AC1	6,171,173	GPT OPERATING PARTNERSHIP LP	800,000	800,000	12,875	812,875
36221*AD9	6,171,175	GPT OPERATING PARTNERSHIP LP	600,000	600,000	9,792	609,792
372460C#0	6,171,177	GENUINE PARTS COMPANY	400,000	400,000	7,441	407,441
375916A#0	6,171,181	GILDAN ACTIVEWEAR INC.	100,000	100,000	495	100,495
375916B@1	6,171,183	GILDAN ACTIVEWEAR INC.	300,000	300,000	1,601	301,601
37636#AK6	6,171,185	GIVAUDAN UNITED STATES INC	900,000	900,000	7,013	907,013
40447@AE5	6,171,189	HMSHOST CORP	1,600,000	1,600,000	23,666	1,623,666
40637CA@9	6,171,191	HALMA PLC	750,000	750,000	7,092	757,092
41242*BB7	6,171,193	HARDWOOD FUNDING LLC	200,000	200,000	2,736	202,736
41242*BC5	6,171,195	HARDWOOD FUNDING LLC	100,000	100,000	1,408	101,408
41242*BG6	6,171,197	HARDWOOD FUNDING LLC	200,000	200,000	2,824	202,824
42241@AH2	6,171,199	HEARST COMMUNICATIONS INC	2,000,000	2,000,000	168	2,000,168
44416*AE6	6,171,201	HUDSON TRANSMISSION PARTNERS LLC	100,000	100,000	752	100,752
44416*AF3	6,171,203	HUDSON TRANSMISSION PARTNERS LLC	100,000	100,000	752	100,752
44416*AG1	6,171,205	HUDSON TRANSMISSION PARTNERS LLC	300,000	300,000	2,257	302,257
450636AA3	6,171,207	ITR CONCESSION CO LLC	3,300,000	3,300,000	40,781	3,340,781
450636B*5	6,171,209	ITR CONCESSION CO LLC	2,000,000	2,000,000	2,716	2,002,716
45662NA*4	6,171,211	INFINEON TECHNOLOGIES AG	100,000	100,000	285	100,285
45662NA@2	6,171,213	INFINEON TECHNOLOGIES AG	200,000	200,000	592	200,592
45672BA#4	6,171,215	INFORMA PLC	300,000	300,000	2,600	302,600
45672BB#3	6,171,217	INFORMA PLC	400,000	400,000	5,109	405,109
45672BB*7	6,171,219	INFORMA PLC	300,000	300,000	2,800	302,800
45672BB@5	6,171,221	INFORMA PLC	900,000	900,000	8,832	908,832
45672BC*6	6,171,223	INFORMA PLC	200,000	200,000	2,685	202,685
46574*AA7	6,171,225	ITT HOLDINGS LLC	1,200,000	1,200,000	20,907	1,220,907
46574*AB5	6,171,227	ITT HOLDINGS LLC	1,500,000	1,500,000	26,800	1,526,800
46659*AA5	6,171,229	JM FAMILY ENTERPRISES INC	900,000	900,000	14,895	914,895
47032@AM3	6,171,231	JAMES CAMPBELL CO LLC	100,000	100,000	1,271	101,271
47032@AN1	6,171,233	JAMES CAMPBELL CO LLC	100,000	100,000	1,287	101,287
47032@AQ4	6,171,235	JAMES CAMPBELL CO LLC	100,000	100,000	1,304	101,304
47032@AR2	6,171,237	JAMES CAMPBELL CO LLC	200,000	200,000	2,353	202,353
47032@AS0	6,171,239	JAMES CAMPBELL CO LLC	200,000	200,000	2,521	202,521
486606J#4	6,171,241	KAYNE ANDERSON KYN FUND	100,000	100,000	1,346	101,346
486606J#4	6,171,243	KAYNE ANDERSON KYN FUND	100,000	100,000	1,346	101,346
486606J*8	6,171,245	KAYNE ANDERSON KYN FUND	100,000	100,000	1,173	101,173
486606J*8	6,171,247	KAYNE ANDERSON KYN FUND	100,000	100,000	1,173	101,173
486606J@6	6,171,249	KAYNE ANDERSON KYN FUND	100,000	100,000	1,309	101,309
486606J@6	6,171,251	KAYNE ANDERSON KYN FUND	100,000	100,000	1,309	101,309

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
48666*AA2	6,171,253	KCP&L GREATER MISSOURI OPERATIONS	800,000	800,000	5,894	805,894
497266B*6	6,171,255	KIRBY CORPORATION	660,000	660,000	3,860	663,860
497266B*6	6,171,257	KIRBY CORPORATION	540,000	540,000	3,158	543,158
53154*AM5	6,171,261	LIBERTY UTILITIES FINANCE GP1	1,200,000	1,200,000	131	1,200,131
53359*AA0	6,171,263	LINCOLN ELECTRIC HOLDINGS INC.	200,000	200,000	1,243	201,243
53359*AE2	6,171,265	LINCOLN ELECTRIC HOLDINGS INC.	100,000	100,000	84	100,084
53621@AG1	6,171,267	LION INDUSTRIAL PROPERTIES LP	500,000	500,000	3,450	503,450
53621@AH9	6,171,269	LION INDUSTRIAL PROPERTIES LP	200,000	200,000	1,731	201,731
53621@AJ5	6,171,271	LION INDUSTRIAL PROPERTIES LP	1,000,000	1,000,000	1,594	1,001,594
537008C*3	6,171,273	LITTELFUSE INC	100,000	100,000	1,015	101,015
537008C@1	6,171,275	LITTELFUSE INC	300,000	300,000	3,308	303,308
53767*AC2	6,171,277	LITTELFUSE INC.	100,000	100,000	790	100,790
553799AE7	6,171,279	MU FINANCE PLC	800,000	800,000	7,580	807,580
56081#BJ8	6,171,281	MAJOR LEAGUE BASEBALL TRUST	800,000	800,000	10,873	810,873
56081#BL3	6,171,283	MAJOR LEAGUE BASEBALL TRUST	300,000	300,000	3,827	303,827
57169*AR8	6,171,285	MARS INC	100,000	100,000	186	100,186
57169*AT4	6,171,287	MARS INC	1,100,000	1,100,000	2,133	1,102,133
57169*AX5	6,171,289	MARS INC	200,000	200,000	514	200,514
57169*AY3	6,171,291	MARS INC	900,000	900,000	2,397	902,397
57169*BD8	6,171,293	MARS INC	300,000	300,000	880	300,880
57169*BF3	6,171,295	MARS INC	600,000	600,000	1,883	601,883
57169*BH9	6,171,297	MARS INC	600,000	600,000	1,936	601,936
59447#AD5	6,171,299	MICHIGAN ELECTRIC TRANSMISSION CO PRVT	750,000	750,000	14,218	764,218
60040#AA0	6,171,301	MILLENNIUM PIPELINE CO LLC PRVT	883,465	883,465	4,055	887,519
60040#AB8	6,171,303	MILLENNIUM PIPELINE CO LLC PRVT	1,204,031	1,204,031	6,221	1,210,252
63636#AA4	6,171,305	NATIONAL HOCKEY LEAGUE INC	300,000	300,000	3,774	303,774
63636#AB2	6,171,307	NATIONAL HOCKEY LEAGUE INC	400,000	400,000	5,455	405,455
646025B#2	6,171,309	NEW JERSEY RESOURCES CORPORATION	100,000	100,000	649	100,649
646025C*5	6,171,311	NEW JERSEY RESOURCES CORPORATION	200,000	200,000	1,436	201,436
665228C@9	6,171,313	NORTHERN ILLINOIS GAS COMPANY	200,000	200,000	1,936	201,936
677879CE6	6,171,315	OIL INSURANCE LTD 144A	5,700,000	5,033,594	26,772	5,060,366
677879CE6	6,171,317	OIL INSURANCE LTD 144A	1,000,000	883,087	4,697	887,784
677879CE6	6,171,319	OIL INSURANCE LTD 144A	730,000	295,487	3,429	298,915
684065BH7	6,171,321	ORANGE AND ROCKLAND UTILITIES INC 144A	1,000,000	998,346	11,611	1,009,958
711123C*8	6,171,323	PEOPLES GAS LIGHT AND COKE COMPANY	800,000	800,000	7,920	807,920
73020*AC7	6,171,325	PNG COMPANIES LLC PRVT	1,000,000	1,000,000	9,985	1,009,985
73020*AC7	6,171,327	PNG COMPANIES LLC PRVT	250,000	254,229	2,496	256,725
73020*AK9	6,171,329	PNG COMPANIES LLC	200,000	200,000	2,497	202,497

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
731068A@1	6,171,331	POLARIS INDUSTRIES INC.	1,200,000	1,200,000	27,600	1,227,600
736508L*1	6,171,333	PORTLAND GENERAL ELECTRIC COMP	1,000,000	1,000,000	16,887	1,016,887
736508L@9	6,171,335	PORTLAND GENERAL ELECTRIC COMP	400,000	400,000	3,775	403,775
75974@AA0	6,171,337	RENEWABLE POWER GENERATION LLC	244,303	244,303	865	245,167
76169#AJ2	6,171,339	REYES HOLDINGS LLC	4,700,000	4,700,000	6,781	4,706,781
781172AB7	6,171,341	RUBY PIPELINE LLC	1,869,227	1,953,518	9,346	1,962,864
82011@AC7	6,171,343	SHARYLAND DISTRIBUTION & TRANSMISS	2,400,000	2,400,000	38,085	2,438,085
820439A#4	6,171,345	SHAWCOR LTD	198,724	198,724	654	199,377
820439A@6	6,171,347	SHAWCOR LTD	198,724	198,724	628	199,352
82340*AA5	6,171,349	SHEPHERDS FLAT FUNDING TRUST I	280,000	280,000	54	280,054
82340*AA5	6,171,351	SHEPHERDS FLAT FUNDING TRUST I	418,000	418,000	81	418,081
82340*AA5	6,171,353	SHEPHERDS FLAT FUNDING TRUST I	202,000	202,000	39	202,039
82340*AB3	6,171,355	SHEPHERDS FLAT FUNDING TRUST I	1,153,000	1,153,000	143	1,153,143
82340*AB3	6,171,357	SHEPHERDS FLAT FUNDING TRUST I	1,718,000	1,718,000	214	1,718,214
82340*AB3	6,171,359	SHEPHERDS FLAT FUNDING TRUST I	829,000	829,000	103	829,103
83416WAA1	6,171,361	SOLAR STAR FUNDING LLC	2,189,130	2,189,130	39,549	2,228,679
83416WAA1	6,171,363	SOLAR STAR FUNDING LLC	761,436	831,075	13,756	844,831
84055*AC2	6,171,365	SOUTH TEXAS ELECTRIC COOP INC	765,000	780,000	11,869	791,869
84857LA#8	6,171,367	SPIRE INC	350,000	350,000	1,758	351,758
84857LA@0	6,171,369	SPIRE INC	250,000	250,000	1,304	251,304
85234#AB1	6,171,371	STADIUM FUNDING TRUST	1,070,332	1,070,332	4,460	1,074,792
88307*AA3	6,171,377	TEXOMA WIND LLC	950,379	950,379	13,161	963,539
90964*AG0	6,171,381	UNITED BOTTLING MANAGEMENT CO LLC	200,000	200,000	2,882	202,882
92239MC@8	6,171,383	VECTREN UTILITY HOLDINGS INC.	900,000	900,000	13,578	913,578
980745D#7	6,171,397	WOODWARD INC	200,000	200,000	697	200,697
980745D*1	6,171,399	WOODWARD INC	200,000	200,000	570	200,570
980745E#6	6,171,401	WOODWARD INC	200,000	200,000	697	200,697
980745E@8	6,171,403	WOODWARD INC	300,000	300,000	1,008	301,008
A3158#AB5	6,171,409	HOFER FINANCIAL SERVICES GMBH	800,000	800,000	6,571	806,571
A3158#AC3	6,171,411	HOFER FINANCIAL SERVICES GMBH	2,600,000	2,600,000	23,643	2,623,643
C0445#AK2	6,171,415	ARC RESOURCES LTD PRVT	1,600,000	2,000,000	45,858	2,045,858
C3298@AB6	6,171,417	ALS CANADA LTD	200,000	200,000	2,363	202,363
C9716#AC3	6,171,419	WASTE CONNECTIONS INC	250,000	250,000	3,156	253,156
C9716#AG4	6,171,421	WASTE CONNECTIONS INC	400,000	400,000	2,438	402,438
C9716#AH2	6,171,423	WASTE CONNECTIONS INC	300,000	311,406	2,018	313,424
C9716#AK5	6,171,425	WASTE CONNECTIONS INC	1,100,000	1,100,000	1,173	1,101,173

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D2736#AH2	6,171,427	FRITZ DRAXLMAIER GMBH & CO KG	1,000,000	1,000,000	5,117	1,005,117
F9731#AF4	6,171,429	VICAT S A	6,100,000	6,100,000	151,483	6,251,483
F9731#AG2	6,171,431	VICAT S A	1,200,000	1,200,000	30,550	1,230,550
G0369@AU0	6,171,433	ANGLIAN WATER SERVICES LTD	1,700,000	1,700,000	2,901	1,702,901
G0369@AU0	6,171,435	ANGLIAN WATER SERVICES LTD	100,000	103,677	171	103,848
G0369@AW6	6,171,437	ANGLIAN WATER SERVICES FINANCING P	200,000	200,000	73	200,073
G0805#AC0	6,171,439	AGGREKO PLC	6,100,000	6,100,000	36,712	6,136,712
G1591#AN2	6,171,441	BRITVIC PLC	1,000,000	1,000,000	15,038	1,015,038
G1696#AW6	6,171,447	BUNZL FINANCE PLC	1,400,000	1,400,000	702	1,400,702
G1696#AX4	6,171,449	BUNZL FINANCE PLC	900,000	900,000	461	900,461
G2765*AB0	6,171,459	DIONYSUS AVIATION LIMITED	500,000	500,000	5,752	505,752
G2765*AC8	6,171,461	DIONYSUS AVIATION LIMITED	400,000	400,000	4,783	404,783
G2765*AD6	6,171,463	DIONYSUS AVIATION LIMITED	400,000	400,000	4,896	404,896
G2765@AA0	6,171,465	DIONYSUS AVIATION LIMITED	500,000	500,000	5,179	505,179
G4588#BC4	6,171,473	INTERMEDIATE CAPITAL GROUP PLC	1,000,000	1,000,000	21,344	1,021,344
G4588#BJ9	6,171,475	INTERMEDIATE CAPITAL GROUP PLC	500,000	500,000	1,862	501,862
G4803#AE0	6,171,477	INFORMA GROUP HOLDINGS	2,800,000	2,800,000	49,504	2,849,504
G5963#AD5	6,171,481	MEGGITT PLC PRVT	2,000,000	2,000,000	37,929	2,037,929
G5963#AE3	6,171,483	MEGGITT PLC	1,000,000	1,000,000	3,734	1,003,734
G5963#AG8	6,171,485	MEGGITT PLC	200,000	200,000	2,115	202,115
G7304*AD3	6,171,501	QUADGAS FINANCE PLC	2,300,000	2,300,000	42,324	2,342,324
G7332#AG8	6,171,503	ROLLS-ROYCE AND PARTNERS	500,000	500,000	3,123	503,123
G7770#AC6	6,171,505	SAGE GROUP PLC	300,000	300,000	4,978	304,978
G7770#AC6	6,171,507	SAGE GROUP PLC	1,500,000	1,512,668	24,888	1,537,556
G7815@AG6	6,171,509	SAP IRELAND US FINANCIAL SERVICES	900,000	900,000	13,197	913,197
G8056*AA7	6,171,515	SEVERN TRENT WATER LTD	2,400,000	2,400,000	14,268	2,414,268
G8472#AA9	6,171,517	STERIS CORPORATION	300,000	300,000	2,096	302,096
G8472#AC5	6,171,519	STERIS CORPORATION	100,000	100,000	716	100,716
G8967#AL7	6,171,523	TRITON CONTAINER INTERNATIONAL LTD	2,300,000	2,369,811	9,863	2,379,674
G8967#AU7	6,171,525	TRITON CONTAINER INTERNATIONAL LTD	1,900,000	1,900,000	27,780	1,927,780
G8967#AV5	6,171,527	TRITON CONTAINER INTERNATIONAL LTD	1,100,000	1,100,000	17,155	1,117,155
K3752#AD0	6,171,533	COPENHAGEN ARPTS A/S SR NT SER B PRVT	3,000,000	3,000,000	57,340	3,057,340
K3752#AE8	6,171,535	COPENHAGEN ARPTS A/S SR NT SER B	2,500,000	2,500,000	50,833	2,550,833
K7017#AA8	6,171,537	MERIDIAN SPIRIT APS	1,107,164	1,107,164	3,938	1,111,102
N1492@AE6	6,171,547	BOSKALIS FINANCE BV	400,000	400,000	4,026	404,026
N4281@BX2	6,171,549	ROYAL VOPAK N.V.	1,400,000	1,400,000	25,923	1,425,923

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N6704@AK5	6,171,555	OILTANKING FINANCE BV	1,000,000	1,000,000	882	1,000,882
N8084*AD9	6,171,557	SLIGRO FOOD GROUP NEDERLAND BV	1,200,000	1,200,000	19,920	1,219,920
N9061#AB4	6,171,563	VTTI MLP BV	900,000	900,000	16,558	916,558
N9061@AF7	6,171,565	VTTI BV	200,000	200,000	2,913	202,913
Q0458*AD1	6,171,571	AQUASURE FINANCE PTY LTD	600,000	600,000	5,959	605,959
Q0697#AA4	6,171,573	AUSGRID FINANCE PTY LTD	500,000	500,000	1,458	501,458
Q0697#AB2	6,171,575	AUSGRID FINANCE PTY LTD	600,000	600,000	1,800	601,800
Q2762#AC6	6,171,587	CONNECTEAST FINANCE PTY LTD	200,000	200,000	684	200,684
Q3393*AL5	6,171,589	ELECTRANET PTY LTD	500,000	500,000	3,488	503,488
Q3393*AM3	6,171,591	ELECTRANET PTY LTD	500,000	500,000	3,589	503,589
Q3629#AJ2	6,171,593	ETSA UTILITIES FINANCE PTY LTD	500,000	500,000	6,008	506,008
Q6077#AA1	6,171,595	MIGHTY RIVER POWER	3,700,000	3,700,000	62,463	3,762,463
Q6077#AB9	6,171,597	MIGHTY RIVER POWER	1,900,000	1,900,000	32,830	1,932,830
Q6518#AA8	6,171,599	NSW PORTS FINANCE CO PTY LTD	400,000	400,000	74	400,074
Q6518#AB6	6,171,601	NSW PORTS FINANCE CO PTY LTD	300,000	300,000	57	300,057
Q6518@AA0	6,171,603	NSW ELECTRICITY NETWORKS FINANCE P	300,000	300,000	1,155	301,155
Q6568@AA9	6,171,605	NETWORK FINANCE COMPANY PTY LTD	700,000	700,000	1,906	701,906
Q6568@AB7	6,171,607	NETWORK FINANCE COMPANY PTY LTD	500,000	500,000	1,400	501,400
Q6646*AA7	6,171,609	NEW TERMINAL FINANCING CO PTY LTD	100,000	100,000	477	100,477
Q6646*AB5	6,171,611	NEW TERMINAL FINANCING CO PTY LTD	300,000	300,000	1,468	301,468
Q7160#AJ8	6,171,613	ORICA LIMITED	900,000	900,000	4,934	904,934
Q7160#AL3	6,171,615	ORICA LIMITED	400,000	400,000	8,564	408,564
Q7397#AP9	6,171,617	VISY GMG	7,000,000	7,000,000	105,729	7,105,729
Q7397#AS3	6,171,619	VISY GMG	500,000	500,000	5,685	505,685
Q7450@AE0	6,171,621	PERTH AIRPORT PTY LTD	100,000	100,000	1,089	101,089
Q7450@AF7	6,171,623	PERTH AIRPORT PTY LTD	200,000	200,000	2,240	202,240
Q8852@AB8	6,171,633	TATTS GROUP LTD	3,300,000	3,300,000	61,252	3,361,252
Q9194*AE9	6,171,635	TRANSURBAN QUEENSLAND INVEST PTY L	100,000	100,000	1,255	101,255
Q9194*AF6	6,171,637	TRANSURBAN QUEENSLAND INVEST PTY L	1,400,000	1,400,000	18,085	1,418,085
Q9194@AH0	6,171,639	TRANSPower NEW ZEALAND LTD	150,000	150,000	1,491	151,491
Q9389#AD2	6,171,641	VECTOR LTD	15,000,000	15,000,000	230,888	15,230,888
Q9389#AF7	6,171,643	VECTOR LTD	2,500,000	2,500,000	1,454	2,501,454
Q9396#AK7	6,171,645	VICTORIA POWER NETWORKS (FINANCE)	400,000	400,000	583	400,583
Q9396#AL5	6,171,647	VICTORIA POWER NETWORKS (FINANCE)	100,000	100,000	151	100,151
Q9582*AA7	6,171,649	WELLINGTON ELECTRICITY DISTRIBUTIO	400,000	400,000	622	400,622

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Q9582*AB5	6,171,651	WELLINGTON ELECTRICITY DISTRIBUTIO	100,000	100,000	175	100,175
R6236*AA2	6,171,653	NORSPAN LNG VIII AS	1,140,220	1,140,220	4,575	1,144,795
T1890*AA8	6,171,655	BARILLA HOLDING SPA	2,250,000	2,250,000	756	2,250,756
Y8564*AB0	6,171,659	TEEKAY SHUTTLE TANKER FINANCE LLC	950,154	950,154	16,000	966,153
Y8564*AB0	6,171,661	TEEKAY SHUTTLE TANKER FINANCE LLC	950,154	950,154	16,000	966,153
05525BAA8	6,171,663	BAMLL_13-WBRK	750,000	712,971	2,283	715,253
060352AX9	6,171,665	BANK_17-BNK6	200,000	123,229	466	123,694
060352AX9	6,171,667	BANK_17-BNK6	200,000	123,510	466	123,975
060352AX9	6,171,669	BANK_17-BNK6	200,000	122,690	466	123,156
06541WBC5	6,171,671	BANK_17-BNK5	100,000	102,534	355	102,889
06541XAL4	6,171,673	BANK_17-BNK7	200,000	202,267	699	202,966
12508GAA4	6,171,675	CCUBS_17-C1	1,000,000	924,940	3,784	928,724
12508GAZ9	6,171,677	CCUBS_17-C1	400,000	403,675	1,514	405,188
12593GAJ1	6,171,679	COMM_15-PC1	50,000	50,874	191	51,065
12593GAJ1	6,171,681	COMM_15-PC1	50,000	50,874	191	51,066
12593PAV4	6,171,683	COMM_15-CR23	2,000,000	2,014,633	5,842	2,020,475
12593VAA7	6,171,685	CMS_15-GLPA	5,000,000	5,117,740	8,624	5,126,364
12595EAH8	6,171,687	COMM_17-COR2	100,000	100,669	393	101,062
12595FAL6	6,171,689	CSAIL_17-CX9	100,000	101,524	358	101,882
12595JAW4	6,171,691	CSAIL_17-CX10	350,000	355,901	1,240	357,140
12625KAM7	6,171,693	COMM_13-CR8	100,000	102,797	341	103,138
12626BAQ7	6,171,695	COMM_13-CR10	200,000	213,634	825	214,459
12626LAW2	6,171,697	COMM_13-CR11	100,000	107,024	445	107,469
12626LAW2	6,171,699	COMM_13-CR11	400,000	424,278	1,778	426,056
12630BBA5	6,171,701	COMM_13-CR13	750,000	763,247	2,621	765,868
12630BBF4	6,171,703	COMM_13-CR13	100,000	104,859	409	105,267
12632QBA0	6,171,705	COMM_14-CR18	900,000	937,938	3,342	941,280
17321RAJ5	6,171,707	CGCMT_13-GC17	150,000	163,163	637	163,800
17321RAL0	6,171,709	CGCMT_13-GC17	90,000	94,354	394	94,748
17321RAL0	6,171,711	CGCMT_13-GC17	140,000	146,773	613	147,386
17321RAM8	6,171,713	CGCMT_13-GC17	100,000	96,099	438	96,537
17322YAH3	6,171,715	CGCMT_14-GC25	100,000	103,430	390	103,820
17326DAH5	6,171,717	CGCMT_17-P8	100,000	100,406	368	100,774
21870KAJ7	6,171,719	CORE_15-WEST	200,000	202,697	582	203,280
21870PAN7	6,171,721	CORE_15-TEXW	500,000	508,620	1,657	510,277
23306NAC6	6,171,725	DBWF_15-LCM-A2	3,500,000	3,445,310	10,311	3,455,621
23306NAL6	6,171,727	DBWF_15-LCM	300,000	267,551	884	268,435
23306NAL6	6,171,729	DBWF_15-LCM	300,000	267,167	884	268,051
24500EAL8	6,171,731	DAFC_17-AMO	400,000	385,626	1,252	386,879
30291KAQ3	6,171,733	FREMF_13-K30	100,000	100,317	306	100,622
30291NAG9	6,171,735	FREMF_13-K32	200,000	200,083	590	200,673
30291VAG1	6,171,737	FREMF_13-K35	100,000	101,676	340	102,015
36250PAL9	6,171,739	GSMS_15-GC32	200,000	203,533	760	204,293
36251XAE7	6,171,741	GSMS_16-GS4	200,000	138,867	654	139,521

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
36251XAE7	6,171,743	GSMS_16-GS4	200,000	140,010	654	140,664
36254KAN2	6,171,745	GSMS_17-GS8	2,000,000	1,999,824	6,395	2,006,219
38379KLN6	6,171,747	GNMA_15-75	2,500,000	2,410,205	7,292	2,417,496
38379RG80	6,171,749	GNMA_17-109	3,270,000	3,105,860	8,175	3,114,035
38379RWZ2	6,171,751	GNMA_2017-72	2,125,000	1,834,612	4,427	1,839,039
46636VAP1	6,171,753	JPMCC_11-C5	200,000	213,324	931	214,255
46639JAK6	6,171,755	JPMCC_13-C10	200,000	204,466	712	205,178
46640JAC1	6,171,759	JPMCC_13-C13	100,000	93,434	349	93,783
46640JAX5	6,171,761	JPMCC_13-C13	100,000	102,589	349	102,938
46640UAD4	6,171,765	JPMBB_13-C17	760,000	773,324	2,659	775,983
46641BAD5	6,171,767	JPMCC_13-C16	750,000	762,890	2,604	765,494
46641WBB2	6,171,769	JPMBB_14_C19	200,000	208,371	803	209,173
46643TBG6	6,171,771	JPMBB_14-C26	100,000	101,062	381	101,442
46644KAG5	6,171,773	JPMCC_15-FRR2	300,000	277,643	742	278,385
48128KAZ4	6,171,775	JPMCC_17-JP6	100,000	98,435	334	98,769
48128KAZ4	6,171,777	JPMCC_17-JP6	100,000	99,755	334	100,088
50184BAA6	6,171,779	LCCM_13-GCP	7,500,000	7,659,324	22,341	7,681,665
61690GAL5	6,171,781	MSBAM_14-C14	131,000	139,495	544	140,039
61691NAK1	6,171,783	MSC_17-HR2	300,000	302,045	1,092	303,138
61761DAF9	6,171,787	MSBAM_12-C6	150,000	154,072	491	154,563
61763XAL0	6,171,789	MSBAM_14-C18	200,000	198,503	772	199,275
61764RBL1	6,171,791	MSBAM_15-C20	200,000	199,837	768	200,605
61764XBP9	6,171,793	MSBAM_15-C21	350,000	345,770	1,254	347,023
74932BAG8	6,171,797	RBSCF_13-SMV	500,000	498,381	1,463	499,844
81753RAA7	6,171,799	RRT_14-1	100,000	77,269	—	77,269
90276TAM6	6,171,801	UBSCM_17-C5	100,000	102,219	360	102,579
92938IAE2	6,171,803	WFRBS_13-UBS1	750,000	762,968	2,549	765,518
92938VAU9	6,171,805	WFRBS_14-C19	100,000	102,916	387	103,303
92939HBC8	6,171,807	WFRBS_14-C23	200,000	199,054	666	199,720
92939VAA2	6,171,809	JPMD_15-WPG	5,000,000	4,986,163	15,138	5,001,301
94989EAL1	6,171,811	WFCM_15-LC20	300,000	293,859	1,014	294,873
94989EAL1	6,171,813	WFCM_15-LC20	100,000	98,607	338	98,945
94989NAL1	6,171,815	WFCM_15-C30	100,000	91,004	387	91,391
95000PAL8	6,171,817	WFCM_16-C37	100,000	103,261	387	103,648
95000YBD6	6,171,819	WFCM_17-C40	100,000	99,153	373	99,527
06650AAF4	6,171,821	BANK_17-BNK8	3,313,765	192,305	2,455	194,760
12595FAG7	6,171,823	CSAIL_17-CX9	3,658,458	181,986	3,170	185,156
17326CBE3	6,171,825	CGCMT_17-B1	3,125,731	186,682	2,601	189,284
17326DAJ1	6,171,827	CGCMT_17-P8	1,386,116	94,015	1,079	95,093
17326FAF4	6,171,829	CGCMT_17-C4	1,732,030	132,890	1,837	134,727
3137FAQF8	6,171,831	FHMS_KW03	3,248,987	188,768	2,669	191,437
46648KAW6	6,171,833	JPMDB_17-C7	1,445,353	93,970	1,272	95,242
00075WAP4	6,171,835	ABFC_06-HE1	275,787	185,422	93	185,515
004421UU5	6,171,837	ACE_06-NC1	100,000	96,008	38	96,047
05949AZG8	6,171,839	BOAMS_04-L 4A1	162,164	160,732	502	161,234
05949CGD2	6,171,841	BOAMS_05-H 4A1	215,396	216,276	677	216,954

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
07401NAP4	6,171,843	BSMF_06-AR5	391,366	378,919	138	379,056
12594XAM6	6,171,845	CSMC_17-HL1	300,000	300,628	875	301,503
12652CAR0	6,171,847	CSMC_17-HL2	1,000,000	989,184	2,917	992,100
22541QYG1	6,171,849	CSFB_03-25	369,108	389,897	1,698	391,595
2254582J6	6,171,851	CSFB_05-8 8A1	813,689	295,511	4,751	300,262
30247DAE1	6,171,853	FFML_06-FF13	277,160	212,355	99	212,455
3133TN5N0	6,171,855	FHLMC_2214 NE	6,135	6,926	30	6,956
3136A9HT8	6,171,857	FNMA_12-110	1,271,884	1,317,774	3,248	1,321,022
3136A9HT8	6,171,859	FNMA_12-110	70,870	72,688	181	72,869
3136A9HT8	6,171,861	FNMA_12-110	150,661	155,850	385	156,235
31392AJW9	6,171,863	FNMA_01-50 BA	670,711	703,978	3,976	707,954
33850BAG2	6,171,865	FSMT_17-1	200,000	196,744	583	197,328
33850RAG7	6,171,867	FSMT_17-2	600,000	592,682	1,750	594,432
41165AAB8	6,171,869	HVMLT_07-5	288,146	265,300	205	265,505
46647EAE1	6,171,871	JPMMT_16-3	500,000	503,981	1,458	505,439
46647SAN0	6,171,873	JPMMT_17-3	500,000	498,785	1,458	500,243
46648CAH7	6,171,875	JPMMT_17-1	300,000	299,411	875	300,286
46648HAG8	6,171,877	JPMMT_17-2	300,000	297,366	875	298,241
46648HAZ6	6,171,879	JPMMT_17-2	195,686	195,819	612	196,431
46648UAG9	6,171,881	JPMMT_17-4	400,000	398,922	1,167	400,089
55265K3T4	6,171,883	MAST_03-12	206,996	221,062	909	221,971
59980AAB3	6,171,887	MCMLT_17-2	200,000	201,937	542	202,479
59980AAC1	6,171,889	MCMLT_17-2	100,000	97,991	271	98,262
59980AAC1	6,171,891	MCMLT_17-2	150,000	147,560	406	147,966
59980CAF0	6,171,893	MCMLT_17-3	299,908	292,932	812	293,744
59981HAC5	6,171,895	MCMLT_17-1	75,000	74,252	203	74,455
81745XAG2	6,171,897	SEMT_17-4	225,000	225,614	656	226,270
81746FAG0	6,171,899	SEMT_17-6	500,000	501,061	1,458	502,520
81746GAG8	6,171,901	SEMT_17-7	300,000	299,983	875	300,858
81746HAA9	6,171,903	SEMT_17-CH1	251,844	265,777	850	266,627
81746HAN1	6,171,905	SEMT_17-CH1	200,000	205,692	667	206,359
81746JAN7	6,171,907	SEMT_17-CH2	200,000	204,335	667	205,001
89171YAC5	6,171,909	TPMT_15-2	100,000	102,517	298	102,816
89171YBA8	6,171,911	TPMT_15-2	300,000	320,958	1,079	322,036
89171YBD2	6,171,913	TPMT_15-2	100,000	105,133	360	105,493
89172PAC3	6,171,915	TPMT_16-2	300,000	290,494	750	291,244
89172PAC3	6,171,917	TPMT_16-2	150,000	147,355	375	147,730
89172PAD1	6,171,919	TPMT_16-2	200,000	194,207	500	194,707
89172RAD7	6,171,921	TPMT_15-6	150,000	152,170	469	152,639
89173FAC4	6,171,923	TPMT_17-1	300,000	304,583	938	305,520
89173HAC0	6,171,925	TPMT_17-2	300,000	305,362	938	306,299
9292272G0	6,171,927	WAMU_03-S5	180,852	197,024	853	197,877
92922FWE4	6,171,929	WAMU_04-AR9 A1	282,644	290,802	792	291,594
93934FBU5	6,171,935	WMALT_05-7 4CB	95,518	52,194	575	52,769
93935FAC5	6,171,937	WMALT_06-AR6	230,634	167,084	454	167,538
93935YAA8	6,171,939	WMALT_06-AR10	181,754	135,139	61	135,200

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
05949QBG9	6,171,941	BAFC_06-2 4A1	1,081,789	744,019	3,397	747,416
073879T32	6,171,945	BSABS_05-AC7 A2	396,231	302,418	854	303,271
07387UGC9	6,171,947	BSABS_06-AC2 1A2	700,324	457,215	2,297	459,512
12667GGA5	6,171,949	CWALT_05-19CB A2	536,973	402,315	1,165	403,481
12668ANB7	6,171,951	CWALT_05-55CB 2A4	188,578	138,933	462	139,395
225458TX6	6,171,953	CSFB_05-5 3A1	199,795	161,439	445	161,884
30711XAB0	6,171,955	CAS_13-C01	300,000	300,000	357	300,357
30711XAD6	6,171,957	CAS_14-C01	3,000,000	3,019,879	3,149	3,023,028
30711XAK0	6,171,959	CAS_14-C03	939,926	872,956	776	873,732
30711XAK0	6,171,961	CAS_14-C03	2,349,815	2,274,168	1,940	2,276,108
30711XAM6	6,171,963	CAS_14-C03	885,369	852,108	719	852,827
30711XAM6	6,171,965	CAS_14-C03	885,369	849,290	719	850,009
30711XJX3	6,171,971	CAS_17-C03	267,000	284,742	218	284,960
30711XNU4	6,171,973	CAS_17-C05	742,000	763,083	507	763,590
30711XNX8	6,171,975	CAS_17-C05	445,000	454,141	304	454,445
30711XNX8	6,171,979	CAS_17-C05	287,000	293,025	196	293,221
30711XNX8	6,171,983	CAS_17-C05	24,000	24,462	16	24,479
30711XNX8	6,171,985	CAS_17-C05	222,000	226,275	152	226,427
30711XNX8	6,171,987	CAS_17-C05	178,000	181,428	122	181,550
30711XNX8	6,171,989	CAS_17-C05	31,000	31,597	21	31,618
3137G0AM1	6,172,013	STACR_14-DN1	2,000,000	2,038,178	2,132	2,040,310
3137G0BK4	6,172,015	STACR_14-DN3	876,255	836,960	863	837,823
76110H5J4	6,172,043	RALI_05-QS6 A4	134,421	106,107	377	106,484
62983PAB1	6,172,045	NAKILAT INC 144A	155,684	153,121	3,279	156,401
11,428,878	6,172,047	RUSSIAN (FEDERATION OF) REGS	89,000	76,841	575	77,416
11,428,878	6,172,049	RUSSIAN (FEDERATION OF) REGS	166,875	186,237	1,078	187,315
698299AW4	6,172,051	PANAMA (REPUBLIC OF)	186,000	190,982	3,289	194,271
698299AW4	6,172,053	PANAMA (REPUBLIC OF)	131,000	164,426	2,316	166,742
698299AW4	6,172,055	PANAMA (REPUBLIC OF)	83,000	103,987	1,467	105,454
698299AW4	6,172,057	PANAMA (REPUBLIC OF)	141,000	181,248	2,493	183,741
312939WA5	6,172,059	FGOLD 30YR	934,800	994,660	3,984	998,644
31287UAA0	6,172,061	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,063	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,065	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,067	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,069	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,071	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,073	FGOLD 30YR	2,868	2,990	16	3,006
31287UAA0	6,172,075	FGOLD 30YR	3,241	3,379	18	3,397
31287UAA0	6,172,077	FGOLD 30YR	3,241	3,379	18	3,397
31297UV49	6,172,079	FGOLD 30YR	2,826,344	2,977,484	14,180	2,991,664
31371KD57	6,172,081	FNMA 30YR	66,391	69,455	363	69,818
36215N2S2	6,172,083	GNMA 30YR	695	735	6	741
36217QFN0	6,172,085	GNMA 30YR	1,965	2,068	16	2,085
36218C7K5	6,172,087	GNMA 30YR	4,456	5,123	41	5,164
36219UVT8	6,172,089	GNMA 30YR	1,308	1,591	13	1,604

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
36220E5S2	6,172,091	GNMA 30YR	2,369	2,507	20	2,527
36295PSC7	6,172,093	GNMA 30YR	420,401	467,158	2,003	469,161
36202BNH4	6,172,095	GNMA2 30YR	54	59	—	60
06050AAA1	6,172,097	BOAA_06-8 1A1	33,262,311	306,020	25,784	331,804
22540A7C6	6,172,099	CSFB_01-HE17 AIO	2,033,218	—	981	981
22540VKN1	6,172,101	CSFB_01-28 1A2	3,391,683	—	3,402	3,402
22942JAU7	6,172,103	CSMC_06-6 DX	4,653,646	304,839	25,552	330,390
52520QAY0	6,172,245	LMT_06-7 3A2	5,631,909	—	4,933	4,933
52520QAZ7	6,172,247	LMT_06-7 3A3	10,881,056	—	9,570	9,570
52520RAF9	6,172,249	LMT_06-4 2A2	10,319,300	191,553	8,951	200,503
525245AT3	6,172,251	LXS_07-3 4AIO	18,963,786	—	15,298	15,298
12701#AA1	6,172,313	CRG_17-1	1,500,000	1,500,000	4,113	1,504,113
20268KAA8	6,172,321	CBSLT_17-BGS	266,623	271,370	121	271,491
233046AF8	6,172,323	DNKN_17-1A	1,243,750	1,246,875	9,910	1,256,785
25755TAH3	6,172,325	DPABS_17-1A	198,500	198,500	136	198,636
33830JAA3	6,172,327	GUY5_17-1	199,000	199,000	153	199,153
46620VAA2	6,172,329	HENDR_17-2A	493,097	496,231	775	497,006
518887AC8	6,172,331	DRB_17-B	88,444	92,155	46	92,202
83401BAC0	6,172,333	SOFL_17-F	300,000	299,876	181	300,057
83403YAC8	6,172,335	SOFL_17-B	200,000	202,560	123	202,684
83405DAD0	6,172,337	SOFL_17-B	300,000	299,769	178	299,947
83405LAC4	6,172,339	SOFL_17-5	300,000	299,887	185	300,072
83405QAC3	6,172,341	SCLP_17-6	300,000	299,935	176	300,111
83405QAC3	6,172,343	SCLP_17-6	200,000	199,143	117	199,260
92535VAA0	6,172,347	VBTOW_16-2A	1,081,435	1,082,955	2,498	1,085,454
92535VAB8	6,172,349	VBTOW_16-2A	200,000	199,995	613	200,608
95058XAE8	6,172,351	WEN_18-1A	598,500	598,500	2,970	601,470
3136A9FK9	6,172,353	FNMA_12-111	3,096,291	3,165,565	9,005	3,174,570
3136A9FK9	6,172,355	FNMA_12-111	2,438,034	2,395,558	7,090	2,402,648
0030092#3	6,172,357	ABERDEEN ASIA PACIFIC INC FND MRPS	20,000	500,000	1,948	501,948
09257@125	6,172,359	BLACKSTONE/GSO STRATEGIC CREDIT FD	250	250,000	100	250,100
09258*126	6,172,361	BLACKSTONE/GSO LG-SHT CRED INC FD	150	150,000	60	150,060
18469P2#6	6,172,363	CLEARBRIDGE ENERGY MLP OPPOR FUND	4	400,000	2,460	402,460
18469P4#4	6,172,365	CLEARBRIDGE ENERGY MLP OPPOR FUND	1	100,000	666	100,666
18469Q2#4	6,172,367	CLEARBRIDGE ENERGY MLP TOT RET FND	3	300,000	1,845	301,845
18469Q4#2	6,172,369	CLEARBRIDGE ENERGY MLP TOT RET FND	1	100,000	666	100,666
48660P4#8	6,172,371	KAYNE ANDERSON KYE FUND	10,000	250,000	1,400	251,400
7,924,509	6,172,373	AEGON NV	240,000	2,152,800	31,333	2,184,133
00003#AA1	6,175,723	A&E TELEVISION NETWORKS LLC	17,600,000	17,600,000	104,911	17,704,911
00003#AB9	6,175,725	A&E TELEVISION NETWORKS LLC	17,200,000	17,200,000	119,669	17,319,669
00003#AC7	6,175,727	A&E TELEVISION NETWORKS LLC	3,800,000	3,800,000	27,531	3,827,531
00003#AC7	6,175,729	A&E TELEVISION NETWORKS LLC	9,500,000	9,384,487	68,828	9,453,315

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
00003#AC7	6,175,731	A&E TELEVISION NETWORKS LLC	1,500,000	1,481,761	10,868	1,492,629
0010EQA@5	6,175,733	AMERICAN ELECTRIC POWER CO INC PRVT	4,500,000	4,500,000	25,350	4,525,350
0010EQA@5	6,175,735	AMERICAN ELECTRIC POWER CO INC PRVT	4,700,000	4,700,000	26,477	4,726,477
00114*AH6	6,175,737	AEP TRANSMISSION CO LLC	6,100,000	6,100,000	156,851	6,256,851
001201A#9	6,175,741	AGL ENERGY LTD	5,400,000	5,400,000	80,652	5,480,652
00130HBX2	6,175,743	AES CORPORATION (THE)	215,000	215,000	5,948	220,948
00168@AB2	6,175,745	ALS GROUP GENERAL PARTNERSHIP	1,600,000	1,600,000	27,264	1,627,264
00168@AB2	6,175,747	ALS GROUP GENERAL PARTNERSHIP	900,000	909,689	15,336	925,025
00168@AD8	6,175,749	ALS GROUP GENERAL PARTNERSHIP	7,400,000	7,400,000	89,318	7,489,318
00168@AE6	6,175,751	ALS GROUP GENERAL PARTNERSHIP	13,800,000	13,800,000	187,289	13,987,289
00168@AF3	6,175,753	ALS GROUP GENERAL PARTNERSHIP	4,500,000	4,500,000	43,350	4,543,350
00168@AG1	6,175,755	ALS GROUP GENERAL PARTNERSHIP	1,100,000	1,097,005	16,324	1,113,329
00168@AH9	6,175,757	ALS GROUP GENERAL PARTNERSHIP	1,100,000	1,104,011	12,997	1,117,007
00184AAC9	6,175,761	TIME WARNER INC	8,000,000	8,758,685	27,111	8,785,796
00184AAC9	6,175,763	TIME WARNER INC	5,000,000	5,441,223	16,944	5,458,167
00206RDA7	6,175,765	AT&T INC	10,000,000	9,985,113	83,333	10,068,446
00206RDH2	6,175,767	AT&T INC	3,000,000	2,994,546	19,742	3,014,288
00206RFH0	6,175,769	AT&T INC	11,000,000	10,986,004	272,189	11,258,192
00206RFM9	6,175,771	AT&T INC	3,018,000	3,000,042	64,761	3,064,804
00206RFM9	6,175,773	AT&T INC	5,031,000	5,000,077	107,957	5,108,034
00206RFM9	6,175,775	AT&T INC	5,031,000	5,000,077	107,957	5,108,034
002824AW0	6,175,777	ABBOTT LABORATORIES	10,000,000	9,998,814	176,458	10,175,273
002824AW0	6,175,779	ABBOTT LABORATORIES	5,000,000	5,007,579	88,229	5,095,809
002824BF6	6,175,781	ABBOTT LABORATORIES	700,000	695,430	11,010	706,440
002824BG4	6,175,783	ABBOTT LABORATORIES	3,500,000	3,478,644	69,733	3,548,376
00287YAV1	6,175,787	ABBVIE INC	1,250,000	1,243,632	24,934	1,268,566
00289LAA3	6,175,789	ABENGOA TRANSMISSION SUR SA	3,766,180	3,766,233	719	3,766,952
003009A*8	6,175,791	ABERDEEN ASIA PACIFIC INCOME FUND	4,400,000	4,400,000	51,816	4,451,816
003009A@6	6,175,793	ABERDEEN ASIA PACIFIC INCOME FUND	1,700,000	1,700,000	24,221	1,724,221
003009B*7	6,175,795	ABERDEEN ASIA PACIFIC INCOME FUND	1,850,000	1,850,000	15,401	1,865,401
00386SAJ1	6,175,797	ABU DHABI NATIONAL ENERGY CO	535,000	533,883	12,049	545,932
00388WAC5	6,175,799	TAQA ABU DHABI NATIONAL	400,000	396,622	6,271	402,893
00388WAC5	6,175,801	TAQA ABU DHABI NATIONAL	300,000	301,900	4,703	306,604
00440EAV9	6,175,803	ACE INA HOLDINGS INC	1,750,000	1,745,738	28,987	1,774,725
00507UAF8	6,175,807	ALLERGAN FUNDING SCS	9,500,000	9,476,418	138,172	9,614,590
00507UAS0	6,175,809	ALLERGAN FUNDING SCS	2,000,000	1,994,846	9,711	2,004,557
00507UAS0	6,175,811	ALLERGAN FUNDING SCS	450,000	443,553	2,185	445,738
00507VAE9	6,175,813	ACTIVISION BLIZZARD INC	150,000	150,000	1,174	151,174

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
00507VAM1	6,175,815	ACTIVISION BLIZZARD INC	6,000,000	5,965,105	77,067	6,042,172
00508XAF1	6,175,817	ACTUANT CORPORATION	755,000	755,000	16,044	771,044
00687YAA3	6,175,819	ADIANT GLOBAL HOLDINGS LTD	418,000	401,882	4,302	406,184
00687YAA3	6,175,821	ADIANT GLOBAL HOLDINGS LTD	360,000	346,113	3,705	349,818
00724FAC5	6,175,825	ADOBE SYSTEMS INCORPORATED	750,000	744,294	6,094	750,387
00737BAB1	6,175,827	ADS TACTICAL INC -TL	2,172,500	2,156,439	2,263	2,158,703
00774CAB3	6,175,829	AECOM	810,000	810,000	5,304	815,304
00774CAB3	6,175,831	AECOM	1,350,000	1,340,880	8,841	1,349,721
00802#AA4	6,175,833	AEROSTAR AIRPORT HOLDINGS LLC	10,119,143	10,119,143	63,034	10,182,177
00802#AA4	6,175,835	AEROSTAR AIRPORT HOLDINGS LLC	945,714	945,714	5,891	951,605
008474A@7	6,175,837	AGNICO-EAGLE MINES LIMITED PRVT	8,000,000	8,000,000	35,573	8,035,573
008474B#4	6,175,839	AGNICO-EAGLE MINES LIMITED	1,100,000	1,100,000	16,785	1,116,785
008474C#3	6,175,841	AGNICO-EAGLE MINES LIMITED	300,000	300,000	4,494	304,494
008474C*7	6,175,843	AGNICO-EAGLE MINES LIMITED	4,700,000	4,700,000	76,459	4,776,459
008474D*6	6,175,845	AGNICO-EAGLE MINES LIMITED	300,000	300,000	4,717	304,717
008474D@4	6,175,847	AGNICO-EAGLE MINES LIMITED	1,100,000	1,100,000	17,670	1,117,670
00908PAA5	6,175,849	AIR CANADA 2017-1 CLASS AA PASS TH	2,500,000	2,500,000	29,792	2,529,792
009090AA9	6,175,851	AIR CANADA 2015-1A PTT	266,361	266,361	1,225	267,586
009090AA9	6,175,853	AIR CANADA 2015-1A PTT	266,361	257,737	1,225	258,963
00912XA#1	6,175,855	AIR LEASE CORPORATION	5,000,000	5,000,000	66,103	5,066,103
00912XAN4	6,175,857	AIR LEASE CORPORATION	5,000,000	4,972,424	27,153	4,999,577
010392EC8	6,175,863	ALABAMA POWER COMPANY	1,418,000	1,645,138	17,063	1,662,201
010392EC8	6,175,865	ALABAMA POWER COMPANY	1,000,000	1,159,784	12,033	1,171,817
01168BAU5	6,175,869	ALASKA COMMUNICATIONS LLC TL	1,691,500	1,668,703	1,625	1,670,328
01185*AA3	6,175,871	ALASKA VENTURES LLC	13,072,616	13,072,616	52,570	13,125,186
013716AW5	6,175,875	ALCAN INC	5,630,000	5,469,752	134,885	5,604,638
013817AV3	6,175,877	ALCOA INC	7,000,000	6,996,212	16,800	7,013,012
013822AB7	6,175,879	ALCOA NEDERLAND HOLDING BV	200,000	200,000	1,206	201,206
013822AB7	6,175,881	ALCOA NEDERLAND HOLDING BV	1,500,000	1,525,233	9,042	1,534,275
01439@AF4	6,175,883	ALDI SOUTH GROUP PRVT	1,700,000	1,692,184	7,382	1,699,567
01609WAT9	6,175,885	ALIBABA GROUP HOLDING LTD	1,750,000	1,739,790	23,965	1,763,755
01609WAT9	6,175,887	ALIBABA GROUP HOLDING LTD	3,000,000	2,999,194	41,083	3,040,278
01609WAU6	6,175,889	ALIBABA GROUP HOLDING LTD	1,250,000	1,248,310	20,139	1,268,449
020002AY7	6,175,893	ALLSTATE CORPORATION (THE)	3,500,000	3,487,728	53,589	3,541,317
020002AZ4	6,175,895	ALLSTATE CORPORATION (THE)	3,000,000	2,996,757	35,700	3,032,457
020002AZ4	6,175,897	ALLSTATE CORPORATION (THE)	2,000,000	1,998,041	23,800	2,021,841
02109TAC6	6,175,899	ALROSA FINANCE SA	300,000	300,000	11,496	311,496
02109TAC6	6,175,901	ALROSA FINANCE SA	200,000	200,000	7,664	207,664
02155FAC9	6,175,903	ALTICE US FINANCE I CORP	830,000	830,000	21,050	851,050
023135BA3	6,175,909	AMAZON.COM INC	2,000,000	1,996,873	12,075	2,008,948
02343*AB8	6,175,915	AMCOR LIMITED PRVT	21,000,000	21,000,000	451,407	21,451,407
02343UAA3	6,175,917	AMCOR FINANCE (USA) INC	3,250,000	3,249,328	982	3,250,310
023551AJ3	6,175,919	HESS CORPORATION	10,000,000	11,118,623	154,111	11,272,734

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
023551AJ3	6,175,921	HESS CORPORATION	5,000,000	5,551,427	77,056	5,628,482
023608AG7	6,175,923	AMEREN CORP	1,000,000	999,261	7,706	1,006,967
02364WAW7	6,175,933	AMERICA MOVIL SAB DE CV	148,000	149,082	637	149,719
02364WAW5	6,175,935	AMERICA MOVIL SAB DE CV	3,200,000	3,725,892	16,878	3,742,770
02364WAW5	6,175,937	AMERICA MOVIL SAB DE CV	900,000	992,777	4,747	997,524
023761AA7	6,175,939	AMERICAN AIRLINES INC	5,285,499	5,285,499	40,728	5,326,227
023765AA8	6,175,941	AMERICAN AIRLINES INC 16-2 AA	3,318,000	3,318,000	40,111	3,358,111
02376UAA3	6,175,943	AMERICAN AIRLINES INC	1,763,447	1,763,447	18,563	1,782,010
02376UAA3	6,175,945	AMERICAN AIRLINES INC	4,269,398	4,269,398	44,941	4,314,339
02377BAB2	6,175,947	AMERICAN AIRLINES INC	2,263,234	2,263,234	8,827	2,272,061
026874BS5	6,175,949	AMERICAN INTERNATIONAL GROUP INC	1,500,000	1,500,123	56,544	1,556,667
029912BC5	6,175,951	AMERICAN TOWER CORPORATION	14,000,000	13,995,425	117,833	14,113,258
029912BE1	6,175,953	AMERICAN TOWER CORPORATION	21,000,000	20,988,182	619,500	21,607,682
03028PC*5	6,175,955	AMERICAN TRANSMISSION COMPANY LLC	6,000,000	5,597,166	31,970	5,629,136
03028PC@3	6,175,957	AMERICAN TRANSMISSION COMPANY LLC	4,000,000	3,767,285	21,824	3,789,109
03040#AD4	6,175,959	AMERISOURCEBERGEN CORPORATION	2,900,000	2,920,198	58,854	2,979,051
03040#AJ1	6,175,963	RWE AG PRVT	3,300,000	3,300,000	99,669	3,399,669
03040WAL9	6,175,965	AMERICAN WATER CAPITAL CORP	10,000,000	9,990,954	56,667	10,047,621
03073EAL9	6,175,967	AMERISOURCEBERGEN CORPORATION	10,500,000	10,480,660	164,617	10,645,277
03073EAL9	6,175,969	AMERISOURCEBERGEN CORPORATION	3,000,000	2,994,474	47,033	3,041,508
03073EAM7	6,175,971	AMERISOURCEBERGEN CORPORATION	1,750,000	1,743,306	9,479	1,752,785
03076CAF3	6,175,973	AMERIPRISE FINANCIAL INC	7,000,000	6,980,319	12,444	6,992,763
03076CAF3	6,175,975	AMERIPRISE FINANCIAL INC	2,000,000	1,994,377	3,556	1,997,932
03076CAF3	6,175,977	AMERIPRISE FINANCIAL INC	6,000,000	6,070,139	10,667	6,080,805
03076CAF3	6,175,979	AMERIPRISE FINANCIAL INC	8,525,000	8,842,281	15,156	8,857,436
031100E*7	6,175,983	AMETEK INC	3,200,000	3,200,000	10,278	3,210,278
031162BA7	6,175,987	AMGEN INC	2,000,000	2,142,958	32,000	2,174,958
031162BA7	6,175,989	AMGEN INC	3,000,000	3,154,490	48,000	3,202,490
031162BA7	6,175,991	AMGEN INC	2,000,000	2,102,993	32,000	2,134,993
031162BG4	6,175,995	AMGEN INC.	13,000,000	12,987,912	201,356	13,189,267
031652BE9	6,175,997	AMKOR TECHNOLOGY INC.	1,773,000	1,773,000	48,942	1,821,942
032165AD4	6,175,999	AMSOUTH BANCORPORATION	775,000	673,991	26,156	700,147
032177AE7	6,176,001	AMSTED INDUSTRIES INC	595,000	595,000	3,801	598,801
032510AC3	6,176,003	ANADARKO PETROLEUM CORP	2,000,000	1,937,752	15,844	1,953,596
032654AJ4	6,176,005	ANALOG DEVICES INC	1,000,000	998,170	14,733	1,012,904
032654AJ4	6,176,007	ANALOG DEVICES INC	2,000,000	1,996,340	29,467	2,025,807
03512TAA9	6,176,009	ANGLOGOLD HOLDINGS PLC	2,050,000	2,049,250	4,897	2,054,147
03512TAA9	6,176,011	ANGLOGOLD HOLDINGS PLC	135,000	134,951	323	135,273
03512TAA9	6,176,013	ANGLOGOLD HOLDINGS PLC	80,000	80,365	191	80,556
03512TAA9	6,176,015	ANGLOGOLD HOLDINGS PLC	450,000	450,231	1,075	451,306
035229CL5	6,176,017	ANHEUSER-BUSCH COS INC	2,000,000	1,615,443	60,000	1,675,443

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035240AL4	6,176,019	ANHEUSER-BUSCH INBEV WORLDWIDE INC	8,000,000	8,144,513	24,000	8,168,513
035242AM8	6,176,023	ANHEUSER-BUSCH INBEV FINANCE INC	10,000,000	9,922,687	117,500	10,040,187
035242AP1	6,176,027	ANHEUSER-BUSCH INBEV FINANCE INC	15,000,000	14,979,918	136,875	15,116,793
035242AP1	6,176,029	ANHEUSER-BUSCH INBEV FINANCE INC	5,000,000	5,002,691	45,625	5,048,316
035287AD3	6,176,031	ANIXTER INC.	625,000	625,000	17,578	642,578
035287AE1	6,176,033	ANIXTER INC	750,000	761,480	3,203	764,683
03674XAF3	6,176,035	ANTERO RESOURCES CORP	665,000	665,000	15,586	680,586
03674XAF3	6,176,037	ANTERO RESOURCES CORP	400,000	400,250	9,375	409,625
037389AK9	6,176,039	AON CORP	8,000,000	8,918,520	218,800	9,137,320
037389AK9	6,176,041	AON CORP	1,000,000	1,100,352	27,350	1,127,702
037411AW5	6,176,043	APACHE CORP	12,000,000	11,889,460	102,000	11,991,460
037735CM7	6,176,045	APPALACHIAN POWER CO	2,800,000	2,795,799	16,333	2,812,133
037833AL4	6,176,047	APPLE INC	3,000,000	2,508,407	56,788	2,565,194
037833CR9	6,176,051	APPLE INC	3,500,000	3,500,000	52,889	3,552,889
038222AF2	6,176,053	APPLIED MATERIALS INC	20,000,000	19,984,933	324,889	20,309,822
038222AJ4	6,176,055	APPLIED MATERIALS INC	4,400,000	4,387,657	14,300	4,401,957
038222AJ4	6,176,057	APPLIED MATERIALS INC	3,500,000	3,490,182	11,375	3,501,557
038222AK1	6,176,059	APPLIED MATERIALS INC	500,000	498,456	2,125	500,581
038222AL9	6,176,061	APPLIED MATERIALS INC	2,000,000	1,993,564	5,500	1,999,064
04015CAA6	6,176,069	ARES FINANCE CO LLC	5,000,000	4,940,222	12,778	4,953,000
04220@AA2	6,176,071	ARMENIA MOUNTAIN WIND LLC	7,644,363	7,644,363	83,761	7,728,124
04220@AA2	6,176,073	ARMENIA MOUNTAIN WIND LLC	1,170,056	1,170,056	12,821	1,182,876
04317@AF5	6,176,075	ARTHUR J GALLAGHER & CO	1,600,000	1,600,000	13,028	1,613,028
04317@AG3	6,176,077	ARTHUR J GALLAGHER & CO	4,700,000	4,700,000	39,522	4,739,522
04317@AH1	6,176,079	ARTHUR J GALLAGHER & CO	6,200,000	6,200,000	54,891	6,254,891
04317@AQ1	6,176,081	ARTHUR J GALLAGHER & CO	10,500,000	10,500,000	191,217	10,691,217
04317@AR9	6,176,083	ARTHUR J GALLAGHER & CO	5,900,000	5,900,000	111,108	6,011,108
04317NAE9	6,176,085	ARUBA (GOVERNMENT)	2,040,000	2,056,774	12,318	2,069,092
044209AF1	6,176,087	ASHLAND INC.	400,000	400,000	4,011	404,011
044209AF1	6,176,089	ASHLAND INC.	350,000	348,325	3,510	351,835
44,286,939	6,176,091	DOLPHIN ENERGY LTD REGS	54,896	55,013	1,221	56,234
44,286,939	6,176,093	DOLPHIN ENERGY LTD REGS	87,600	88,643	1,949	90,591
44,286,939	6,176,095	DOLPHIN ENERGY LTD REGS	140,160	141,763	3,118	144,881
44,286,939	6,176,097	DOLPHIN ENERGY LTD REGS	54,896	55,549	1,221	56,771
44,286,939	6,176,099	DOLPHIN ENERGY LTD REGS	54,896	55,524	1,221	56,745
44,286,939	6,176,101	DOLPHIN ENERGY LTD REGS	84,096	84,956	1,871	86,827
44,286,939	6,176,103	DOLPHIN ENERGY LTD REGS	32,704	33,039	727	33,766
44,286,939	6,176,105	DOLPHIN ENERGY LTD REGS	40,880	42,222	909	43,131
45,230,040	6,176,107	TAQA ABU DHABI NATIONAL REGS	360,000	357,628	2,813	360,441
45,230,040	6,176,109	TAQA ABU DHABI NATIONAL REGS	140,000	139,078	1,094	140,171
45,230,040	6,176,111	TAQA ABU DHABI NATIONAL REGS	100,000	100,483	781	101,264
046353AL2	6,176,113	ASTRAZENECA PLC	5,000,000	4,963,489	77,344	5,040,833

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048303E*8	6,176,115	ATLANTIC CITY ELECTRIC CO	9,900,000	9,900,000	144,375	10,044,375
053015AE3	6,176,117	AUTOMATIC DATA PROCESSING INC	1,250,000	1,248,953	5,391	1,254,343
05330KAA3	6,176,119	AUTOPISTAS METROPOLITANAS DE PUERT	8,988,450	8,988,450	52,245	9,040,695
053332AT9	6,176,121	AUTOZONE INC	4,250,000	4,249,092	3,689	4,252,781
05490LAA7	6,176,123	BLUE CROSS & BLUE SHIELD OF MINNES	150,000	149,991	2,843	152,833
05490LAA7	6,176,125	BLUE CROSS & BLUE SHIELD OF MINNES	2,500,000	2,486,923	47,375	2,534,298
055262A#6	6,176,127	BASF SE	9,900,000	9,900,000	149,765	10,049,765
05526DBC8	6,176,131	BAT CAPITAL CORP	4,500,000	4,500,000	41,705	4,541,705
05526DBE4	6,176,133	BAT CAPITAL CORP	2,000,000	2,000,000	19,169	2,019,169
05530QAL4	6,176,135	BAT INTERNATIONAL FINANCE PLC	3,000,000	2,998,294	39,667	3,037,961
055451AW8	6,176,141	BHP BILLITON FINANCE (USA) LTD	1,400,000	1,400,000	2,917	1,402,917
055451AX6	6,176,143	BHP BILLITON FINANCE (USA) LTD	2,800,000	2,800,000	6,300	2,806,300
055451AX6	6,176,145	BHP BILLITON FINANCE (USA) LTD	6,300,000	6,413,968	14,175	6,428,143
05565EAH8	6,176,149	BMW US CAPITAL LLC	8,000,000	7,689,375	12,444	7,701,819
05565EF#7	6,176,151	BMW US CAPITAL LLC	10,000,000	10,000,000	49,183	10,049,183
05565EG#6	6,176,153	BMW US CAPITAL LLC	13,000,000	13,000,000	113,512	13,113,512
05565QCJ5	6,176,157	BP CAPITAL MARKETS PLC	2,000,000	2,000,000	7,766	2,007,766
05565QCP1	6,176,161	BP CAPITAL MARKETS PLC	3,000,000	3,068,418	25,745	3,094,163
05565QCZ9	6,176,163	BP CAPITAL MARKETS PLC	200,000	200,000	748	200,748
05565QDA3	6,176,165	BP CAPITAL MARKETS PLC	200,000	200,000	857	200,857
05565QDH8	6,176,167	BP CAPITAL MARKETS PLC	8,000,000	8,029,527	126,582	8,156,109
05565QDN5	6,176,169	BP CAPITAL MARKETS PLC	4,000,000	4,000,000	15,302	4,015,302
05577@AP5	6,176,175	UNION PACIFIC CORP SER A-1	608,690	608,690	4,519	613,209
05577@AQ3	6,176,177	UNION PACIFIC CORP SER A-2	286,442	286,442	2,126	288,569
05577@AR1	6,176,179	UNION PACIFIC CORP	1,163,672	1,345,826	26,152	1,371,978
05674RAB0	6,176,181	BAHRAIN KINGDOM OF (GOVERNMENT)	1,270,000	1,269,169	25,065	1,294,234
05674RAC8	6,176,183	BAHRAIN KINGDOM OF (GOVERNMENT)	1,500,000	1,495,023	22,969	1,517,992
05674RAF1	6,176,185	BAHRAIN KINGDOM OF (GOVERNMENT)	2,250,000	2,250,000	41,563	2,291,563
057224BC0	6,176,187	BAKER HUGHES INC	2,570,000	2,568,086	17,362	2,585,448
05723KAF7	6,176,191	BAKER HUGHES A GE CO LLC / BAKER H	3,000,000	3,000,000	47,600	3,047,600
05964HAB1	6,176,195	BANCO SANTANDER SA	10,000,000	9,918,508	23,611	9,942,119
05965MAA1	6,176,197	BANCO DEL ESTADO DE CHILE	2,515,000	2,510,997	22,469	2,533,466
05970AAA0	6,176,199	BANCO NACIONAL DE COMERCIO EXTERIO	3,750,000	3,741,728	7,747	3,749,475
06051GEM7	6,176,201	BANK OF AMERICA CORP	10,000,000	9,981,768	153,583	10,135,351
06051GEN5	6,176,203	BANK OF AMERICA CORP	12,000,000	11,883,278	164,500	12,047,778
06051GFS3	6,176,205	BANK OF AMERICA CORP	15,000,000	15,134,160	145,313	15,279,473
06051GGR4	6,176,207	BANK OF AMERICA CORP	5,550,000	5,550,000	55,392	5,605,392
06368BGS1	6,176,209	BANK OF MONTREAL	3,000,000	3,000,000	44,051	3,044,051
064159KJ4	6,176,221	BANK OF NOVA SCOTIA	5,000,000	5,000,000	12,271	5,012,271

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
064255AR3	6,176,223	BANK OF TOKYO-MITSUBISHI UFJ LTD	3,000,000	2,993,143	17,767	3,010,909
064255BJ0	6,176,225	BANK OF TOKYO MITSUBISHI UFJ LTD	2,000,000	1,994,997	9,569	2,004,567
06738EAN5	6,176,227	BARCLAYS PLC	11,000,000	10,956,688	145,712	11,102,400
06738EAU9	6,176,229	BARCLAYS PLC	7,500,000	7,500,000	100,293	7,600,293
06849AAB5	6,176,231	ABX FINANCING COMPANY 144A	10,000,000	10,002,147	28,222	10,030,369
06850#AD6	6,176,233	BARRIERSAFE SOLUTIONS INTERNATIONAL INC	2,500,000	2,500,000	9,100	2,509,100
070101AH3	6,176,235	BASIN ELECTRIC POWER COOPERATIVE I	3,750,000	3,736,528	2,474	3,739,002
070101D#4	6,176,237	BASIN ELECTRIC POWER COOPERATIVE	2,100,000	2,249,375	52,201	2,301,576
070101F@4	6,176,239	BASIN ELECTRIC POWER COOPERATIVE I	4,000,000	4,000,000	56,516	4,056,516
07330MAA5	6,176,245	BRANCH BANKING AND TRUST COMPANY	12,000,000	11,978,384	1,267	11,979,651
07387#AA2	6,176,247	BEAR SWAMP FINANCE LP	19,294,492	19,294,492	81,246	19,375,738
07387#AA2	6,176,249	BEAR SWAMP FINANCE LP	3,005,675	3,005,675	12,656	3,018,331
085209AC8	6,176,251	BERMUDA (GOVERNMENT)	200,000	200,000	2,292	202,292
08861JAA7	6,176,253	BHARTI AIRTEL INTERNATIONAL (NETHE	1,600,000	1,627,572	11,389	1,638,961
08861JAA7	6,176,255	BHARTI AIRTEL INTERNATIONAL (NETHE	1,000,000	1,017,214	7,118	1,024,332
08866TAA0	6,176,257	BIB MERCHANT VOUCHER RECEIVABLES L	1,100,000	1,100,000	2,992	1,102,992
08888@AA6	6,176,259	BIF II SAFE HARBOR HOLDINGS LLC	3,300,000	3,300,000	13,100	3,313,100
09062XAD5	6,176,261	BIOGEN INC	2,200,000	2,185,076	14,618	2,199,693
092113AL3	6,176,265	BLACK HILLS CORP	3,750,000	3,740,875	43,615	3,784,489
09247XAL5	6,176,269	BLACKROCK INC	5,000,000	5,066,667	20,903	5,087,569
09247XAN1	6,176,271	BLACKROCK INC	2,500,000	2,490,814	10,222	2,501,036
095370AD4	6,176,275	BLUE CUBE SPINCO INC	640,000	640,000	2,844	642,844
096630AF5	6,176,277	BOARDWALK PIPELINES LP	2,400,000	2,392,645	31,447	2,424,092
096630AF5	6,176,279	BOARDWALK PIPELINES LP	7,000,000	7,011,033	91,719	7,102,753
097023BJ3	6,176,281	BOEING CO	2,600,000	2,555,461	10,833	2,566,294
097023BK0	6,176,283	BOEING CO	1,230,000	1,163,326	6,765	1,170,091
097023BP9	6,176,285	BOEING CO	1,100,000	1,079,514	79	1,079,594
09952AAC0	6,176,289	BORAL FINANCE PTY LIMITED	3,500,000	3,484,396	65,625	3,550,021
10112RAU8	6,176,293	BOSTON PROPERTIES LP	7,000,000	6,992,183	67,375	7,059,558
10112RAX2	6,176,295	BOSTON PROPERTIES LP	5,000,000	4,988,311	45,625	5,033,936
105756BZ2	6,176,305	BRAZIL FEDERATIVE REPUBLIC OF (GOV	340,000	338,804	4,718	343,521
109043AG4	6,176,307	BRIGGS & STRATTON CORP	265,000	265,000	6,883	271,883
11120VAA1	6,176,313	BRIXMOR OPERATING PARTNERSHIP LP	2,140,000	2,139,374	20,598	2,159,972
11134LAF6	6,176,317	BROADCOM CORPORATION/BROADCOM CAYM	6,500,000	6,494,339	69,378	6,563,717
11134LAH2	6,176,319	BROADCOM CORPORATION/BROADCOM CAYM	2,000,000	1,992,107	22,819	2,014,926
11134LAH2	6,176,321	BROADCOM CORPORATION/BROADCOM CAYM	4,000,000	3,984,213	45,639	4,029,852

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
11271LAB8	6,176,323	BROOKFIELD FINANCE INC	3,000,000	2,977,495	16,058	2,993,553
11271RAA7	6,176,325	BROOKFIELD FINANCE INC	5,000,000	4,989,058	16,667	5,005,725
11283#AB7	6,176,327	BROOKFIELD POWER NY PRVT	10,000,000	10,000,000	221,625	10,221,625
11283#AE1	6,176,329	BROOKFIELD POWER NEW YORK FINANCE	4,100,000	4,100,000	64,982	4,164,982
11283*AA3	6,176,331	BROOKFIELD WHITE PINE HYDRO LLC	3,400,000	3,400,000	12,876	3,412,876
12011BM0	6,176,335	BUILDING MATERIALS CORP OF AMERICA	500,000	511,076	12,392	523,469
12011BN8	6,176,337	BUILDING MATERIALS CORP OF AMERICA	1,560,000	1,560,000	4,160	1,564,160
12117#AA9	6,176,339	BUREAU VERITAS HOLDINGS INC	4,100,000	4,100,000	25,078	4,125,078
124857AM5	6,176,341	CBS CORP	10,000,000	9,983,854	78,111	10,061,965
124857AP8	6,176,343	CBS CORP	2,500,000	2,482,873	25,764	2,508,637
124857AQ6	6,176,345	CBS CORP	7,000,000	6,901,842	82,444	6,984,286
1248EPBG7	6,176,349	CCO HOLDINGS LLC	240,000	240,000	6,450	246,450
1248EPBG7	6,176,351	CCO HOLDINGS LLC	350,000	351,766	9,406	361,172
125094AQ5	6,176,359	CDP FINANCIAL INC	5,000,000	4,987,665	42,438	5,030,103
12513GBC2	6,176,361	CDW LLC / CDW FINANCE CORP	340,000	340,000	2,833	342,833
12513GBC2	6,176,363	CDW LLC / CDW FINANCE CORP	170,000	169,626	1,417	171,043
12513GBC2	6,176,365	CDW LLC / CDW FINANCE CORP	550,000	550,000	4,583	554,583
12527GAG8	6,176,367	CF INDUSTRIES INC	4,000,000	3,995,733	56,667	4,052,399
12527GAH6	6,176,371	CF INDUSTRIES INC	10,000,000	9,860,808	187,500	10,048,308
12542RF#2	6,176,373	CHS INC	3,200,000	3,200,000	57,052	3,257,052
12542RG*5	6,176,375	CHS INC	10,100,000	10,100,000	186,048	10,286,048
12543DAU4	6,176,377	CHS/COMMUNITY HEALTH SYSTEMS INC	50,000	50,000	641	50,641
12543DAU4	6,176,379	CHS/COMMUNITY HEALTH SYSTEMS INC	250,000	251,105	3,203	254,308
12545RAA5	6,176,381	CREDOMATIC INTERNATIONAL CORP	5,970,423	6,529,685	70,194	6,599,879
12563UAB3	6,176,383	CK HUTCHISON INTERNATIONAL (17) LT	2,250,000	2,239,408	5,688	2,245,095
12572QAG0	6,176,385	CME GROUP INC	2,825,000	2,821,176	10,829	2,832,005
126304AK0	6,176,391	CSC HOLDINGS INC.	230,000	230,423	5,164	235,586
126304AK0	6,176,393	CSC HOLDINGS INC.	580,000	581,111	13,022	594,133
126304AK0	6,176,395	CSC HOLDINGS INC.	200,000	200,720	4,490	205,210
126307AC1	6,176,397	CSC HOLDINGS LLC	350,000	353,984	6,373	360,357
12656*AF9	6,176,399	CSLB HOLDINGS INC	3,800,000	3,800,000	9,495	3,809,495
12656*AG7	6,176,401	CSLB HOLDINGS INC	2,400,000	2,400,000	7,467	2,407,467
12656*AL6	6,176,403	CSLB HOLDINGS INC	9,500,000	9,500,000	14,108	9,514,108
126650CL2	6,176,405	CVS CAREMARK CORP	5,000,000	4,961,757	54,358	5,016,114
126650CL2	6,176,407	CVS CAREMARK CORP	7,000,000	7,108,475	76,101	7,184,575
126650CQ1	6,176,409	CVS HEALTH CORP	160,000	160,000	3,167	163,167
126650CS7	6,176,411	CVS HEALTH CORP	160,000	160,000	3,333	163,333
12673PAF2	6,176,415	CA INC	12,000,000	11,994,369	108,000	12,102,369
131347CA2	6,176,421	CALPINE CORP	500,000	502,554	8,833	511,388
131347CA2	6,176,423	CALPINE CORP	590,000	596,481	10,423	606,904

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136375BD3	6,176,425	CANADIAN NATIONAL RAILWAY COMPANY	1,000,000	1,048,268	20,317	1,068,585
13645RAV6	6,176,429	CANADIAN PACIFIC RAILWAY CO	1,000,000	995,801	6,133	1,001,934
14268#AA2	6,176,437	CARLSBAD ENERGY HOLDINGS LLC	1,682,310	1,682,310	5,968	1,688,278
14268#AA2	6,176,439	CARLSBAD ENERGY HOLDINGS LLC	300,000	300,000	1,064	301,064
14313*AA1	6,176,441	CARMAX AUTO SUPERSTORES INC	400,000	400,000	172	400,172
14313*AB9	6,176,443	CARMAX AUTO SUPERSTORES INC	2,400,000	2,400,000	1,112	2,401,112
14313*AB9	6,176,445	CARMAX AUTO SUPERSTORES INC	1,000,000	1,000,000	463	1,000,463
14313*AB9	6,176,447	CARMAX AUTO SUPERSTORES INC	2,600,000	2,659,447	1,205	2,660,652
14313*AC7	6,176,449	CARMAX AUTO SUPERSTORES INC	3,400,000	3,400,000	1,613	3,401,613
14313*AC7	6,176,451	CARMAX AUTO SUPERSTORES INC	2,000,000	2,000,000	949	2,000,949
14456#AA4	6,176,453	CARRIX INC	3,100,000	3,100,000	38,867	3,138,867
14456#AB2	6,176,455	CARRIX INC	7,750,000	7,750,000	99,127	7,849,127
147528D#7	6,176,457	CASEYS GENERAL STORES INC. PRVT	750,000	750,000	3,813	753,813
147528E#6	6,176,459	CASEYS GENERAL STORES INC	6,300,000	6,300,000	86,062	6,386,062
147528E@8	6,176,461	CASEYS GENERAL STORES INC. PRVT	22,000,000	22,000,000	261,580	22,261,580
147528F#5	6,176,463	CASEYS GENERAL STORES INC	2,500,000	2,500,000	775	2,500,775
147528F*9	6,176,465	CASEYS GENERAL STORES INC	1,900,000	1,900,000	26,521	1,926,521
147528F@7	6,176,467	CASEYS GENERAL STORES INC	2,500,000	2,500,000	45,372	2,545,372
147528G*8	6,176,469	CASEYS GENERAL STORES INC.	2,250,000	2,250,000	30,274	2,280,274
147528G@6	6,176,471	CASEYS GENERAL STORES INC.	4,100,000	4,100,000	29,626	4,129,626
149123BV2	6,176,473	CATERPILLAR INC	10,000,000	9,983,665	166,833	10,150,498
149123CC3	6,176,475	CATERPILLAR INC	2,000,000	1,999,789	31,356	2,031,144
15089QAC8	6,176,481	CELANESE US HOLDINGS LLC	350,000	350,000	7,768	357,768
151020AS3	6,176,483	CELGENE CORP	5,000,000	4,963,012	40,903	5,003,915
151020AU8	6,176,485	CELGENE CORP	1,000,000	1,005,745	10,556	1,016,300
151020BB9	6,176,487	CELGENE CORPORATION	2,500,000	2,491,595	19,229	2,510,825
15135BAH4	6,176,493	CENTENE ESCROW CORP	235,000	235,000	3,039	238,039
15135UAM1	6,176,497	CENOVUS ENERGY INC	5,000,000	4,999,271	9,444	5,008,715
15135UAP4	6,176,499	CENOVUS ENERGY INC	1,700,000	1,698,785	33,717	1,732,501
15135UAR0	6,176,501	CENOVUS ENERGY INC	1,200,000	1,198,950	24,480	1,223,430
15189YAD8	6,176,505	CENTERPOINT ENERGY RESOURCES CORPO	1,000,000	996,173	15,625	1,011,798
15189YAD8	6,176,507	CENTERPOINT ENERGY RESOURCES CORPO	2,000,000	1,993,228	31,250	2,024,478
156700AR7	6,176,509	CENTURYLINK INC	5,000,000	4,993,465	121,833	5,115,298
158525AT2	6,176,511	CHAMPION INTERNATIONAL CORP	7,235,000	7,601,168	260,460	7,861,628
161175AY0	6,176,513	CHARTER COMMUNICATIONS OPERATING L	5,000,000	5,000,000	66,803	5,066,803
161175BB9	6,176,515	CHARTER COMMUNICATIONS OPERATING L	13,000,000	13,000,000	157,976	13,157,976
16411QAA9	6,176,517	CHENIERE ENERGY PARTNERS LP	405,000	405,000	1,772	406,772

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16412XAG0	6,176,519	CHENIERE CORPUS CHRISTI HOLDINGS L	270,000	270,000	4,651	274,651
16412XAG0	6,176,521	CHENIERE CORPUS CHRISTI HOLDINGS L	910,000	917,405	15,675	933,081
16412XAG0	6,176,523	CHENIERE CORPUS CHRISTI HOLDINGS L	270,000	272,197	4,651	276,848
165167CQ8	6,176,525	CHESAPEAKE ENERGY CORPORATION	724,000	420,761	21,881	442,642
166754AP6	6,176,527	CHEVRON PHILLIPS CHEMICAL CO LP	10,000,000	9,997,794	141,667	10,139,460
166754AP6	6,176,529	CHEVRON PHILLIPS CHEMICAL CO LP	2,000,000	1,996,448	28,333	2,024,781
166764BL3	6,176,533	CHEVRON CORP	3,600,000	3,526,138	48,741	3,574,879
16951XAA0	6,176,541	CHINA RESOURCES GAS GROUP LTD	1,200,000	1,194,404	3,900	1,198,304
171265A@0	6,176,543	CHUGACH ELECTRIC ASSOCIATION INC.	11,346,668	11,346,668	68,868	11,415,536
171265B#7	6,176,545	CHUGACH ELECTRIC ASSOCIATION INC.	1,235,000	1,235,000	5,413	1,240,413
171265B@9	6,176,547	CHUGACH ELECTRIC ASSOCIATION INC.	4,200,000	4,200,000	25,653	4,225,653
171265B@9	6,176,549	CHUGACH ELECTRIC ASSOCIATION INC.	100,000	100,000	611	100,611
17453BAW1	6,176,561	FRONTIER COMMUNICATIONS CORP	200,000	201,398	1,821	203,219
18055#AX0	6,176,563	CLARION LION PROPERTIES FUND HOLDI	400,000	400,000	7,540	407,540
18055#AY8	6,176,565	CLARION LION PROPERTIES FUND HOLDI	400,000	400,000	7,640	407,640
18055#AZ5	6,176,567	CLARION LION PROPERTIES FUND HOLDI	1,000,000	1,000,000	19,350	1,019,350
184496AJ6	6,176,569	CLEAN HARBORS INC	266,000	266,000	3,491	269,491
184496AJ6	6,176,571	CLEAN HARBORS INC	437,000	437,922	5,736	443,658
184496AL1	6,176,573	CLEAN HARBORS INC.	150,000	150,000	3,203	153,203
184691A#0	6,176,575	CLEARBRIDGE AMERICAN ENERGY MLP FU	1,519,872	1,519,872	3,047	1,522,919
184691A*4	6,176,577	CLEARBRIDGE AMERICAN ENERGY MLP FU	1,127,273	1,127,273	1,628	1,128,901
184691A@2	6,176,579	CLEARBRIDGE AMERICAN ENERGY MLP FU	2,358,696	2,358,696	4,078	2,362,774
184691B*3	6,176,581	CLEARBRIDGE AMERICAN ENERGY MLP FU	1,245,391	1,245,391	2,579	1,247,971
184692C*0	6,176,583	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC	947,889	947,889	111	948,000
185508A#5	6,176,585	CLECO POWER LLC	3,700,000	3,700,000	62,785	3,762,785
185508A#5	6,176,587	CLECO POWER LLC	600,000	600,000	10,181	610,181
185508A#5	6,176,589	CLECO POWER LLC	5,600,000	5,600,000	95,026	5,695,026
185508A#5	6,176,591	CLECO POWER LLC	800,000	800,000	13,575	813,575
185508A*9	6,176,593	CLECO POWER LLC	5,600,000	5,600,000	107,520	5,707,520
185508A@7	6,176,595	CLECO POWER LLC	8,600,000	8,600,000	171,709	8,771,709
191098AK8	6,176,597	COCA COLA BOTTLING CO CONSOLIDATED	2,000,000	1,999,605	32,933	2,032,538
191216BS8	6,176,603	COCA-COLA CO	5,000,000	4,993,992	1,597	4,995,589
191229AB9	6,176,605	COCA-COLA ICECEK AS	450,000	450,000	2,213	452,213

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191241AF5	6,176,607	COCA-COLA FEMSA SAB DE CV	2,450,000	2,411,726	55,380	2,467,106
192714AC7	6,176,613	COLBUN SA	1,350,000	1,346,580	2,963	1,349,543
195325BL8	6,176,621	COLOMBIA (REPUBLIC OF)	421,000	425,639	3,709	429,347
195325BL8	6,176,623	COLOMBIA (REPUBLIC OF)	226,000	228,490	1,991	230,481
195325BL8	6,176,627	COLOMBIA (REPUBLIC OF)	107,000	110,144	943	111,087
195325BL8	6,176,629	COLOMBIA (REPUBLIC OF)	110,000	113,270	969	114,239
195325BL8	6,176,631	COLOMBIA (REPUBLIC OF)	214,000	220,318	1,885	222,203
195325BL8	6,176,633	COLOMBIA (REPUBLIC OF)	386,000	397,227	3,400	400,628
195325BL8	6,176,635	COLOMBIA (REPUBLIC OF)	48,000	49,427	423	49,850
195325BL8	6,176,637	COLOMBIA (REPUBLIC OF)	100,000	102,952	881	103,833
195325BL8	6,176,639	COLOMBIA (REPUBLIC OF)	98,000	100,911	863	101,774
195325BL8	6,176,641	COLOMBIA (REPUBLIC OF)	171,000	176,079	1,506	177,586
195325BL8	6,176,643	COLOMBIA (REPUBLIC OF)	42,000	43,248	370	43,617
195325BL8	6,176,645	COLOMBIA (REPUBLIC OF)	100,000	102,970	881	103,851
195325BM6	6,176,647	COLOMBIA (REPUBLIC OF)	212,000	247,992	3,715	251,708
195325BM6	6,176,649	COLOMBIA (REPUBLIC OF)	859,000	1,010,414	15,053	1,025,467
195325BM6	6,176,651	COLOMBIA (REPUBLIC OF)	454,000	541,810	7,956	549,766
195325DL6	6,176,655	COLOMBIA REPUBLIC OF (GOVERNMENT)	750,000	740,645	484	741,130
195869AJ1	6,176,657	COLONIAL PIPELN 144A	8,500,000	8,495,535	94,770	8,590,305
195869AM4	6,176,659	COLONIAL PIPELINE CO	7,000,000	6,995,434	10,889	7,006,323
195869AM4	6,176,661	COLONIAL PIPELINE CO	10,000,000	9,993,478	15,556	10,009,033
195869AP7	6,176,665	COLONIAL PIPELINE CO	1,500,000	1,496,826	4,688	1,501,514
199575AT8	6,176,667	OHIO POWER COMPANY	1,606,000	1,966,937	17,666	1,984,603
199575AT8	6,176,669	OHIO POWER COMPANY	3,788,000	4,627,287	41,668	4,668,955
199575AT8	6,176,671	OHIO POWER COMPANY	310,000	381,766	3,410	385,176
199575AV3	6,176,675	OHIO POWER CO	300,000	351,250	1,463	352,712
20030NAM3	6,176,679	COMCAST CORPORATION	5,000,000	4,912,285	41,208	4,953,494
20030NAX9	6,176,681	COMCAST CORPORATION	1,000,000	976,418	29,511	1,005,929
20030NBB6	6,176,683	COMCAST CORP	12,000,000	11,949,685	128,000	12,077,685
200339DX4	6,176,685	COMERICA BANK	7,750,000	7,714,354	80,944	7,795,299
200447A*1	6,176,687	COMISION FEDERAL DE ELECTRICIDAD	11,115,000	11,115,000	43,373	11,158,373
200447AC4	6,176,689	COMISION FEDERAL DE ELECTRICIDAD	481,000	476,202	5,916	482,118
200447AF7	6,176,691	COMISION FEDERAL DE ELECTRICIDAD	1,050,000	1,048,800	9,421	1,058,220
202795HK9	6,176,693	COMMONWEALTH EDISON	250,000	306,077	1,885	307,962
2027A0HT9	6,176,695	COMMONWEALTH BANK OF AUSTRALIA	4,000,000	3,998,281	51,617	4,049,898
20338HAB9	6,176,699	COMMSCOPE TECHNOLOGIES FINANCE LLC	395,000	386,900	2,524	389,424
20338HAB9	6,176,701	COMMSCOPE TECHNOLOGIES FINANCE LLC	710,000	698,677	4,536	703,213
20338HAB9	6,176,703	COMMSCOPE TECHNOLOGIES FINANCE LLC	130,000	129,073	831	129,903
20338HAB9	6,176,705	COMMSCOPE TECHNOLOGIES FINANCE LLC	520,000	516,289	3,322	519,611
20338HAB9	6,176,707	COMMSCOPE TECHNOLOGIES FINANCE LLC	1,240,000	1,231,147	7,922	1,239,069

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
20605PAH4	6,176,709	CONCHO RESOURCES INC	3,000,000	2,989,637	9,375	2,999,012
207597DV4	6,176,713	CONNECTICUT LIGHT AND POWER CO	250,000	318,361	6,615	324,975
207597EJ0	6,176,717	CONNECTICUT LIGHT AND POWER CO	2,050,000	2,043,723	8,382	2,052,106
209111EU3	6,176,719	CONSOLIDATED EDISON COMPANY OF NEW	2,000,000	2,219,125	11,250	2,230,375
209111FE8	6,176,723	CONSOLIDATED EDISON CO OF NEW YORK	3,000,000	2,992,790	41,250	3,034,040
21036PAL2	6,176,725	CONSTELLATION BRANDS INC	45,000	45,000	956	45,956
21036PAL2	6,176,727	CONSTELLATION BRANDS INC	260,000	260,539	5,525	266,064
210518C*5	6,176,729	CONSUMERS ENERGY COMPANY	4,000,000	4,000,000	6,702	4,006,702
210518C*5	6,176,731	CONSUMERS ENERGY COMPANY	1,000,000	1,000,000	1,676	1,001,676
212168AA6	6,176,733	CONTINENTAL WIND LLC	6,452,561	6,452,561	65,601	6,518,162
212168AA6	6,176,735	CONTINENTAL WIND LLC	1,048,541	1,108,486	10,660	1,119,146
21685WBT3	6,176,737	RABOBANK NEDERLAND	10,000,000	9,991,469	137,500	10,128,969
218333A*3	6,176,739	CORBION NV	11,000,000	11,000,000	165,642	11,165,642
218333A*3	6,176,741	CORBION NV	2,000,000	2,000,000	30,117	2,030,117
219350AZ8	6,176,743	CORNING INC	4,000,000	3,994,646	68,244	4,062,891
21987BAS7	6,176,745	CORPORACION NACIONAL DEL COBRE DE	755,000	754,401	7,361	761,762
21987BAV0	6,176,747	CORPORACION NACIONAL DEL COBRE DE	3,000,000	2,963,893	16,875	2,980,768
21987BAV0	6,176,749	CORPORACION NACIONAL DEL COBRE DE	600,000	591,647	3,375	595,022
21987BAW8	6,176,751	CORPORACION NACIONAL DEL COBRE DE	1,500,000	1,475,211	13,594	1,488,805
22025YAM2	6,176,753	CORRECTIONS CORP OF AMERICA	115,000	115,000	395	115,395
22025YAM2	6,176,755	CORRECTIONS CORP OF AMERICA	115,000	115,338	395	115,734
22025YAP5	6,176,757	CORRECTIONS CORP OF AMERICA	115,000	115,000	2,659	117,659
22025YAP5	6,176,759	CORRECTIONS CORP OF AMERICA	115,000	115,625	2,659	118,284
22303QAL4	6,176,761	COVIDIEN INTERNATIONAL FINANCE SA	7,500,000	7,497,732	119,000	7,616,732
22303QAN0	6,176,763	COVIDIEN INTERNATIONAL FINANCE SA	12,000,000	11,983,440	145,067	12,128,506
224044BV8	6,176,765	COX COMMUNICATIONS INC 144A	775,000	885,800	10,818	896,617
224044CF2	6,176,767	COX COMMUNICATIONS INC	3,675,000	3,178,455	44,100	3,222,555
224044CJ4	6,176,771	COX COMMUNICATIONS INC	3,000,000	2,964,919	22,167	2,987,086
224044CK1	6,176,773	COX COMMUNICATIONS INC	5,500,000	5,466,686	53,411	5,520,097
22532LAM6	6,176,775	CREDIT AGRICOLE SA (LONDON BRANCH)	10,000,000	9,938,010	17,222	9,955,232
22532LAM6	6,176,777	CREDIT AGRICOLE SA (LONDON BRANCH)	9,000,000	8,944,209	15,500	8,959,709
225401AC2	6,176,779	CREDIT SUISSE GROUP AG	5,200,000	5,200,000	69,273	5,269,273
225433AR2	6,176,783	CREDIT SUISSE GROUP FUNDING GUERNS	7,500,000	7,498,506	12,323	7,510,829
22546QAP2	6,176,785	CREDIT SUISSE AG (NEW YORK BRANCH)	12,500,000	12,452,269	65,451	12,517,720
226775AC8	6,176,787	CROATIA (REPUBLIC OF) 144A	71,000	70,821	1,398	72,219
226775AC8	6,176,789	CROATIA (REPUBLIC OF) 144A	261,000	260,343	5,139	265,483
226775AC8	6,176,791	CROATIA (REPUBLIC OF) 144A	336,000	339,473	6,616	346,089

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
226775AC8	6,176,793	CROATIA (REPUBLIC OF) 144A	132,000	133,364	2,599	135,963
226775AD6	6,176,795	CROATIA (REPUBLIC OF)	820,000	814,847	5,373	820,220
226775AD6	6,176,797	CROATIA (REPUBLIC OF)	300,000	298,115	1,966	300,080
226775AD6	6,176,799	CROATIA (REPUBLIC OF)	1,400,000	1,385,101	9,173	1,394,273
228189AB2	6,176,801	CROWN AMERICAS LLC	220,000	220,000	2,915	222,915
228189AB2	6,176,803	CROWN AMERICAS LLC	1,530,000	1,547,047	20,273	1,567,319
228227BD5	6,176,805	CROWN CASTLE INTERNATIONAL CORP	180,000	179,477	2,783	182,260
228227BD5	6,176,807	CROWN CASTLE INTERNATIONAL CORP	235,000	234,661	3,633	238,293
228227BD5	6,176,809	CROWN CASTLE INTERNATIONAL CORP	180,000	179,740	2,783	182,523
228227BE3	6,176,811	CROWN CASTLE INTERNATIONAL CORP	240,000	239,348	520	239,868
228227BD1	6,176,813	CROWN CASTLE TOWERS LLC	5,000,000	5,000,000	8,140	5,008,140
22822VAC5	6,176,815	CROWN CASTLE INTERNATIONAL CORP	1,750,000	1,745,625	24,461	1,770,086
22822VAC5	6,176,817	CROWN CASTLE INTERNATIONAL CORP	1,500,000	1,496,250	20,967	1,517,216
23311RAE6	6,176,823	DCP MIDSTREAM LLC	12,500,000	12,497,672	51,128	12,548,801
23311RAE6	6,176,825	DCP MIDSTREAM LLC	1,000,000	964,141	4,090	968,231
23314#AE9	6,176,827	DIVIDEND CAPITAL TRUST	15,800,000	15,800,000	9,533	15,809,533
23317HAD4	6,176,829	DDR CORP	904,000	899,237	8,193	907,430
23317HAE2	6,176,831	DDR CORP	1,050,000	1,042,406	11,156	1,053,562
23325PA@3	6,176,833	DNP SELECT INCOME FUND	5,600,000	5,600,000	46,200	5,646,200
23330JAA9	6,176,835	DP WORLD LTD 144A	390,000	349,007	8,831	357,837
23330JAA9	6,176,837	DP WORLD LTD 144A	320,000	286,364	7,246	293,610
23330JAA9	6,176,839	DP WORLD LTD 144A	2,920,000	2,920,000	66,118	2,986,118
23330JAA9	6,176,841	DP WORLD LTD 144A	1,500,000	1,663,775	33,965	1,697,740
23331ABH1	6,176,843	DR HORTON INC	175,000	175,000	2,124	177,124
23331ABH1	6,176,845	DR HORTON INC	175,000	176,155	2,124	178,280
23338VAB2	6,176,847	DTE ELECTRIC CO	2,000,000	2,021,878	9,328	2,031,206
23338VAB2	6,176,849	DTE ELECTRIC CO	3,822,000	3,863,810	17,825	3,881,635
233851CB8	6,176,855	DAIMLER FINANCE NORTH AMERICA LLC	6,700,000	6,676,642	57,322	6,733,964
233851CU6	6,176,857	DAIMLER FINANCE NORTH AMERICA LLC	4,000,000	3,985,738	44,083	4,029,821
23918KAP3	6,176,861	DAVITA INC	295,000	295,000	3,581	298,581
24618#AG5	6,176,863	DELAWARE NORTH COMPANIES INC	2,100,000	2,100,000	20,862	2,120,862
24618#AH3	6,176,865	DELAWARE NORTH COMPANIES INC	1,400,000	1,400,000	17,982	1,417,982
24618#AK6	6,176,867	DELAWARE NORTH COMPANIES INC	2,000,000	2,000,000	29,402	2,029,402
24618#AL4	6,176,869	DELAWARE NORTH COMPANIES INC	1,200,000	1,200,000	18,733	1,218,733
24668PAE7	6,176,871	DELHAIZE AMERICA INC.	2,342,000	2,334,135	11,125	2,345,260
247109BS9	6,176,873	DELMARVA POWER & LIGHT CO	12,500,000	12,663,257	201,736	12,864,993
247126AJ4	6,176,875	DELPHI CORP (NEW)	6,000,000	5,986,686	31,817	6,018,502
24718PAA5	6,176,877	DELPHI JERSEY HOLDINGS PLC	540,000	537,467	2,250	539,717
250847EA4	6,176,879	DETROIT EDISON	250,000	299,932	1,188	301,119

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250847EB2	6,176,881	DETROIT EDISON CO	1,250,000	1,643,814	34,505	1,678,319
250847EB2	6,176,883	DETROIT EDISON CO	250,000	326,909	6,901	333,810
25152RXA6	6,176,885	DEUTSCHE BANK AG (LONDON BRANCH)	5,000,000	4,987,589	77,597	5,065,186
25245BAB3	6,176,887	DIAGEO INVESTMENT CORP	5,000,000	4,992,075	67,882	5,059,957
25272KAD5	6,176,889	DIAMOND 1 FINANCE CORPORATION/DIAM	12,000,000	11,997,909	200,373	12,198,282
25272KAG8	6,176,891	DIAMOND 1 FINANCE CORPORATION/DIAM	10,000,000	9,996,945	205,889	10,202,833
25272KAK9	6,176,893	DIAMOND 1 FINANCE CORPORATION/DIAM	3,000,000	2,998,866	68,227	3,067,093
25272KAU7	6,176,895	DIAMOND 1 FINANCE CORPORATION/DIAM	530,000	530,000	11,763	541,763
25272KAW3	6,176,897	DIAMOND 1 FINANCE CORP	530,000	530,000	14,266	544,266
25468PDF0	6,176,901	WALT DISNEY CO	3,200,000	3,194,155	12,320	3,206,475
254709AK4	6,176,903	DISCOVER FINANCIAL SERVICES	4,000,000	3,997,943	76,806	4,074,749
254709AK4	6,176,905	DISCOVER FINANCIAL SERVICES	5,000,000	4,997,429	96,007	5,093,436
254709AM0	6,176,907	DISCOVER FINANCIAL SERVICES	5,000,000	4,996,004	46,694	5,042,699
254709AM0	6,176,909	DISCOVER FINANCIAL SERVICES	2,500,000	2,498,002	23,347	2,521,349
25470DAE9	6,176,913	DISCOVERY COMMUNICATIONS LLC	10,000,000	9,977,491	165,278	10,142,769
25470DAR0	6,176,915	DISCOVERY COMMUNICATIONS LLC	5,000,000	4,983,721	22,493	5,006,214
25470DAS8	6,176,917	DISCOVERY COMMUNICATIONS LLC	5,000,000	4,996,246	28,472	5,024,718
25470DAZ2	6,176,919	DISCOVERY COMMUNICATIONS LLC	5,000,000	4,990,495	66,111	5,056,606
25470DBD0	6,176,923	DISCOVERY COMMUNICATIONS LLC	5,000,000	4,992,940	74,611	5,067,551
25470XAB1	6,176,925	DISH DBS CORP	355,000	356,223	4,659	360,882
25470XAB1	6,176,927	DISH DBS CORP	615,000	620,713	8,072	628,785
25470XAE5	6,176,929	DISH DBS CORP	1,140,000	1,136,102	32,063	1,168,164
25470XAW5	6,176,931	DISH DBS CORP	1,000,000	998,239	27,090	1,025,329
25470XAY1	6,176,933	DISH DBS CORP	255,000	255,000	6,588	261,588
25470XAY1	6,176,935	DISH DBS CORP	255,000	257,223	6,588	263,811
25470XAY1	6,176,937	DISH DBS CORP	260,000	261,986	6,717	268,703
256853AB8	6,176,939	DOLPHIN ENERGY LTD	1,438,000	1,546,432	29,878	1,576,311
25763#AE0	6,176,943	DONALDSON COMPANY INC	2,400,000	2,400,000	8,432	2,408,432
260003AG3	6,176,945	DOVER CORP	2,000,000	2,134,819	16,867	2,151,686
260003AM0	6,176,947	DOVER CORP	1,600,000	1,590,331	23,240	1,613,571
260543BX0	6,176,949	DOW CHEMICAL CO	20,000,000	20,618,604	788,500	21,407,104
260543CK7	6,176,953	DOW CHEMICAL CO	5,000,000	5,006,332	17,708	5,024,040
26138EAS8	6,176,955	DR PEPPER SNAPPLE GROUP INC	1,000,000	995,325	15,678	1,011,003
263901AC4	6,176,957	DUKE ENERGY INDIANA INC	6,000,000	5,998,594	66,250	6,064,844
26442UAA2	6,176,961	DUKE ENERGY PROGRESS INC	2,100,000	2,095,136	14,408	2,109,544
266228C@2	6,176,965	DUQUESNE LIGHT HOLDINGS INC	4,600,000	4,600,000	54,740	4,654,740
26824KAA2	6,176,967	AIRBUS GROUP FINANCE BV	5,252,000	5,118,520	5,515	5,124,035
26824KAA2	6,176,969	AIRBUS GROUP FINANCE BV	2,500,000	2,469,641	2,625	2,472,266
268317AP9	6,176,971	ELECTRICITE DE FRANCE SA	3,500,000	3,432,469	8,313	3,440,782
268317AS3	6,176,973	ELECTRICITE DE FRANCE SA	5,000,000	4,967,091	9,063	4,976,154

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
26874RAA6	6,176,975	ENI SPA	5,000,000	4,993,973	17,292	5,011,265
26874RAA6	6,176,977	ENI SPA	17,000,000	16,979,510	58,792	17,038,301
26875PAE1	6,176,979	EOG RESOURCES INC.	3,000,000	2,998,054	55,000	3,053,054
26875PAE1	6,176,983	EOG RESOURCES INC.	6,000,000	6,056,588	110,000	6,166,588
26875PAM3	6,176,985	EOG RESOURCES INC	400,000	400,000	1,050	401,050
26875PAM3	6,176,987	EOG RESOURCES INC	300,000	295,215	788	296,002
26875PAN1	6,176,989	EOG RESOURCES INC	800,000	796,955	2,600	799,555
26876FAA0	6,176,991	ENN ENERGY HOLDINGS LTD	500,000	498,661	14,000	512,661
26876FAA0	6,176,993	ENN ENERGY HOLDINGS LTD	240,000	242,874	6,720	249,594
268789AB0	6,176,995	E.ON INTERNATIONAL FINANCE BV 144A	2,000,000	1,992,771	369	1,993,140
26884TAL6	6,176,997	ERAC USA FINANCE LLC	3,500,000	3,495,997	62,135	3,558,132
26884TAP7	6,176,999	ERAC USA FINANCE LLC	900,000	898,658	17,100	915,758
278058E#5	6,177,003	EATON CORPORATION	26,800,000	26,800,000	351,318	27,151,318
278642AL7	6,177,005	EBAY INC.	6,000,000	5,995,986	51,750	6,047,736
278642AL7	6,177,007	EBAY INC.	2,500,000	2,498,328	21,563	2,519,890
279158AB5	6,177,017	ECOPETROL SA	276,000	283,346	5,729	289,075
279158AB5	6,177,019	ECOPETROL SA	700,000	718,631	14,530	733,161
279158AB5	6,177,021	ECOPETROL SA	500,000	516,286	10,378	526,665
279158AB5	6,177,023	ECOPETROL SA	240,000	248,979	4,982	253,961
279158AB5	6,177,025	ECOPETROL SA	2,610,000	2,697,618	54,176	2,751,794
279158AE9	6,177,027	ECOPETROL SA	1,600,000	1,592,011	14,094	1,606,105
279158AJ8	6,177,029	ECOPETROL SA	442,000	439,213	11,036	450,249
283677AZ5	6,177,031	EL PASO ELECTRIC CO	1,000,000	1,045,290	20,833	1,066,123
28368EAD8	6,177,033	EL PASO CORPORATION	745,000	763,651	14,528	778,178
28370TAD1	6,177,035	EL PASO PIPELINE PARTNERS OPERATIN	4,000,000	3,975,909	138,333	4,114,242
284902AC7	6,177,037	ELDORADO GOLD CORPORATION	294,000	294,000	6,803	300,803
28501*AB1	6,177,039	ELECTRIC TRANSMISSION TEXAS LLC PRVT	2,000,000	2,000,000	4,969	2,004,969
28501*AC9	6,177,041	ELECTRIC TRANSMISSION TEXAS LLC PRVT	1,750,000	1,750,000	20,380	1,770,380
28501*AN5	6,177,043	ELECTRIC TRANSMISSION TEXAS LLC	14,800,000	14,800,000	118,400	14,918,400
28501*AS4	6,177,045	ELECTRIC TRANSMISSION TEXAS LLC	900,000	900,000	8,625	908,625
28501*AT2	6,177,047	ELECTRIC TRANSMISSION TEXAS LLC	1,800,000	1,800,000	29,160	1,829,160
28501*AU9	6,177,049	ELECTRIC TRANSMISSION TEXAS LLC	2,600,000	2,600,000	46,943	2,646,943
291011BG8	6,177,051	EMERSON ELECTRIC CO	2,500,000	2,499,864	32,813	2,532,676
29245JAF9	6,177,053	EMPRESA NACIONAL DEL PETROLEO ENAP	207,000	205,550	3,960	209,511
29245JAH5	6,177,055	EMPRESA NACIONAL DEL PETROLEO ENAP	600,000	597,183	73	597,256
29245VAA3	6,177,059	EMPRESA NACIONAL DE TELECOMUNICACI	1,000,000	996,133	135	996,268
29245VAA3	6,177,061	EMPRESA NACIONAL DE TELECOMUNICACI	1,000,000	1,030,507	135	1,030,642
29245VAA3	6,177,063	EMPRESA NACIONAL DE TELECOMUNICACI	900,000	927,463	122	927,585

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
29246QAB1	6,177,065	EMPRESA DE TRANSPORTE DE PASAJEROS	825,000	806,425	11,000	817,425
29252BAA7	6,177,067	ENBRIDGE PIPELINES SOUTHERN LIGHTS	21,512,885	21,512,885	287,783	21,800,668
29273AAA4	6,177,071	ENERGIZER HOLDINGS INC.	80,000	80,000	1,662	81,662
29273AAA4	6,177,073	ENERGIZER HOLDINGS INC.	480,000	481,655	9,973	491,629
29273RAQ2	6,177,077	ENERGY TRANSFER PARTNERS LP	3,000,000	3,044,590	39,000	3,083,590
29273RBB4	6,177,079	ENERGY TRANSFER PARTNERS	5,000,000	5,046,365	95,000	5,141,365
29273VAC4	6,177,083	ENERGY TRANSFER CO	65,000	65,000	217	65,217
29273VAC4	6,177,085	ENERGY TRANSFER CO	85,000	85,961	283	86,244
29273VAC4	6,177,087	ENERGY TRANSFER CO	125,000	126,366	417	126,782
29273VAC4	6,177,089	ENERGY TRANSFER CO	65,000	65,685	217	65,902
29273VAC4	6,177,091	ENERGY TRANSFER CO	220,000	224,688	733	225,421
29273VAF7	6,177,093	ENERGY TRANSFER EQUITY LP	640,000	632,201	14,667	646,867
292766A#9	6,177,095	ENERPLUS CORP	10,200,000	10,200,000	206,947	10,406,947
292766A@1	6,177,097	ENERPLUS CORP	3,600,000	3,600,000	73,040	3,673,040
29358QAE9	6,177,105	ENSCO PLC	7,000,000	6,980,441	46,511	7,026,952
29364DAT7	6,177,107	ENTERGY ARKANSAS INC	300,000	310,264	5,610	315,874
29364WAV0	6,177,109	ENTERGY LOUISIANA LLC	2,557,000	2,630,984	37,268	2,668,252
29364WAV0	6,177,111	ENTERGY LOUISIANA LLC	4,000,000	4,120,095	58,300	4,178,395
29364WAX6	6,177,113	ENTERGY LOUISIANA LLC	3,000,000	2,983,969	38,125	3,022,094
29364WBA5	6,177,117	ENTERGY LOUISIANA LLC	5,750,000	5,866,552	24,278	5,890,829
29365PAQ5	6,177,119	ENTERGY GULF STATES LOUISIANA LLC	10,000,000	9,996,126	32,917	10,029,043
293791AP4	6,177,121	ENTERPRISE PRODUCTS OPERATING L.P.	1,800,000	1,839,841	5,320	1,845,161
29379VAN3	6,177,125	ENTERPRISE PRODUCTS OPERATING LP	990,000	864,585	8,025	872,610
29379VBM4	6,177,127	ENTERPRISE PRODUCTS OPERATING LLC	5,500,000	5,500,000	55,859	5,555,859
29444UAM8	6,177,129	EQUINIX INC	235,000	235,000	1,053	236,053
29444UAM8	6,177,131	EQUINIX INC	300,000	303,508	1,344	304,852
29444UAR7	6,177,133	EQUINIX INC	405,000	405,000	10,038	415,038
294752AH3	6,177,135	EQUITY ONE INC.	3,954,000	3,824,349	68,371	3,892,720
296464AA8	6,177,137	ESKOM HOLDINGS LTD	620,000	618,500	9,408	627,907
296464AA8	6,177,139	ESKOM HOLDINGS LTD	400,000	399,169	6,069	405,238
30161MAH6	6,177,143	EXELON GENERATION CO LLC	12,000,000	11,996,454	40,000	12,036,454
30161MAJ2	6,177,145	EXELON GENERATION CO LLC	5,000,000	4,982,152	23,958	5,006,110
30219GAF5	6,177,149	EXPRESS SCRIPTS HOLDING CO	10,000,000	9,908,025	82,333	9,990,358
30231GAF9	6,177,153	EXXON MOBIL CORP	750,000	747,163	3,104	750,267
30231GAT9	6,177,155	EXXON MOBIL CORP	1,041,000	1,031,896	5,280	1,037,176
30231GAT9	6,177,157	EXXON MOBIL CORP	6,759,000	6,699,889	34,279	6,734,169
30231GAT9	6,177,159	EXXON MOBIL CORP	6,000,000	5,948,364	30,430	5,978,794
30231GAT9	6,177,161	EXXON MOBIL CORP	1,000,000	991,385	5,072	996,457
30251GAW7	6,177,163	FMG RESOURCES (AUGUST 2006) PTY LT	270,000	270,000	6,381	276,381
30251GAW7	6,177,165	FMG RESOURCES (AUGUST 2006) PTY LT	540,000	542,374	12,761	555,135

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
30251GAW7	6,177,167	FMG RESOURCES (AUGUST 2006) PTY LT	540,000	540,000	12,761	552,761
30676JAC2	6,177,169	FALMOUTH HOLDINGS GROUP CO - TL	1,901,721	1,901,721	1,828	1,903,549
313747AU1	6,177,171	FEDERAL REALTY INVESTMENT TRUST	620,000	645,617	7,211	652,828
31410HAQ4	6,177,173	MACYS RETAIL HOLDINGS INC	306,000	312,424	1,760	314,183
31428XAX4	6,177,175	FEDEX CORP	8,750,000	9,543,029	126,243	9,669,272
31428XBE5	6,177,177	FEDEX CORP	2,500,000	2,477,990	54,757	2,532,747
31428XBG0	6,177,179	FEDEX CORP	1,500,000	1,493,657	5,688	1,499,345
31572UAE6	6,177,181	FIBRIA OVERSEAS FINANCE LTD	1,420,000	1,413,412	34,997	1,448,410
31572UAF3	6,177,183	FIBRIA OVERSEAS FINANCE LTD	712,000	702,328	11,313	713,640
31620MAQ9	6,177,185	FIDELITY NATIONAL INFORMATION SERV	2,000,000	1,997,527	4,000	2,001,527
316773CH1	6,177,187	FIFTH THIRD BANCORP	2,000,000	1,995,558	27,500	2,023,058
319963BN3	6,177,189	FIRST DATA CORP	215,000	215,000	2,440	217,440
319963BN3	6,177,191	FIRST DATA CORP	560,000	562,739	6,354	569,094
32008DAA4	6,177,193	FIRST DATA CORP	160,000	160,000	2,356	162,356
32055RB*7	6,177,195	FIRST INDUSTRIAL LP	1,800,000	1,800,000	14,668	1,814,668
32055RB@5	6,177,197	FIRST INDUSTRIAL LP	1,600,000	1,600,000	13,376	1,613,376
320844PD9	6,177,199	FIRST MERIT BANK	1,000,000	1,000,000	18,503	1,018,503
337932AH0	6,177,203	FIRSTENERGY CORP	4,500,000	4,486,199	51,675	4,537,874
337932AJ6	6,177,205	FIRSTENERGY CORP	1,250,000	1,242,268	17,851	1,260,119
33938EAS6	6,177,209	FLEXTRONICS INTERNATIONAL LTD.	395,000	395,000	4,169	399,169
340711AV2	6,177,211	FLORIDA GAS TRANSMISSION CO	15,000,000	14,991,354	171,146	15,162,500
341081EX1	6,177,213	FLORIDA POWER AND LIGHT CO	3,000,000	3,856,006	77,500	3,933,506
341081EX1	6,177,215	FLORIDA POWER AND LIGHT CO	10,000,000	12,826,173	258,333	13,084,506
341081FK8	6,177,217	FLORIDA POWER & LIGHT CO	4,500,000	4,496,298	60,938	4,557,236
341081FM4	6,177,219	FLORIDA POWER AND LIGHT CO	500,000	499,365	6,510	505,875
344593AA6	6,177,223	FONDO MIVIVIENDA SA	375,000	374,320	3,318	377,637
344593AA6	6,177,225	FONDO MIVIVIENDA SA	625,000	626,616	5,530	632,146
344868AA2	6,177,227	NFL TRUST V PRVT	30,000,000	30,000,000	927,333	30,927,333
34487*AA9	6,177,229	NFL TRUST IV PRVT	164,522	164,522	5,808	170,330
34487*AA9	6,177,231	NFL TRUST IV PRVT	82,261	82,261	2,904	85,165
34487*AA9	6,177,233	NFL TRUST IV PRVT	357,217	357,217	12,611	369,828
34487*AA9	6,177,235	NFL TRUST IV PRVT	178,609	178,609	6,305	184,914
34488@AA6	6,177,237	NFL TRUST VI	4,300,000	4,300,000	88,446	4,388,446
34502*AA0	6,177,239	FOOTBALL CLUB TERM NOTES 2032 TRUS	800,000	800,000	14,054	814,054
34502*AB8	6,177,241	FOOTBALL CLUB TERM NOTES 2032 TRUS	2,800,000	2,800,000	53,034	2,853,034
345370CR9	6,177,243	FORD MOTOR COMPANY	7,000,000	7,000,000	120,843	7,120,843
345397WW9	6,177,249	FORD MOTOR CREDIT COMPANY LLC	2,250,000	2,250,000	12,137	2,262,137
34984VAB6	6,177,255	FORUM ENERGY TECHNOLOGIES INC CORPORATE	200,000	200,000	1,042	201,042
35086@AA9	6,177,257	FOUR CORNERS OPERATING PARTNERSHIP	900,000	900,000	16,848	916,848
354613AK7	6,177,259	FRANKLIN RESOURCES INC	800,000	799,002	1,963	800,965

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
35671DAU9	6,177,261	FREEPORT-MCMORAN COPPER & GOLD INC	1,000,000	868,812	5,917	874,729
35671DAU9	6,177,263	FREEPORT-MCMORAN COPPER & GOLD INC	2,000,000	1,739,308	11,833	1,751,141
35671DAU9	6,177,265	FREEPORT-MCMORAN COPPER & GOLD INC	9,000,000	8,014,320	53,250	8,067,570
35803QAA5	6,177,267	FRESENIUS MEDICAL CARE US FINANCE	440,000	438,142	5,341	443,483
35877#AA0	6,177,269	FRISCO HQ OPERATIONS LLC	3,200,000	3,200,000	91,411	3,291,411
36120PAC7	6,177,271	GTL TRADE FINANCE INC	600,000	600,000	1,813	601,813
36120PAC7	6,177,273	GTL TRADE FINANCE INC	1,000,000	1,015,239	3,021	1,018,260
36162JAB2	6,177,275	THE GEO GROUP INC	650,000	650,000	1,733	651,733
36164Q6M5	6,177,277	GE CAPITAL INTERNATIONAL FUNDING C	3,742,000	3,795,317	58,200	3,853,517
36164QNA2	6,177,279	GE CAPITAL INTERNATIONAL FUNDING C	732,000	752,448	14,912	767,360
361841AB5	6,177,281	GLP CAPITAL LP / GLP FINANCING II	65,000	65,000	1,422	66,422
361841AD1	6,177,283	GLP CAPITAL LP / GLP FINANCING II	245,000	245,000	5,972	250,972
361841AF6	6,177,285	GLP CAPITAL LP / GLP FINANCING II	155,000	155,000	4,166	159,166
36221*AC1	6,177,295	GPT OPERATING PARTNERSHIP LP	9,700,000	9,700,000	156,105	9,856,105
36221*AD9	6,177,297	GPT OPERATING PARTNERSHIP LP	7,000,000	7,000,000	114,240	7,114,240
364725BE0	6,177,299	GANNETT CO INC	380,000	377,848	1,077	378,925
368266AF9	6,177,301	GAZ CAPITAL (GAZPROM)	632,000	609,893	6,171	616,065
368266AF9	6,177,303	GAZ CAPITAL (GAZPROM)	280,000	283,732	2,734	286,466
368266AF9	6,177,305	GAZ CAPITAL (GAZPROM)	100,000	101,333	977	102,309
368266AH5	6,177,307	GAZ CAPITAL SA	90,000	83,998	1,367	85,365
368266AH5	6,177,309	GAZ CAPITAL SA	415,000	448,018	6,301	454,319
368266AH5	6,177,311	GAZ CAPITAL SA	145,000	156,536	2,202	158,738
36959CAA6	6,177,313	GENERAL ELECTRIC CO	2,000,000	2,772,830	29,167	2,801,997
36962G3P7	6,177,315	GENERAL ELECTRIC CO	1,432,000	1,167,456	25,005	1,192,461
37045VAE0	6,177,323	GENERAL MOTORS CO	330,000	329,011	1,296	330,307
37045VAF7	6,177,325	GENERAL MOTORS CO	275,000	275,000	1,385	276,385
37045VAF7	6,177,327	GENERAL MOTORS CO	220,000	221,057	1,108	222,164
37045VAG5	6,177,329	GENERAL MOTORS CO	640,000	636,674	2,133	638,807
37045VAH3	6,177,331	GENERAL MOTORS CO	640,000	632,873	2,667	635,540
37045VAH3	6,177,333	GENERAL MOTORS CO	2,000,000	1,765,625	8,333	1,773,958
37045VAJ9	6,177,335	GENERAL MOTORS CO	640,000	635,509	2,773	638,282
37045VAJ9	6,177,337	GENERAL MOTORS CO	1,600,000	1,777,747	6,933	1,784,681
37045VAK6	6,177,339	GENERAL MOTORS CO	1,000,000	999,371	5,500	1,004,871
37045VAN0	6,177,341	GENERAL MOTORS CO	960,000	958,739	3,360	962,099
37045VAN0	6,177,343	GENERAL MOTORS CO	4,000,000	3,994,744	14,000	4,008,744
37045VAP5	6,177,345	GENERAL MOTORS CO	8,000,000	7,996,038	34,333	8,030,372
37045XAZ9	6,177,347	GENERAL MOTORS FINANCIAL CO INC	4,000,000	3,995,827	51,600	4,047,427
37045XBT2	6,177,349	GENERAL MOTORS FINANCIAL CO INC	7,200,000	7,190,667	90,480	7,281,147
37045XBT2	6,177,351	GENERAL MOTORS FINANCIAL CO INC	2,300,000	2,297,019	28,903	2,325,922

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
37186LAA9	6,177,353	GENESIS SOLAR CORP	4,879,460	4,879,460	39,917	4,919,376
37186LAB7	6,177,355	GENESIS SOLAR CORP	1,219,865	1,219,865	13,198	1,233,063
372460C#0	6,177,357	GENUINE PARTS COMPANY	5,000,000	5,000,000	93,014	5,093,014
373298BN7	6,177,361	GEORGIA-PACIFIC LLC	4,800,000	5,683,364	147,500	5,830,864
373298BN7	6,177,363	GEORGIA-PACIFIC LLC	5,000,000	5,888,875	153,646	6,042,521
373298BP2	6,177,365	GEORGIA-PACIFIC LLC	7,904,000	8,889,289	238,767	9,128,055
373298BP2	6,177,367	GEORGIA-PACIFIC LLC	910,000	1,060,165	27,490	1,087,655
373298BR8	6,177,369	GP 7.75 11/15/2029	265,000	286,513	9,470	295,983
373298BR8	6,177,371	GP 7.75 11/15/2029	175,000	189,207	6,254	195,461
373298CF3	6,177,373	GEORGIA-PACIFIC LLC	580,000	602,495	13,662	616,157
373298CF3	6,177,375	GEORGIA-PACIFIC LLC	8,606,000	10,136,439	202,719	10,339,158
37331NAB7	6,177,377	GEORGIA-PACIFIC LLC	205,000	204,636	5,535	210,171
37331NAH4	6,177,379	GEORGIA-PACIFIC LLC	9,500,000	9,497,153	57,000	9,554,153
375558BF9	6,177,385	GILEAD SCIENCES INC	8,000,000	7,974,612	48,667	8,023,279
375916A#0	6,177,387	GILDAN ACTIVEWEAR INC.	2,300,000	2,300,000	11,385	2,311,385
375916B@1	6,177,389	GILDAN ACTIVEWEAR INC.	5,000,000	5,000,000	26,675	5,026,675
37636#AK6	6,177,391	GIVAUDAN UNITED STATES INC	5,200,000	5,200,000	40,517	5,240,517
377316AM6	6,177,393	PH GLATFELTER CO	235,000	235,000	561	235,561
377372AE7	6,177,397	GLAXOSMITHKLINE CAPITAL INC	4,800,000	5,116,219	141,100	5,257,319
38060AAA2	6,177,399	GOLD FIELDS OROGEN HOLDING BVI LTD	425,000	410,173	1,381	411,554
382550BE0	6,177,403	GOODYEAR TIRE & RUBBER CO	310,000	310,000	7,326	317,326
382550BG5	6,177,405	GOODYEAR TIRE & RUBBER COMPANY (TH	450,000	444,269	2,803	447,073
383909AE8	6,177,407	WR GRACE & CO (CONNECTICUT DIVISIO	240,000	240,000	1,025	241,025
383909AE8	6,177,409	WR GRACE & CO (CONNECTICUT DIVISIO	1,500,000	1,531,176	6,406	1,537,582
383909AF5	6,177,411	WR GRACE & CO (CONNECTICUT DIVISIO	80,000	80,000	375	80,375
383909AF5	6,177,413	WR GRACE & CO (CONNECTICUT DIVISIO	160,000	161,961	750	162,711
384802AB0	6,177,415	WW GRAINGER INC	1,000,000	1,042,584	17,378	1,059,962
384802AC8	6,177,417	WW GRAINGER INC	1,100,000	1,092,814	19,021	1,111,835
387328A#4	6,177,419	GRANITE CONSTR INC PRVT	800,000	800,000	18,873	818,873
38869PAK0	6,177,421	GRAPHIC PACKAGING INTERNATIONAL IN	235,000	235,000	496	235,496
38869PAK0	6,177,423	GRAPHIC PACKAGING INTERNATIONAL IN	115,000	115,729	243	115,972
38869PAK0	6,177,425	GRAPHIC PACKAGING INTERNATIONAL IN	750,000	765,133	1,583	766,717
38869PAL8	6,177,427	GRAPHIC PACKAGING INTERNATIONAL IN	500,000	513,023	11,240	524,263
39121JC@7	6,177,429	GREAT RIVER ENERGY	5,400,000	5,400,000	8,616	5,408,616
39122@AA7	6,177,431	GREAT RIVER HYDRO LLC	4,700,000	4,700,000	39,342	4,739,342
39278*AA1	6,177,433	GREEN COUNTRY ENERGY LLC PRVT	6,805,568	7,052,433	114,408	7,166,841
40049JAT4	6,177,437	GRUPO TELEVISA S.A. DE C.V.	150,000	170,562	1,771	172,332
40049JAV9	6,177,439	GRUPO TELEVISA SA	85,000	84,382	673	85,054
40049JAV9	6,177,441	GRUPO TELEVISA SA	85,000	84,382	673	85,054

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40049JAV9	6,177,443	GRUPO TELEVISIA SA	90,000	89,824	712	90,536
40049JAV9	6,177,445	GRUPO TELEVISIA SA	193,000	207,123	1,527	208,650
40049JAV9	6,177,447	GRUPO TELEVISIA SA	585,000	650,899	4,629	655,528
40049JAZ0	6,177,451	GRUPO TELEVISIA SA	1,898,000	2,063,739	37,024	2,100,763
40049JBA4	6,177,453	GRUPO TELEVISIA SAB	1,000,000	967,333	23,333	990,666
402740AD6	6,177,457	GULFSTREAM NATURAL GAS SYSTEM LLC	3,000,000	2,999,081	17,633	3,016,714
404119BN8	6,177,459	HCA INC	525,000	525,000	3,354	528,354
404119BQ1	6,177,461	HCA INC	460,000	460,000	1,073	461,073
404119BQ1	6,177,463	HCA INC	925,000	925,000	2,158	927,158
404119BV0	6,177,465	HCA INC	3,000,000	3,000,000	62,333	3,062,333
404121AF2	6,177,467	HCA INC	1,000,000	989,621	23,750	1,013,371
40414LAL3	6,177,469	HCP INC	5,000,000	4,987,552	40,903	5,028,455
404280AJ8	6,177,471	HSBC HOLDINGS PLC	3,000,000	2,994,473	85,000	3,079,473
404280AW9	6,177,477	HSBC HOLDINGS PLC	4,250,000	4,349,598	26,905	4,376,503
404280BB4	6,177,479	HSBC HOLDINGS PLC	10,000,000	10,057,125	169,000	10,226,125
404280BK4	6,177,481	HSBC HOLDINGS PLC	8,000,000	8,000,000	43,104	8,043,104
40434CAD7	6,177,483	HSBC USA INC	4,000,000	3,988,832	49,778	4,038,610
40447@AE5	6,177,485	HMSHOST CORP	10,200,000	10,200,000	150,869	10,350,869
406216BG5	6,177,489	HALLIBURTON CO	5,000,000	4,988,943	87,611	5,076,554
40637CA*1	6,177,491	HALMA PLC	4,750,000	4,750,000	38,389	4,788,389
40637CA@9	6,177,493	HALMA PLC	6,000,000	6,000,000	56,733	6,056,733
41242*AY8	6,177,495	HARDWOOD FUNDING LLC	5,000,000	5,000,000	64,600	5,064,600
41242*AY8	6,177,497	HARDWOOD FUNDING LLC	1,000,000	1,000,000	12,920	1,012,920
41242*BB7	6,177,499	HARDWOOD FUNDING LLC	1,500,000	1,500,000	20,520	1,520,520
41242*BC5	6,177,501	HARDWOOD FUNDING LLC	800,000	800,000	11,264	811,264
41242*BG6	6,177,503	HARDWOOD FUNDING LLC	1,400,000	1,400,000	19,768	1,419,768
41242*BH4	6,177,505	HARDWOOD FUNDING LLC	1,200,000	1,200,000	17,664	1,217,664
41975*AM7	6,177,509	HAWAII ELECTRIC LIGHT COMPANY INC	3,900,000	3,900,000	15,730	3,915,730
419866D@4	6,177,511	HAWAIIAN ELECTRIC CO	4,200,000	4,200,000	18,865	4,218,865
419866E*5	6,177,513	HAWAIIAN ELECTRIC CO	6,100,000	6,100,000	113,104	6,213,104
419866E@3	6,177,515	HAWAIIAN ELECTRIC CO	6,200,000	6,200,000	25,007	6,225,007
419870E#3	6,177,517	HAWAIIAN ELECTRIC INDUSTRIES INC	8,000,000	8,000,000	46,620	8,046,620
42217KBC9	6,177,519	HEALTH CARE REIT INC	2,000,000	1,987,492	26,500	2,013,992
42217KBF2	6,177,521	HEALTH CARE REIT INC	15,000,000	14,991,769	250,000	15,241,769
42241@AE9	6,177,523	HEARST COMMUNICATIONS INC	7,500,000	7,500,000	18,448	7,518,448
42241@AH2	6,177,525	HEARST COMMUNICATIONS INC	16,000,000	16,000,000	1,342	16,001,342
423012B@1	6,177,527	HEINEKEN N.V. PRVT	19,000,000	19,000,000	184,511	19,184,511
423012B@1	6,177,529	HEINEKEN N.V. PRVT	4,000,000	4,000,000	38,844	4,038,844
427866AU2	6,177,531	HERSHEY CO	3,500,000	3,492,087	21,778	3,513,865
428040CN7	6,177,533	HDTFS	95,000	95,000	264	95,264
42824CAN9	6,177,535	HEWLETT-PACKARD CO	8,000,000	7,989,430	15,644	8,005,075
42824CAN9	6,177,537	HEWLETT-PACKARD CO	5,000,000	4,993,394	9,778	5,003,172
42824CAW9	6,177,539	HEWLETT-PACKARD CO	7,250,000	7,234,332	15,789	7,250,121
431318AQ7	6,177,541	HILCORP ENERGY I LP	800,000	800,000	3,833	803,833

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
437076AS1	6,177,543	HOME DEPOT INC	5,000,000	4,966,451	110,156	5,076,607
437076AT9	6,177,545	HOME DEPOT INC	5,000,000	4,998,203	25,236	5,023,439
437076AT9	6,177,547	HOME DEPOT INC	10,000,000	9,995,973	50,472	10,046,445
437076BC5	6,177,549	HOME DEPOT INC	4,750,000	4,735,075	37,604	4,772,679
437076BD3	6,177,551	HOME DEPOT INC	1,500,000	1,479,202	15,438	1,494,639
438516AT3	6,177,553	HONEYWELL INTERNATIONAL INC	7,000,000	6,964,802	50,983	7,015,785
438516BL9	6,177,555	HONEYWELL INTERNATIONAL INC	2,775,000	2,655,830	34,688	2,690,518
44107TAT3	6,177,557	HOST HOTELS & RESORTS LP	135,000	135,000	1,069	136,069
44107TAT3	6,177,561	HOST HOTELS & RESORTS LP	590,000	611,023	4,671	615,694
44266RAC1	6,177,563	HOWARD HUGHES MEDICAL INSTITUTE	8,825,000	8,814,764	51,479	8,866,243
44416*AB2	6,177,565	HUDSON TRANSMISSION PARTNERS LLC	3,939,512	3,939,512	29,505	3,969,017
44416*AB2	6,177,567	HUDSON TRANSMISSION PARTNERS LLC	1,190,356	1,190,356	8,915	1,199,271
44416*AB2	6,177,569	HUDSON TRANSMISSION PARTNERS LLC	2,002,821	2,002,821	15,000	2,017,822
44416*AB2	6,177,571	HUDSON TRANSMISSION PARTNERS LLC	906,938	906,938	6,792	913,730
44416*AB2	6,177,573	HUDSON TRANSMISSION PARTNERS LLC	812,465	812,465	6,085	818,550
44416*AB2	6,177,575	HUDSON TRANSMISSION PARTNERS LLC	888,043	888,043	6,651	894,694
44416*AB2	6,177,577	HUDSON TRANSMISSION PARTNERS LLC	3,315,992	3,315,992	24,835	3,340,827
44416*AE6	6,177,579	HUDSON TRANSMISSION PARTNERS LLC	300,000	300,000	2,257	302,257
44416*AF3	6,177,581	HUDSON TRANSMISSION PARTNERS LLC	200,000	200,000	1,505	201,505
44416*AG1	6,177,583	HUDSON TRANSMISSION PARTNERS LLC	1,100,000	1,100,000	8,276	1,108,276
444454AB8	6,177,585	EH HOLDING CORP	692,000	692,000	16,992	708,992
444859BF8	6,177,587	HUMANA INC	7,500,000	7,491,635	37,854	7,529,489
445658CD7	6,177,589	JB HUNT TRANSPORT SERVICES INC	3,500,000	3,497,811	17,218	3,515,029
44841PAA3	6,177,595	HUTCHISON WHAMPOA LTD 144A	224,000	223,906	1,044	224,950
44841PAA3	6,177,597	HUTCHISON WHAMPOA LTD 144A	150,000	149,937	699	150,636
44841PAA3	6,177,601	HUTCHISON WHAMPOA LTD 144A	235,000	239,980	1,095	241,075
44930#AD1	6,177,603	ICL ISRAEL CHEMICALS LTD	5,000,000	5,000,000	66,986	5,066,986
44930#AE9	6,177,605	ICL ISRAEL CHEMICALS LTD	10,000,000	10,000,000	151,933	10,151,933
44962LAA5	6,177,607	IHS MARKIT LTD	190,000	190,000	4,750	194,750
44962LAA5	6,177,609	IHS MARKIT LTD	320,000	323,092	8,000	331,092
450636AA3	6,177,611	ITR CONCESSION CO LLC	14,700,000	14,700,000	181,660	14,881,660
450636B*5	6,177,613	ITR CONCESSION CO LLC	900,000	900,000	1,222	901,222
452308AT6	6,177,615	ILLINOIS TOOL WORKS INC	10,000,000	9,978,050	58,333	10,036,383
453140AF2	6,177,617	IMPERIAL TOBACCO FINANCE PLC	7,000,000	6,886,756	82,639	6,969,395
454889AM8	6,177,619	INDIANA MICHIGAN POWER COMPANY	4,600,000	5,527,203	35,561	5,562,763

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
455780AT3	6,177,625	INDON 8 1/2 10/12/35	1,169,000	1,465,034	5,244	1,470,278
455780AT3	6,177,627	INDON 8 1/2 10/12/35	452,000	646,666	2,028	648,694
455780AT3	6,177,629	INDON 8 1/2 10/12/35	3,232,000	4,593,538	14,499	4,608,037
455780BK1	6,177,631	INDONESIA REPUBLIC OF (GOVERNMENT	1,267,000	1,262,360	792	1,263,152
455780BK1	6,177,633	INDONESIA REPUBLIC OF (GOVERNMENT	1,740,000	1,738,461	1,088	1,739,549
455780BK1	6,177,635	INDONESIA REPUBLIC OF (GOVERNMENT	705,000	697,078	441	697,519
455780BK1	6,177,637	INDONESIA REPUBLIC OF (GOVERNMENT	525,000	524,419	328	524,747
455780BV7	6,177,639	INDONESIA REPUBLIC OF (GOVERNMENT	1,100,000	1,096,503	16,401	1,112,904
455780BX3	6,177,641	INDONESIA REPUBLIC OF (GOVERNMENT	3,000,000	2,989,274	40,963	3,030,237
455780CE4	6,177,645	INDONESIA (REPUBLIC OF)	750,000	743,887	12,688	756,574
45662NA*4	6,177,647	INFINEON TECHNOLOGIES AG	4,000,000	4,000,000	11,382	4,011,382
45662NA@2	6,177,649	INFINEON TECHNOLOGIES AG	8,100,000	8,100,000	23,985	8,123,985
45672BA#4	6,177,651	INFORMA PLC	4,600,000	4,600,000	39,867	4,639,867
45672BB#3	6,177,653	INFORMA PLC	4,900,000	4,900,000	62,585	4,962,585
45672BB*7	6,177,655	INFORMA PLC	4,600,000	4,600,000	42,933	4,642,933
45672BB@5	6,177,657	INFORMA PLC	9,500,000	9,500,000	93,227	9,593,227
45672BC*6	6,177,659	INFORMA PLC	2,500,000	2,500,000	33,556	2,533,556
456829AA8	6,177,661	INFRAESTRUCTURA ENERGETICA NOVA SA	625,000	616,191	8,919	625,110
456829AB6	6,177,663	INFRAESTRUCTURA ENERGETICA NOVA SA	750,000	721,535	13,914	735,449
456837AH6	6,177,665	ING GROEP NV	7,250,000	7,241,366	25,456	7,266,821
458140AJ9	6,177,667	INTEL CORP	20,000,000	19,982,068	55,000	20,037,068
459200JH5	6,177,671	INTERNATIONAL BUSINESS MACHINES CO	2,250,000	2,233,416	21,150	2,254,566
459284AB1	6,177,673	INTERNATIONAL CCE INC	10,000,000	9,976,348	44,722	10,021,070
460146CE1	6,177,675	INTERNATIONAL PAPER CO	3,396,000	3,613,150	53,770	3,666,920
460599AA1	6,177,677	INTERNATIONAL GAME TECHNOLOGY	210,000	210,198	2,494	212,692
460599AA1	6,177,679	INTERNATIONAL GAME TECHNOLOGY	210,000	210,383	2,494	212,877
460599AB9	6,177,681	INTERNATIONAL GAME TECHNOLOGY	235,000	236,302	3,101	239,402
460599AC7	6,177,683	INTERNATIONAL GAME TECHNOLOGY	235,000	237,131	3,225	240,356
461070AM6	6,177,685	INTERSTATE POWER AND LIGHT CO	1,800,000	1,796,431	12,920	1,809,351
461127B@0	6,177,687	INTERTEK FINANCE PLC	6,300,000	6,300,000	93,058	6,393,058
461127B@0	6,177,689	INTERTEK FINANCE PLC	2,300,000	2,300,000	33,974	2,333,974
461127E*9	6,177,691	INTERTEK FINANCE PLC	1,900,000	1,900,000	5,985	1,905,985
46115HAP2	6,177,693	INTESA SANPAOLO SPA	5,000,000	5,420,416	79,479	5,499,896
46128MAC5	6,177,697	INVERSIONES CMPC SA 144A	245,000	244,582	7,336	251,918
46128MAC5	6,177,699	INVERSIONES CMPC SA 144A	50,000	50,836	1,497	52,333
46128MAC5	6,177,701	INVERSIONES CMPC SA 144A	100,000	102,255	2,994	105,250
46128MAJ0	6,177,703	INVERSIONES CMPC SA	750,000	747,530	2,461	749,991

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
46131NAD6	6,177,705	INVERSIONES CMPC SA (CAYMAN ISLAND)	3,000,000	2,985,104	2,250	2,987,354
46132FAD2	6,177,707	INVESCO FINANCE PLC	2,500,000	2,495,187	27,604	2,522,791
46284PAQ7	6,177,709	IRON MOUNTAIN INC	705,000	705,000	8,930	713,930
46284VAC5	6,177,711	IRON MOUNTAIN INC	270,000	270,000	1,682	271,682
46574*AA7	6,177,713	ITT HOLDINGS LLC	12,500,000	12,500,000	217,778	12,717,778
46574*AB5	6,177,715	ITT HOLDINGS LLC	15,800,000	15,800,000	282,293	16,082,293
46574*AB5	6,177,717	ITT HOLDINGS LLC	3,300,000	3,300,000	58,960	3,358,960
466112AL3	6,177,719	JBS USA LLC/JBS USA FINANCE INC	800,000	809,663	24,167	833,830
466112AR0	6,177,721	JBS USA LLC/JBS USA FINANCE INC	300,000	300,000	6,517	306,517
466112AR0	6,177,723	JBS USA LLC/JBS USA FINANCE INC	150,000	151,034	3,258	154,292
46625HJB7	6,177,725	JPMORGAN CHASE & CO	10,000,000	9,961,389	164,889	10,126,277
46625HJX9	6,177,727	JPMORGAN CHASE & CO	4,700,000	4,685,115	79,508	4,764,623
46625HJX9	6,177,729	JPMORGAN CHASE & CO	5,000,000	4,984,165	84,583	5,068,748
46625HMN7	6,177,731	JPMORGAN CHASE & CO	5,000,000	4,985,697	57,417	5,043,113
46625HMN7	6,177,733	JPMORGAN CHASE & CO	2,000,000	1,994,279	22,967	2,017,245
46625HMN7	6,177,735	JPMORGAN CHASE & CO	1,000,000	1,022,677	11,483	1,034,161
466313AF0	6,177,737	JABIL CIRCUIT INC	205,000	205,000	4,356	209,356
466313AG8	6,177,739	JABIL CIRCUIT INC	220,000	220,000	1,321	221,321
46659*AA5	6,177,747	JM FAMILY ENTERPRISES INC	4,500,000	4,500,000	74,475	4,574,475
47032@AG6	6,177,749	JAMES CAMPBELL CO LLC	1,600,000	1,600,000	24,092	1,624,092
47032@AH4	6,177,751	JAMES CAMPBELL CO LLC	600,000	600,000	9,236	609,236
47032@AJ0	6,177,753	JAMES CAMPBELL CO LLC	600,000	600,000	9,337	609,337
47032@AL5	6,177,755	JAMES CAMPBELL CO LLC	1,000,000	1,000,000	11,730	1,011,730
47032@AM3	6,177,757	JAMES CAMPBELL CO LLC	2,000,000	2,000,000	25,410	2,025,410
47032@AN1	6,177,759	JAMES CAMPBELL CO LLC	2,400,000	2,400,000	30,895	2,430,895
47032@AQ4	6,177,761	JAMES CAMPBELL CO LLC	1,800,000	1,800,000	23,474	1,823,474
47032@AR2	6,177,763	JAMES CAMPBELL CO LLC	800,000	800,000	9,411	809,411
47032@AS0	6,177,765	JAMES CAMPBELL CO LLC	900,000	900,000	11,346	911,346
47032FAB5	6,177,767	JAMES HARDIE INTERNATIONAL FINANCE	600,000	600,000	11,500	611,500
478160AW4	6,177,773	JOHNSON & JOHNSON	10,000,000	9,955,357	49,167	10,004,523
478160AW4	6,177,775	JOHNSON & JOHNSON	8,000,000	7,964,285	39,333	8,003,619
48121@AC5	6,177,789	JRD HOLDINGS LLC	2,280,000	2,280,000	7,472	2,287,472
48121@AD3	6,177,791	JRD HOLDINGS LLC	1,200,000	1,200,000	4,681	1,204,681
48121@AD3	6,177,793	JRD HOLDINGS LLC	3,968,572	4,073,127	15,480	4,088,606
48203RAG9	6,177,795	JUNIPER NETWORKS INC	3,000,000	2,997,098	17,250	3,014,348
482480AD2	6,177,797	KLA-TENCOR CORPORATION	5,000,000	4,999,529	103,125	5,102,654
482539AA1	6,177,799	KLX INC	425,000	425,000	10,404	435,404
482539AA1	6,177,801	KLX INC	215,000	215,561	5,263	220,824
482539AA1	6,177,803	KLX INC	215,000	215,561	5,263	220,824
486606H#6	6,177,809	KAYNE ANDERSON KYN FUND	1,300,000	1,300,000	13,061	1,313,061
486606H#6	6,177,811	KAYNE ANDERSON KYN FUND	1,500,000	1,500,000	15,070	1,515,070
486606J#4	6,177,813	KAYNE ANDERSON KYN FUND	500,000	500,000	6,728	506,728

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
486606J#4	6,177,815	KAYNE ANDERSON KYN FUND	500,000	500,000	6,728	506,728
486606J*8	6,177,817	KAYNE ANDERSON KYN FUND	700,000	700,000	8,213	708,213
486606J*8	6,177,819	KAYNE ANDERSON KYN FUND	600,000	600,000	7,040	607,040
486606J@6	6,177,821	KAYNE ANDERSON KYN FUND	400,000	400,000	5,236	405,236
486606J@6	6,177,823	KAYNE ANDERSON KYN FUND	500,000	500,000	6,545	506,545
48661EA#5	6,177,825	KAYNE ANDERSON KYE FUND	1,386,000	1,386,000	8,932	1,394,932
48666*AA2	6,177,827	KCP&L GREATER MISSOURI OPERATIONS	3,700,000	3,700,000	27,261	3,727,261
486661AG6	6,177,829	KAZAKHSTAN (REPUBLIC OF)	1,000,000	992,096	14,236	1,006,332
48667DAD6	6,177,831	KAZAKHSTAN TEMIR ZHOLY FINANCE BV	346,000	346,000	7,414	353,414
48667QAA3	6,177,833	NK KAZMUNAYGAZ AO	278,000	277,944	8,385	286,329
48667QAA3	6,177,835	NK KAZMUNAYGAZ AO	360,000	361,979	10,859	372,838
48667QAA3	6,177,837	NK KAZMUNAYGAZ AO	480,000	482,642	14,478	497,120
48667QAA3	6,177,839	NK KAZMUNAYGAZ AO	126,000	126,693	3,801	130,493
48667QAA3	6,177,841	NK KAZMUNAYGAZ AO	188,000	189,035	5,671	194,705
48667QAN5	6,177,857	KAZMUNAYGAS NATIONAL CO JSC	1,500,000	1,486,513	2,375	1,488,888
48667QAP0	6,177,859	KAZMUNAYGAS NATIONAL CO JSC	1,350,000	1,326,646	2,588	1,329,234
48667QAP0	6,177,861	KAZMUNAYGAS NATIONAL CO JSC	900,000	882,236	1,725	883,961
48668JAA8	6,177,863	NATSIONAL NYI HOLDING KAZAGRO AO	1,000,000	1,000,000	20,170	1,020,170
487836BQ0	6,177,865	KELLOGG COMPANY	4,000,000	3,961,675	15,000	3,976,675
491674BK2	6,177,867	KENTUCKY UTILITIES CO	1,600,000	1,599,472	4,400	1,603,872
492386AT4	6,177,871	KERR-MCGEE CORPORATION	2,000,000	2,251,822	20,125	2,271,947
494368BC6	6,177,875	KIMBERLY-CLARK CORP	10,000,000	12,026,766	165,625	12,192,391
494368BE2	6,177,877	KIMBERLY-CLARK CORP	5,000,000	4,996,142	45,313	5,041,454
49446RAK5	6,177,879	KIMCO REALTY CORPORATION	3,317,000	3,244,561	43,190	3,287,751
49446RAN9	6,177,881	KIMCO REALTY CORP	3,000,000	2,986,381	51,000	3,037,381
494550AV8	6,177,883	KINDER MORGAN ENERGY PARTNERS LP	3,000,000	2,995,166	48,750	3,043,916
494550BK1	6,177,885	KINDER MORGAN ENERGY PARTNERS L.P.	16,000,000	15,929,963	150,000	16,079,963
497266A#3	6,177,887	KIRBY CORPORATION	1,705,000	1,705,000	8,245	1,713,245
497266A#3	6,177,889	KIRBY CORPORATION	1,395,000	1,395,000	6,746	1,401,746
497266B*6	6,177,891	KIRBY CORPORATION	3,960,000	3,960,000	23,162	3,983,162
497266B*6	6,177,893	KIRBY CORPORATION	3,240,000	3,240,000	18,950	3,258,950
49989AAB5	6,177,895	KOC HOLDING AS	3,750,000	3,726,182	25,156	3,751,339
500255AT1	6,177,897	KOHL'S CORP	2,864,000	2,859,532	51,393	2,910,925
50064YAC7	6,177,899	KOREA HYDRO & NUCLEAR POWER CO LTD	560,000	554,933	7,980	562,913
50066AAD5	6,177,901	KOREA GAS CORPORATION	1,500,000	1,473,457	26,302	1,499,759
50066AAJ2	6,177,903	KOREA GAS CORPORATION	300,000	299,601	2,917	302,517
50076QAZ9	6,177,907	KRAFT FOODS GROUP INC	3,000,000	2,987,770	42,292	3,030,062
50077LAB2	6,177,909	KRAFT HEINZ FOODS CO	1,700,000	1,694,819	30,990	1,725,809
50077LAD8	6,177,911	KRAFT HEINZ FOODS CO	3,200,000	3,188,384	40,000	3,228,384
50077LAJ5	6,177,913	KRAFT HEINZ FOODS CO	8,000,000	7,988,222	82,444	8,070,666

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
50077LAK2	6,177,915	KRAFT HEINZ FOODS CO	5,000,000	4,995,025	58,153	5,053,178
501044DK4	6,177,919	KROGER CO	2,500,000	2,482,081	34,229	2,516,310
501499AB3	6,177,921	KUWAIT INTL BOND	3,000,000	2,973,543	11,958	2,985,501
501797AM6	6,177,923	L BRANDS INC	660,000	660,000	14,850	674,850
501797AM6	6,177,925	L BRANDS INC	395,000	395,000	8,888	403,888
50540RAQ5	6,177,929	LABORATORY CORP OF AMERICA	3,500,000	3,496,258	31,500	3,527,758
513075BH3	6,177,935	LAMAR MEDIA CORP	235,000	235,000	3,719	238,719
513075BL4	6,177,937	LAMAR MEDIA CORP	65,000	65,000	934	65,934
514666AJ5	6,177,939	LAND O LAKES INC	70,000	70,000	1,937	71,937
526057BS2	6,177,941	LENNAR CORPORATION	585,000	585,000	3,083	588,083
526057CG7	6,177,943	LENNAR CORPORATION	580,000	580,000	19,213	599,213
526057CU6	6,177,945	LENNAR CORPORATION	270,000	270,000	5,100	275,100
53079EAR5	6,177,947	LIBERTY MUTUAL GROUP INC 144A	2,500,000	2,445,947	101,528	2,547,475
53117CAQ5	6,177,949	LIBERTY PROPERTY LP	5,000,000	4,990,646	46,444	5,037,090
53154*AM5	6,177,951	LIBERTY UTILITIES FINANCE GP1	2,300,000	2,300,000	252	2,300,252
53154*AP8	6,177,953	LIBERTY UTILITIES FINANCE GP1	3,900,000	3,900,000	530	3,900,530
53219LAM1	6,177,955	LIFEPOINT HOSPITALS INC	60,000	60,000	1,375	61,375
53219LAN9	6,177,957	LIFEPOINT HEALTH INC	480,000	480,000	11,750	491,750
53219LAQ2	6,177,959	LIFEPOINT HEALTH INC	130,000	130,000	3,494	133,494
53219LAQ2	6,177,961	LIFEPOINT HEALTH INC	540,000	529,934	14,513	544,446
532457BA5	6,177,963	ELI LILLY & COMPANY	13,000,000	13,757,234	92,192	13,849,426
532716AS6	6,177,969	LIMITED BRANDS INC	465,000	465,000	16,275	481,275
532716AT4	6,177,971	LIMITED BRANDS INC	350,000	350,000	1,932	351,932
53359#AA0	6,177,973	LINCOLN ELECTRIC HOLDINGS INC.	2,100,000	2,100,000	13,046	2,113,046
53359#AE2	6,177,975	LINCOLN ELECTRIC HOLDINGS INC.	1,100,000	1,100,000	924	1,100,924
534187AU3	6,177,977	LINCOLN NATIONAL CORPORATION	2,000,000	2,000,000	2,688	2,002,688
53621@AE6	6,177,979	LION INDUSTRIAL PROPERTIES LP	1,000,000	1,000,000	3,436	1,003,436
53621@AF3	6,177,981	LION INDUSTRIAL PROPERTIES LP	3,500,000	3,500,000	64,006	3,564,006
53621@AG1	6,177,983	LION INDUSTRIAL PROPERTIES LP	8,500,000	8,500,000	58,650	8,558,650
53621@AH9	6,177,985	LION INDUSTRIAL PROPERTIES LP	1,000,000	1,000,000	8,656	1,008,656
53621@AJ5	6,177,987	LION INDUSTRIAL PROPERTIES LP	6,000,000	6,000,000	9,567	6,009,567
536797AC7	6,177,989	LITHIA MOTORS INC.	200,000	200,000	2,625	202,625
536878AF8	6,177,991	REPUBLIC OF LITHUANIA	332,000	329,865	2,937	332,802
536878AF8	6,177,993	REPUBLIC OF LITHUANIA	100,000	99,357	885	100,242
536878AG6	6,177,999	LITHUANIA (REPUBLIC OF)	364,000	362,516	6,029	368,545
536878AG6	6,178,001	LITHUANIA (REPUBLIC OF)	415,000	434,543	6,873	441,416
536878AG6	6,178,003	LITHUANIA (REPUBLIC OF)	2,047,000	2,159,364	33,903	2,193,268
536878AG6	6,178,005	LITHUANIA (REPUBLIC OF)	1,267,000	1,331,250	20,985	1,352,235
537008C*3	6,178,007	LITTELFUSE INC	1,000,000	1,000,000	10,150	1,010,150
537008C@1	6,178,009	LITTELFUSE INC	3,700,000	3,700,000	40,793	3,740,793
53767#AC2	6,178,011	LITTELFUSE INC.	1,400,000	1,400,000	11,054	1,411,054
540424AR9	6,178,013	LOEWS CORP	2,500,000	2,168,326	47,552	2,215,878
546676AW7	6,178,015	LOUISVILLE GAS AND ELECTRIC COMPAN	1,000,000	999,670	2,750	1,002,420

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
546676AX5	6,178,017	LOUISVILLE GAS AND ELECTRIC COMPAN	400,000	399,684	1,458	401,143
548661CZ8	6,178,019	LOWES COMPANIES INC.	5,000,000	4,999,509	24,757	5,024,266
548661DD6	6,178,021	LOWES COMPANIES INC	10,000,000	9,941,697	39,931	9,981,627
548661DH7	6,178,023	LOWES COMPANIES INC	2,000,000	1,991,089	8,625	1,999,714
549876AA8	6,178,027	LUKOIL INTL FINANCE BV 144A	192,000	192,000	5,112	197,112
549876AD2	6,178,029	LUKOIL INTERNATIONAL FINANCE BV 144A	765,000	763,657	27,115	790,772
549876AD2	6,178,031	LUKOIL INTERNATIONAL FINANCE BV 144A	410,000	409,280	14,532	423,812
55068#AF6	6,178,033	LUXOTTICA US HOLDING CORP	3,000,000	3,000,000	67,700	3,067,700
552690C*8	6,178,035	MDU RESOURCES GROUP INC.	3,900,000	3,900,000	48,689	3,948,689
55279HAK6	6,178,037	MANUFACTURERS AND TRADERS TRUST CO	3,000,000	2,960,210	20,542	2,980,752
55279HAQ3	6,178,039	MANUFACTURERS AND TRADERS TRUST CO	2,500,000	2,499,201	17,472	2,516,673
55279HAQ3	6,178,041	MANUFACTURERS AND TRADERS TRUST CO	2,000,000	1,999,361	13,978	2,013,339
55342UAG9	6,178,047	MPT OPERATING PARTNERSHIP LP / MPT	380,000	380,000	4,988	384,988
55342UAH7	6,178,049	MPT OPERATING PARTNERSHIP LP / MPT	670,000	670,000	1,489	671,489
55354GAA8	6,178,051	MSCI INC	1,000,000	1,030,758	24,208	1,054,966
55354GAA8	6,178,053	MSCI INC	570,000	587,088	13,799	600,886
55354GAB6	6,178,055	MSCI INC	340,000	340,000	4,127	344,127
553794AC2	6,178,057	MUFG AMERICAS HOLDINGS CORP	1,500,000	1,494,345	10,125	1,504,470
553799AE7	6,178,059	MU FINANCE PLC	8,700,000	8,700,000	82,433	8,782,433
553799AE7	6,178,061	MU FINANCE PLC	1,000,000	1,000,000	9,475	1,009,475
553799AE7	6,178,063	MU FINANCE PLC	500,000	494,774	4,738	499,511
559080AM8	6,178,075	MAGELLAN MIDSTREAM PARTNERS LP	1,000,000	993,474	3,267	996,741
56081#BJ8	6,178,079	MAJOR LEAGUE BASEBALL TRUST	5,100,000	5,100,000	69,313	5,169,313
56081#BL3	6,178,081	MAJOR LEAGUE BASEBALL TRUST	200,000	200,000	2,551	202,551
56081#BN9	6,178,083	MAJOR LEAGUE BASEBALL TRUST	700,000	700,000	9,609	709,609
570535AQ7	6,178,085	MARKEL CORPORATION	2,300,000	2,276,763	8,306	2,285,068
57169*AJ6	6,178,087	MARS INC PRVT	5,000,000	5,000,000	22,465	5,022,465
57169*AL1	6,178,089	MARS INC PRVT	10,000,000	10,000,000	45,625	10,045,625
57169*AQ0	6,178,091	MARS INC	12,400,000	12,400,000	18,738	12,418,738
57169*AQ0	6,178,093	MARS INC	1,400,000	1,400,000	2,116	1,402,116
57169*AQ0	6,178,095	MARS INC	1,800,000	1,800,000	2,720	1,802,720
57169*AQ0	6,178,097	MARS INC	300,000	300,000	453	300,453
57169*AR8	6,178,099	MARS INC	800,000	800,000	1,484	801,484
57169*AR8	6,178,101	MARS INC	13,000,000	13,359,986	24,122	13,384,108
57169*AR8	6,178,103	MARS INC	3,500,000	3,596,919	6,494	3,603,414
57169*AT4	6,178,105	MARS INC	5,000,000	5,000,000	9,694	5,009,694
57169*AX5	6,178,107	MARS INC	2,700,000	2,700,000	6,936	2,706,936
57169*AY3	6,178,109	MARS INC	10,500,000	10,500,000	27,965	10,527,965

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
57169*BD8	6,178,111	MARS INC	400,000	400,000	1,173	401,173
57169*BF3	6,178,113	MARS INC	1,100,000	1,100,000	3,452	1,103,452
57169*BH9	6,178,115	MARS INC	1,300,000	1,300,000	4,195	1,304,195
57169*BK2	6,178,117	MARS INC	1,900,000	1,900,000	6,384	1,906,384
57736*AM3	6,178,125	MAUI ELECTRIC COMPANY LIMITED	2,700,000	2,700,000	10,890	2,710,890
577778CB7	6,178,127	MACYS RETAIL HOLDINGS INC	9,855,000	10,849,918	192,966	11,042,884
58013MEC4	6,178,131	MCDONALDS CORPORATION	3,000,000	3,238,759	8,400	3,247,159
58013MEN0	6,178,135	MCDONALDS CORP	2,000,000	1,975,033	15,622	1,990,655
581557BE4	6,178,139	MCKESSON CORP	2,500,000	2,500,000	12,126	2,512,126
58502BAA4	6,178,143	MEDNAX INC	310,000	310,000	6,781	316,781
585055AV8	6,178,147	MEDTRONIC INC	10,000,000	9,982,043	52,708	10,034,751
585055BS4	6,178,153	MEDTRONIC INC	10,000,000	9,931,785	44,722	9,976,507
58516NAA2	6,178,155	MEGA ADVANCE INVESTMENTS	150,000	149,455	3,521	152,976
58516NAB0	6,178,157	MEGA ADVANCE INVESTMENTS	500,000	498,146	14,964	513,110
59001AAQ5	6,178,159	MERITAGE HOMES CORP	560,000	560,000	3,267	563,267
59001AAY8	6,178,161	MERITAGE HOMES CORP	320,000	320,000	8,000	328,000
59001ABA9	6,178,163	MERITAGE HOMES CORP	305,000	306,409	6,296	312,705
59001ABA9	6,178,165	MERITAGE HOMES CORP	370,000	370,000	7,638	377,638
59284BAB4	6,178,167	MEXICHEM SAB DE CV	1,600,000	1,591,092	9,100	1,600,192
59284BAD0	6,178,169	MEXICHEM SAB DE CV	1,200,000	1,153,438	9,450	1,162,888
59284BAD0	6,178,171	MEXICHEM SAB DE CV	1,000,000	961,198	7,875	969,073
59284BAD0	6,178,173	MEXICHEM SAB DE CV	600,000	645,661	4,725	650,386
59284BAE8	6,178,175	MEXICHEM SAB DE CV	1,200,000	1,190,304	8,617	1,198,920
59284BAE8	6,178,177	MEXICHEM SAB DE CV	200,000	199,050	1,436	200,486
59284BAE8	6,178,179	MEXICHEM SAB DE CV	1,500,000	1,485,443	10,771	1,496,214
59284BAF5	6,178,181	MEXICHEM SAB DE CV	900,000	893,138	2,700	895,838
59284MAA2	6,178,183	MEXICO CITY AIRPORT TRUST	900,000	892,277	106	892,383
59284MAA2	6,178,185	MEXICO CITY AIRPORT TRUST	675,000	679,699	80	679,778
59284MAA2	6,178,187	MEXICO CITY AIRPORT TRUST	675,000	680,136	80	680,216
594918AT1	6,178,193	MICROSOFT CORP	4,000,000	3,789,216	47,500	3,836,716
594918BB9	6,178,199	MICROSOFT CORP	6,000,000	5,991,134	35,550	6,026,684
594918BJ2	6,178,201	MICROSOFT CORP	5,000,000	4,998,988	77,257	5,076,244
594918BK9	6,178,203	MICROSOFT CORP	2,000,000	1,994,834	41,533	2,036,368
59562VAP2	6,178,205	BERKSHIRE HATHAWAY ENERGY CO	2,000,000	1,992,081	54,872	2,046,953
59564NA#0	6,178,207	MIDCOAST ENERGY PARTNERS LP	3,400,000	3,400,000	12,941	3,412,941
59564NA*4	6,178,209	MIDCOAST ENERGY PARTNERS LP	15,400,000	15,400,000	47,210	15,447,210
59564NA@2	6,178,211	MIDCOAST ENERGY PARTNERS LP	8,600,000	8,600,000	29,918	8,629,918
60040#AA0	6,178,213	MILLENNIUM PIPELINE CO LLC PRVT	3,828,346	3,828,346	17,571	3,845,917
60040#AB8	6,178,215	MILLENNIUM PIPELINE CO LLC PRVT	4,816,123	4,816,123	24,883	4,841,006
605417BY9	6,178,217	MISSISSIPPI POWER COMPANY	2,000,000	1,878,320	4,222	1,882,542
605417BY9	6,178,219	MISSISSIPPI POWER COMPANY	5,100,000	5,169,435	10,767	5,180,201
605417CB8	6,178,223	MISSISSIPPI POWER COMPANY	7,000,000	6,980,661	26,114	7,006,775
606822AD6	6,178,225	MITSUBISHI UFJ FINANCIAL GROUP INC	5,000,000	4,994,299	32,083	5,026,382

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
606822AD6	6,178,227	MITSUBISHI UFJ FINANCIAL GROUP INC	1,750,000	1,811,428	11,229	1,822,657
606822AN4	6,178,229	MITSUBISHI UFJ FINANCIAL GROUP INC	15,000,000	15,000,000	105,714	15,105,714
606822AR5	6,178,231	MITSUBISHI UFJ FINANCIAL GROUP INC	5,500,000	5,500,000	48,209	5,548,209
60687YAD1	6,178,233	MIZUHO FINANCIAL GROUP INC	5,850,000	5,850,000	10,735	5,860,735
60687YAD1	6,178,235	MIZUHO FINANCIAL GROUP INC	3,900,000	3,900,000	7,157	3,907,157
60688XAP5	6,178,245	MIZUHO BANK LTD	10,000,000	9,986,934	36,000	10,022,934
60688XAU4	6,178,247	MIZUHO BANK LTD	400,000	399,410	1,244	400,654
608190AJ3	6,178,249	MOHAWK INDUSTRIES INC	3,000,000	2,894,196	28,875	2,923,071
608190AJ3	6,178,251	MOHAWK INDUSTRIES INC	1,500,000	1,447,098	14,438	1,461,535
61166WAU5	6,178,253	MONSANTO COMPANY	2,000,000	1,999,227	19,875	2,019,102
61166WAU5	6,178,255	MONSANTO COMPANY	5,000,000	4,998,067	49,688	5,047,754
615369AE5	6,178,257	MOODY S CORP	2,600,000	2,641,670	40,192	2,681,861
615394AK9	6,178,259	MOOG INC	320,000	320,000	7,000	327,000
61747YCG8	6,178,265	MORGAN STANLEY	8,000,000	8,180,353	272,533	8,452,886
61747YCG8	6,178,267	MORGAN STANLEY	7,000,000	7,146,629	238,467	7,385,096
61761J3R8	6,178,269	MORGAN STANLEY	3,000,000	2,862,217	24,479	2,886,697
617726AG9	6,178,271	MOROCCO KINGDOM OF (GOVERNMENT)	825,000	817,644	17,577	835,220
620076BF5	6,178,277	MOTOROLA SOLUTIONS INC	7,500,000	7,400,967	50,000	7,450,967
626717AJ1	6,178,279	MURPHY OIL CORPORATION	675,000	675,000	8,194	683,194
626738AC2	6,178,281	MURPHY OIL USA INC	200,000	200,000	2,533	202,533
626738AC2	6,178,283	MURPHY OIL USA INC	200,000	200,701	2,533	203,235
626738AD0	6,178,285	MURPHY OIL USA INC	70,000	70,000	1,969	71,969
62856RAB1	6,178,287	MYRIAD INTERNATIONAL HLDG BV	200,000	205,933	3,433	209,366
62856RAB1	6,178,289	MYRIAD INTERNATIONAL HLDG BV	800,000	823,731	13,733	837,464
62856RAB1	6,178,291	MYRIAD INTERNATIONAL HLDG BV	1,600,000	1,660,288	27,467	1,687,754
62886EAJ7	6,178,293	NCR CORP	215,000	215,000	3,165	218,165
62886EAJ7	6,178,295	NCR CORP	1,500,000	1,490,831	22,083	1,512,915
62886EAR9	6,178,297	NCR CORP	90,000	90,000	1,998	91,998
62886EAS7	6,178,299	NCR CORP	95,000	95,000	2,288	97,288
62886EAS7	6,178,301	NCR CORP	190,000	191,097	4,576	195,673
62927#AD8	6,178,303	NFL VENTURES LP	1,388,682	1,388,682	1,747	1,390,429
62940QAA3	6,178,305	NSG HOLDINGS LLC 144A	1,968,031	1,968,031	57,620	2,025,650
63254AAP3	6,178,307	NATIONAL AUSTRALIA BANK LIMITED (N	10,000,000	9,938,271	100,313	10,038,583
6325CODJ7	6,178,309	NATIONAL AUSTRALIA BANK LIMITED	5,000,000	4,995,560	53,958	5,049,518
63530QAE9	6,178,311	NATIONAL CINEMEDIA LLC	560,000	560,000	1,493	561,493
63636#AA4	6,178,313	NATIONAL HOCKEY LEAGUE INC	1,200,000	1,200,000	15,096	1,215,096
63636#AB2	6,178,315	NATIONAL HOCKEY LEAGUE INC	1,800,000	1,800,000	24,548	1,824,548
637417AH9	6,178,319	NATIONAL RETAIL PROPERTIES INC	2,300,000	2,295,701	42,422	2,338,123
637432MQ5	6,178,321	NATIONAL RURAL UTILITIES COOP FINA	5,000,000	4,992,898	32,194	5,025,093

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
637432NG6	6,178,323	NATIONAL RURAL UTILITIES COOPERATI	1,000,000	998,149	16,250	1,014,399
637432NK7	6,178,325	NATIONAL RURAL UTILITIES COOP FINA	1,700,000	1,700,000	2,727	1,702,727
63946BAD2	6,178,331	NBC UNIVERSAL INC 144A	10,000,000	9,996,242	1,431	9,997,673
63946BAE0	6,178,333	NBC UNIVERSAL INC	7,000,000	6,999,423	25,521	7,024,944
64072TAC9	6,178,335	CSC HOLDINGS LLC	570,000	570,000	11,119	581,119
641423BY3	6,178,337	NEVADA POWER CO	5,000,000	4,999,541	45,521	5,045,062
646025B#2	6,178,339	NEW JERSEY RESOURCES CORPORATION	1,700,000	1,700,000	11,031	1,711,031
646025C*5	6,178,341	NEW JERSEY RESOURCES CORPORATION	3,800,000	3,800,000	27,278	3,827,278
651229AS5	6,178,345	NEWELL RUBBERMAID INC	2,000,000	1,995,103	39,000	2,034,103
651229AS5	6,178,347	NEWELL RUBBERMAID INC	1,000,000	997,551	19,500	1,017,051
651229AX4	6,178,349	NEWELL RUBBERMAID INC.	900,000	983,519	4,031	987,550
651290AP3	6,178,351	NEWFIELD EXPLORATION COMPANY	2,000,000	2,042,366	29,069	2,071,435
651290AQ1	6,178,353	NEWFIELD EXPLORATION CO	290,000	289,542	5,438	294,980
651639AE6	6,178,355	NEWMONT MINING CORPORATION	300,000	277,517	1,469	278,985
651639AM8	6,178,357	NEWMONT MINING CORP	10,000,000	9,983,650	52,083	10,035,734
651639AP1	6,178,359	NEWMONT MINING CORP	15,000,000	14,885,013	93,438	14,978,450
65334HAA0	6,178,361	NEXEN INC.	2,000,000	2,096,749	20,125	2,116,874
65339KAA8	6,178,363	NEXTERA ENERGY INC	2,000,000	1,999,434	37,500	2,036,934
65339KAA8	6,178,365	NEXTERA ENERGY INC	5,500,000	5,494,512	103,125	5,597,637
65409QBA9	6,178,371	NIELSEN FINANCE LLC/NIELSEN FINANC	355,000	355,000	1,331	356,331
655664AN0	6,178,377	NORDSTROM INC	15,000,000	14,984,435	356,250	15,340,685
665228C@9	6,178,379	NORTHERN ILLINOIS GAS COMPANY	2,300,000	2,300,000	22,263	2,322,263
668074D#1	6,178,387	NORTHWESTERN CORP	1,400,000	1,400,000	24,897	1,424,897
668074D*5	6,178,389	NORTHWESTERN CORP	3,900,000	3,900,000	57,057	3,957,057
668074G*2	6,178,391	NORTHWESTERN CORP	2,300,000	2,300,000	45,058	2,345,058
66977WAN9	6,178,393	NOVA CHEMICALS CORP	75,000	75,000	984	75,984
66977WAN9	6,178,395	NOVA CHEMICALS CORP	50,000	50,397	656	51,053
66977WAN9	6,178,397	NOVA CHEMICALS CORP	50,000	50,199	656	50,856
66977WAN9	6,178,399	NOVA CHEMICALS CORP	45,000	45,103	591	45,694
66977WAP4	6,178,401	NOVA CHEMICALS CORP	240,000	240,000	6,000	246,000
66977WAP4	6,178,403	NOVA CHEMICALS CORP	1,250,000	1,290,855	31,250	1,322,105
66989HAJ7	6,178,415	NOVARTIS CAPITAL CORP	1,000,000	992,248	13,417	1,005,665
67020YAD2	6,178,419	NUANCE COMMUNICATIONS INC	86,000	86,085	976	87,061
67020YAQ3	6,178,421	NUANCE COMMUNICATIONS INC	1,080,000	1,070,922	22,950	1,093,872
67021CAM9	6,178,423	NSTAR ELECTRIC CO	7,000,000	6,995,121	103,289	7,098,410
67059TAE5	6,178,425	NUSTAR LOGISTICS LP	540,000	540,000	253	540,253
67059TAE5	6,178,427	NUSTAR LOGISTICS LP	675,000	686,635	316	686,951
67066GAE4	6,178,429	NVIDIA CORPORATION	5,250,000	5,240,807	21,000	5,261,807
67077MAD0	6,178,433	NUTRIEN LTD	600,000	597,921	1,500	599,421
67077MAL2	6,178,437	NUTRIEN LTD	1,000,000	998,963	4,313	1,003,276

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
670877AA7	6,178,439	OMX TIMBER FINANCE INVESTMENTS I L 144A	1,687,862	1,668,345	254	1,668,599
67103HAE7	6,178,441	O REILLY AUTOMOTIVE INC	1,500,000	1,497,955	6,804	1,504,759
67103HAF4	6,178,443	O REILLY AUTOMOTIVE INC	4,000,000	3,994,653	24,000	4,018,653
67113HAC9	6,178,445	OTG MANAGEMENT LLC - TL	1,739,000	1,718,348	14,888	1,733,236
67113HAD7	6,178,447	OTG MANAGEMENT LLC TL-DD	43,475	43,475	391	43,866
67113HAD7	6,178,449	OTG MANAGEMENT LLC TL-DD	43,475	43,475	391	43,866
67113HAD7	6,178,451	OTG MANAGEMENT LLC TL-DD	28,259	28,259	254	28,513
67113HAD7	6,178,453	OTG MANAGEMENT LLC TL-DD	15,216	15,216	137	15,353
67113HAD7	6,178,455	OTG MANAGEMENT LLC TL-DD	23,477	23,477	211	23,688
67113HAD7	6,178,457	OTG MANAGEMENT LLC TL-DD	63,474	63,474	571	64,045
674003A#5	6,178,459	OAKTREE CAPITAL GROUP LLC	1,500,000	1,500,000	10,174	1,510,174
674003A@7	6,178,461	OAKTREE CAPITAL GROUP LLC	1,300,000	1,300,000	8,399	1,308,399
674003B@6	6,178,463	OAKTREE CAPITAL GROUP LLC	2,000,000	2,000,000	27,930	2,027,930
677050AC0	6,178,467	OGLETHORPE POWER CORP	2,800,000	3,308,511	57,783	3,366,293
677050AC0	6,178,469	OGLETHORPE POWER CORP	9,400,000	11,103,796	193,985	11,297,781
677347CE4	6,178,471	OHIO EDISON COMPANY	1,500,000	1,306,500	30,365	1,336,865
677415CF6	6,178,473	OHIO POWER COMPANY	1,162,000	1,422,605	16,191	1,438,796
677415CF6	6,178,475	OHIO POWER COMPANY	125,000	154,168	1,742	155,910
677415CP4	6,178,477	OHIO POWER CO	12,600,000	12,930,244	56,438	12,986,682
67773#AE0	6,178,479	OHIO VALLEY ELECTRIC CORP PRVT	1,141,582	1,141,582	25,445	1,167,027
67773#AE0	6,178,481	OHIO VALLEY ELECTRIC CORP PRVT	2,283,164	2,283,164	50,889	2,334,054
67773#AF7	6,178,483	OHIO VALLEY ELECTRIC CORP PRVT	287,496	287,496	6,408	293,904
67773#AG5	6,178,485	OHIO VALLEY ELECTRIC CORP PRVT	289,580	289,580	6,454	296,034
677879CE6	6,178,487	OIL INSURANCE LTD 144A	6,800,000	6,004,989	31,939	6,036,928
677879CE6	6,178,489	OIL INSURANCE LTD 144A	500,000	441,543	2,348	443,892
677879CE6	6,178,491	OIL INSURANCE LTD 144A	360,000	145,719	1,691	147,410
680033AC1	6,178,495	OLD NATIONAL BANCORP	5,000,000	5,000,000	43,542	5,043,542
680665AJ5	6,178,497	OLIN CORP	270,000	270,000	1,768	271,768
680665AJ5	6,178,499	OLIN CORP	810,000	810,000	5,304	815,304
682134AC5	6,178,501	OMNICOM GROUP INC.	10,000,000	9,990,737	93,944	10,084,682
682134AC5	6,178,503	OMNICOM GROUP INC.	10,000,000	9,940,819	93,944	10,034,764
68218XAC6	6,178,505	ON LOCATION EVENTS LLC - TL	297,917	296,191	3,980	300,172
68218XAF9	6,178,507	ON LOCATION EVENTS LLC - TL	784,514	779,765	10,230	789,995
68268NAC7	6,178,509	ONEOK PARTNERS LP	6,000,000	6,584,009	33,250	6,617,259
683715AA4	6,178,511	OPEN TEXT CORPORATION	480,000	480,000	7,950	487,950
683715AA4	6,178,513	OPEN TEXT CORPORATION	965,000	981,159	15,983	997,142
683715AB2	6,178,515	OPEN TEXT CORPORATION	720,000	720,000	17,625	737,625
68389XAE5	6,178,517	ORACLE CORP	5,000,000	5,719,388	14,444	5,733,832
68389XAE5	6,178,519	ORACLE CORP	7,495,000	8,573,362	21,652	8,595,015
68389XAU9	6,178,521	ORACLE CORP	3,000,000	2,995,519	32,017	3,027,536
68389XAU9	6,178,523	ORACLE CORP	9,000,000	8,986,558	96,050	9,082,608
688239AE2	6,178,525	OSHKOSH CORP	160,000	160,000	1,433	161,433
68964*AF8	6,178,527	OTTER TAIL POWER COMPANY	7,900,000	8,203,894	152,404	8,356,298

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
690872AB2	6,178,529	OWENS-BROCKWAY	160,000	160,000	382	160,382
690872AB2	6,178,531	OWENS-BROCKWAY	320,000	321,720	764	322,484
690872AB2	6,178,533	OWENS-BROCKWAY	640,000	642,864	1,529	644,393
693304AT4	6,178,535	PECO ENERGY CO	1,100,000	1,096,520	1,540	1,098,060
693476BN2	6,178,539	PNC FUNDING CORP	5,000,000	4,988,181	24,292	5,012,473
693476BN2	6,178,541	PNC FUNDING CORP	2,000,000	1,995,273	9,717	2,004,989
69352PAF0	6,178,547	PPL CAPITAL FUNDING LLC	1,000,000	998,381	14,167	1,012,548
69369EAD1	6,178,553	PERTAMINA (PERSERO) PT	1,125,000	1,108,537	33,375	1,141,912
694308GM3	6,178,555	PACIFIC GAS AND ELECTRIC CO	2,000,000	2,149,575	26,811	2,176,386
695114CD8	6,178,559	PACIFICORP	10,000,000	10,035,521	47,917	10,083,438
695114CD8	6,178,561	PACIFICORP	2,000,000	2,021,199	9,583	2,030,782
698299AD6	6,178,563	PANAMA (REPUBLIC OF)	585,000	800,456	4,471	804,927
698299AK0	6,178,565	PANAMA (REPUBLIC OF)	432,000	535,293	3,375	538,668
698299AK0	6,178,567	PANAMA (REPUBLIC OF)	94,000	116,476	734	117,210
698299AS3	6,178,569	PANAMA 9.375% 1/16/2023	855,000	1,012,333	23,379	1,035,712
698299AS3	6,178,571	PANAMA 9.375% 1/16/2023	250,000	296,045	6,836	302,880
698299AV6	6,178,573	PANAMA (REPUBLIC OF)	200,000	206,223	3,642	209,865
698299BB9	6,178,575	PANAMA REPUBLIC OF (GOVERNMENT)	1,200,000	1,200,000	287	1,200,287
698299BF0	6,178,577	PANAMA REPUBLIC OF (GOVERNMENT)	2,100,000	2,082,301	9,946	2,092,246
698299BF0	6,178,579	PANAMA REPUBLIC OF (GOVERNMENT)	625,000	638,491	2,960	641,451
698299BF0	6,178,581	PANAMA REPUBLIC OF (GOVERNMENT)	425,000	434,174	2,013	436,187
70109HAL9	6,178,583	PARKER-HANNIFIN CORPORATION	200,000	201,367	2,933	204,300
706451BG5	6,178,585	PEMEX PROJECT FUNDING MASTER TRUST	480,000	494,215	12,013	506,228
706451BG5	6,178,587	PEMEX PROJECT FUNDING MASTER TRUST	224,000	251,416	5,606	257,022
711123C*8	6,178,593	PEOPLES GAS LIGHT AND COKE COMPANY	4,500,000	4,500,000	44,550	4,544,550
713448BZ0	6,178,597	PEPSICO INC/NC	10,000,000	9,972,567	62,222	10,034,789
713448CY2	6,178,599	PEPSICO INC	4,900,000	4,882,676	49,544	4,932,220
714046AE9	6,178,605	PERKINELMER INC	7,000,000	6,982,061	161,389	7,143,450
715638AP7	6,178,607	PERU (THE REPUBLIC OF)	1,799,000	2,615,153	69,961	2,685,114
715638AU6	6,178,609	PERU (THE REPUBLIC OF)	1,023,000	1,237,846	8,748	1,246,595
715638AU6	6,178,611	PERU (THE REPUBLIC OF)	455,000	563,818	3,891	567,709
715638AU6	6,178,613	PERU (THE REPUBLIC OF)	455,000	565,655	3,891	569,546
715638BM3	6,178,615	PERU REPUBLIC OF (GOVERNMENT)	40,000	34,474	1,019	35,493
715638BM3	6,178,617	PERU REPUBLIC OF (GOVERNMENT)	45,000	38,783	1,146	39,930
715638BM3	6,178,619	PERU REPUBLIC OF (GOVERNMENT)	314,000	272,137	7,997	280,134
715638BM3	6,178,621	PERU REPUBLIC OF (GOVERNMENT)	108,000	93,601	2,751	96,352
715638BM3	6,178,623	PERU REPUBLIC OF (GOVERNMENT)	337,000	388,721	8,583	397,304
715638BM3	6,178,625	PERU REPUBLIC OF (GOVERNMENT)	901,000	1,021,667	22,947	1,044,614

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
715638BM3	6,178,627	PERU REPUBLIC OF (GOVERNMENT)	449,000	537,204	11,435	548,640
715638BM3	6,178,629	PERU REPUBLIC OF (GOVERNMENT)	1,126,000	1,349,995	28,678	1,378,673
715638BM3	6,178,631	PERU REPUBLIC OF (GOVERNMENT)	449,000	537,597	11,435	549,032
715638BM3	6,178,633	PERU REPUBLIC OF (GOVERNMENT)	449,000	537,597	11,435	549,032
71567PAH3	6,178,635	PERUSAHAAN PENERBIT SBSN INDONESIA	1,425,000	1,425,000	5,257	1,430,257
71567PAH3	6,178,637	PERUSAHAAN PENERBIT SBSN INDONESIA	1,125,000	1,126,535	4,150	1,130,685
71567PAH3	6,178,639	PERUSAHAAN PENERBIT SBSN INDONESIA	450,000	451,853	1,660	453,513
71568PAA7	6,178,641	PERUSAHAAN PERSEROAN (PERSERO) PER	885,000	881,478	21,498	902,976
71568PAC3	6,178,643	PERUSAHAAN LISTRIK NEGARA (PERSERO)	1,500,000	1,486,046	28,531	1,514,577
71568PAC3	6,178,645	PERUSAHAAN LISTRIK NEGARA (PERSERO)	425,000	415,978	8,084	424,062
71568PAD1	6,178,647	PERUSAHAAN LISTRIK NEGARA (PERSERO)	750,000	739,005	18,156	757,161
71644EAJ1	6,178,649	PETRO-CANADA	1,000,000	998,157	31,356	1,029,513
71647NAA7	6,178,651	PETROBRAS GLOBAL FINANCE BV	225,000	194,487	5,660	200,147
71647NAA7	6,178,653	PETROBRAS GLOBAL FINANCE BV	825,000	711,344	20,754	732,098
71647NAA7	6,178,655	PETROBRAS GLOBAL FINANCE BV	75,000	64,853	1,887	66,740
71647NAF6	6,178,657	PETROBRAS GLOBAL FINANCE BV	200,000	188,869	3,913	192,782
71647NAF6	6,178,659	PETROBRAS GLOBAL FINANCE BV	191,000	180,470	3,737	184,207
71647NAK5	6,178,661	PETROBRAS GLOBAL FINANCE BV	917,000	909,698	8,126	917,823
71654QAX0	6,178,663	PETROLEOS MEXICANOS	450,000	469,838	6,875	476,713
71654QBB7	6,178,667	PETROLEOS MEXICANOS	1,463,000	1,457,439	19,217	1,476,656
71654QBE1	6,178,671	PETROLEOS MEXICANOS	500,000	497,939	9,472	507,411
71654QBR2	6,178,673	PETROLEOS MEXICANOS	772,000	766,519	13,397	779,916
71654QBV3	6,178,675	PETROLEOS MEXICANOS	750,000	746,931	9,385	756,316
71654QCB6	6,178,677	PETROLEOS MEXICANOS	2,250,000	2,246,496	37,383	2,283,879
71654QCD2	6,178,679	PETROLEOS MEXICANOS	3,000,000	3,000,000	15,417	3,015,417
71654QCG5	6,178,681	PETROLEOS MEXICANOS	1,350,000	1,419,556	11,700	1,431,256
716564AA7	6,178,685	PETROLEOS DEL PERU SA	300,000	298,993	5,225	304,218
716564AA7	6,178,687	PETROLEOS DEL PERU SA	200,000	198,321	3,483	201,805
71657YAD4	6,178,689	PETRO CO TRIN/TOBAGO LTD 144A	526,000	525,225	10,969	536,195
71657YAD4	6,178,691	PETRO CO TRIN/TOBAGO LTD 144A	283,000	282,583	5,902	288,485
716743AD1	6,178,693	PETRONAS CAPITAL LTD 144A	141,000	141,035	1,624	142,660
716743AD1	6,178,695	PETRONAS CAPITAL LTD 144A	100,000	100,022	1,152	101,174
716743AD1	6,178,697	PETRONAS CAPITAL LTD 144A	211,000	211,049	2,431	213,480
716743AD1	6,178,699	PETRONAS CAPITAL LTD 144A	105,000	105,026	1,210	106,236

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
716743AD1	6,178,701	PETRONAS CAPITAL LTD 144A	114,000	114,027	1,313	115,340
716743AD1	6,178,703	PETRONAS CAPITAL LTD 144A	100,000	100,161	1,152	101,314
716743AD1	6,178,705	PETRONAS CAPITAL LTD 144A	112,000	112,170	1,290	113,461
716743AD1	6,178,707	PETRONAS CAPITAL LTD 144A	100,000	100,152	1,152	101,304
716743AD1	6,178,709	PETRONAS CAPITAL LTD 144A	100,000	100,063	1,152	101,215
716743AD1	6,178,711	PETRONAS CAPITAL LTD 144A	100,000	100,052	1,152	101,204
716743AD1	6,178,713	PETRONAS CAPITAL LTD 144A	100,000	100,060	1,152	101,212
717081CY7	6,178,715	PFIZER INC.	2,000,000	1,998,931	18,400	2,017,331
718172AH2	6,178,725	PHILIP MORRIS INTERNATIONAL INC	10,000,000	9,970,843	43,750	10,014,593
718172BQ1	6,178,727	PHILIP MORRIS INTERNATIONAL INC	1,200,000	1,191,124	9,000	1,200,124
718286AP2	6,178,729	PHILIPPINE (REPUBLIC OF)	500,000	663,656	6,641	670,297
718286BK2	6,178,731	PHILIPPINES (REPUBLIC OF)	1,760,000	1,768,621	20,729	1,789,350
718286CB1	6,178,735	PHILIPPINES (REPUBLIC OF)	475,000	475,000	4,345	479,345
718546AH7	6,178,737	PHILLIPS 66	7,000,000	6,999,128	205,625	7,204,753
720186AJ4	6,178,739	PIEDMONT NATURAL GAS COMPANY INC	3,000,000	2,998,475	18,000	3,016,475
72352@AA9	6,178,741	PIO PICO HOLDCO ISSUER LLC	2,776,392	2,776,392	23,146	2,799,537
72650RAZ5	6,178,747	PLAINS ALL AMERICAN PIPELINE LP	4,125,000	3,788,942	62,734	3,851,676
727493AB4	6,178,751	PLANTRONICS INC	160,000	160,000	4,058	164,058
727493AB4	6,178,753	PLANTRONICS INC	160,000	160,876	4,058	164,933
727493AB4	6,178,755	PLANTRONICS INC	181,000	182,285	4,590	186,876
73020*AC7	6,178,757	PNG COMPANIES LLC PRVT	5,000,000	5,000,000	49,924	5,049,924
73020*AC7	6,178,759	PNG COMPANIES LLC PRVT	1,200,000	1,220,299	11,982	1,232,281
73020*AE3	6,178,761	PNG COMPANIES LLC	6,300,000	6,300,000	94,710	6,394,710
73020*AK9	6,178,763	PNG COMPANIES LLC	2,500,000	2,500,000	31,218	2,531,218
73020*AL7	6,178,765	PNG COMPANIES LLC	800,000	800,000	10,729	810,729
73102QAA4	6,178,767	POLAR TANKERS INC 144A	2,650,000	2,976,892	74,908	3,051,800
731068A#9	6,178,769	POLARIS INDUSTRIES INC.	5,600,000	5,600,000	64,269	5,664,269
731068A@1	6,178,773	POLARIS INDUSTRIES INC.	4,600,000	4,600,000	105,800	4,705,800
73179PAK2	6,178,775	POLYONE CORPORATION	95,000	95,000	637	95,637
73179PAK2	6,178,777	POLYONE CORPORATION	850,000	839,920	5,702	845,623
736508L*1	6,178,779	PORTLAND GENERAL ELECTRIC COMP	6,100,000	6,100,000	103,009	6,203,009
736508L@9	6,178,781	PORTLAND GENERAL ELECTRIC COMP	2,700,000	2,700,000	25,479	2,725,479
737415AL3	6,178,783	POST APARTMENT HOMES LP	5,675,000	5,590,161	79,805	5,669,966
74005PAY0	6,178,785	PRAXAIR INC	10,000,000	9,985,239	51,750	10,036,989
741503BC9	6,178,789	PRICELINE GROUP INC	4,000,000	3,997,651	18,144	4,015,795
743263AG0	6,178,793	PROGRESS ENERGY INC	5,110,000	5,562,366	994	5,563,359
74340XAW1	6,178,797	PROLOGIS LP	9,000,000	8,986,506	80,750	9,067,256
744533BJ8	6,178,803	PUBLIC SERVICE CO OF OKLAHOMA	1,000,000	993,727	30,549	1,024,276
744533BJ8	6,178,805	PUBLIC SERVICE CO OF OKLAHOMA	1,840,000	1,589,951	56,209	1,646,160
74456QAQ9	6,178,807	PUBLIC SERVICE ELECTRIC AND GAS CO	250,000	302,290	5,938	308,228

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
74456QAR7	6,178,809	PUBLIC SERVICE ELE MTN	10,000,000	11,115,134	290,000	11,405,134
74456QAX4	6,178,813	PUBLIC SERVICE ELE MTN	10,000,000	9,993,468	73,889	10,067,357
74456QBH8	6,178,815	PUBLIC SERVICE ELECTRIC AND GAS CO	2,500,000	2,497,030	16,625	2,513,655
74456QBQ8	6,178,817	PUBLIC SERVICE ELECTRIC	500,000	497,869	3,167	501,035
74456QBS4	6,178,819	PUBLIC SERVICE ELECTRIC AND GAS CO	5,250,000	5,235,968	72,625	5,308,593
745332BU9	6,178,823	PUGET SOUND ENERGY INC	2,200,000	2,586,905	50,261	2,637,166
745332BU9	6,178,825	PUGET SOUND ENERGY INC	500,000	582,393	11,423	593,816
745867AM3	6,178,829	PULTE HOMES INC	445,000	426,069	13,239	439,308
745867AM3	6,178,831	PULTE HOMES INC	665,000	656,613	19,784	676,397
745867AW1	6,178,833	PULTE GROUP INC	580,000	580,000	5,317	585,317
74733VAC4	6,178,839	QEP RESOURCES INC	350,000	339,127	9,188	348,315
74733VAD2	6,178,841	QEP RESOURCES INC	405,000	405,000	3,797	408,797
74736@AA2	6,178,843	QSPCF	12,900,000	12,900,000	166,453	13,066,453
74736KAB7	6,178,845	QORVO INC	160,000	160,000	4,500	164,500
74736KAD3	6,178,847	QORVO INC	240,000	240,000	7,000	247,000
74819RAP1	6,178,851	QUEBECOR MEDIA INC	295,000	295,000	6,408	301,408
74834LAN0	6,178,853	QUEST DIAGNOSTICS INC	751,000	744,027	17,398	761,425
748767AF7	6,178,855	QUINTILES TRANSNATIONAL CORP	480,000	480,000	10,790	490,790
75281ABA6	6,178,859	RANGE RESOURCES CORP	330,000	330,000	2,108	332,108
75508EAA6	6,178,861	RAYONIER AM PRODUCTS INC	240,000	240,000	5,500	245,500
75508EAA6	6,178,863	RAYONIER AM PRODUCTS INC	235,000	237,961	5,385	243,346
75884RAT0	6,178,867	REGENCY CENTERS LP	3,500,000	3,488,255	49,583	3,537,839
75886AAJ7	6,178,869	REGENCY ENERGY PARTNERS LP	350,000	350,000	7,875	357,875
759468AB7	6,178,875	RELIANCE HOLDINGS USA INC	511,000	506,558	1,065	507,623
759470A@6	6,178,877	RELIANCE INDUSTRIES LTD PRVT	7,000,000	7,000,000	55,267	7,055,267
759470A@6	6,178,879	RELIANCE INDUSTRIES LTD PRVT	2,000,000	2,000,000	15,791	2,015,791
75974@AA0	6,178,883	RENEWABLE POWER GENERATION LLC	10,382,865	10,382,865	36,747	10,419,612
760942AZ5	6,178,885	URUGUAY ORIENTAL REPUBLIC OF (GOV	280,000	279,834	2,695	282,529
760942BB7	6,178,887	URUGUAY (ORIENTAL REPUBLIC OF)	1,200,000	1,192,108	583	1,192,691
760942BB7	6,178,889	URUGUAY (ORIENTAL REPUBLIC OF)	490,000	486,777	238	487,016
760942BB7	6,178,891	URUGUAY (ORIENTAL REPUBLIC OF)	450,000	477,953	219	478,172
76169#AJ2	6,178,893	REYES HOLDINGS LLC	2,200,000	2,200,000	3,174	2,203,174
761713AY2	6,178,895	REYNOLDS AMERICAN INC	7,000,000	6,996,730	43,381	7,040,111
761713BF2	6,178,897	REYNOLDS AMERICAN INC	10,000,000	9,991,368	154,444	10,145,812
761735AD1	6,178,899	REYNOLDS GROUP LLC	303,220	303,321	4,401	307,722
76823#AS0	6,178,901	RIVER FUEL FUNDING CO 3 INC	9,800,000	9,800,000	16,464	9,816,464
771196AU6	6,178,903	ROCHE HOLDINGS INC 144A	7,825,000	9,756,368	91,292	9,847,660
771196BE1	6,178,905	ROCHE HOLDINGS INC	5,000,000	5,051,015	14,424	5,065,438
771196BJ0	6,178,907	ROCHE HOLDINGS INC	4,000,000	3,976,780	57,000	4,033,780
772739AP3	6,178,911	ROCK-TENN CO	225,000	224,486	1,313	225,799
772739AQ1	6,178,913	ROCK-TENN CO	235,000	233,705	1,567	235,271

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
774341AF8	6,178,915	ROCKWELL COLLINS INC	650,000	755,308	11,787	767,095
774341AL5	6,178,919	ROCKWELL COLLINS INC.	100,000	99,575	193	99,769
775109AY7	6,178,921	ROGERS COMMUNICATIONS INC.	6,000,000	5,993,355	20,500	6,013,855
775109AZ4	6,178,923	ROGERS COMMUNICATIONS INC.	3,000,000	2,983,266	13,625	2,996,891
775109BB6	6,178,925	ROGERS COMMUNICATIONS INC.	1,400,000	1,422,865	8,944	1,431,809
775109BE0	6,178,927	ROGERS COMMUNICATIONS INC	1,250,000	1,242,591	17,118	1,259,709
77578JAB4	6,178,929	ROLLS-ROYCE PLC	4,000,000	3,996,886	6,847	4,003,734
77578JAB4	6,178,931	ROLLS-ROYCE PLC	1,000,000	1,007,497	1,712	1,009,209
77578JAB4	6,178,933	ROLLS-ROYCE PLC	275,000	277,120	471	277,590
776743AB2	6,178,935	ROPER INDUSTRIES INC.	800,000	798,951	11,636	810,586
778296AA1	6,178,937	ROSS STORES INC	11,000,000	10,950,050	47,438	10,997,487
778296AA1	6,178,939	ROSS STORES INC	1,000,000	1,028,136	4,313	1,032,449
778296AA1	6,178,941	ROSS STORES INC	2,500,000	2,498,863	10,781	2,509,644
780082AD5	6,178,943	ROYAL BANK OF CANADA	3,000,000	3,171,845	36,425	3,208,270
781172AB7	6,178,947	RUBY PIPELINE LLC	10,727,273	10,727,273	53,636	10,780,909
781172AB7	6,178,949	RUBY PIPELINE LLC	15,932,682	16,651,145	79,663	16,730,808
781172AB7	6,178,951	RUBY PIPELINE LLC	2,430,621	2,540,227	12,153	2,552,380
78307ADE0	6,178,955	RUSSIAN FEDERATION (GOVERNMENT)	2,200,000	2,151,073	9,281	2,160,355
78307ADH3	6,178,957	RUSSIAN FEDERATION (GOVERNMENT)	1,600,000	1,557,849	11,750	1,569,599
78409VAK0	6,178,961	S&P GLOBAL INC	3,500,000	3,490,406	32,511	3,522,917
797440BF0	6,178,967	SAN DIEGO GAS & ELECTRIC	3,052,000	3,524,224	75,291	3,599,515
797440BF0	6,178,969	SAN DIEGO GAS & ELECTRIC	250,000	289,520	6,167	295,688
797440BJ2	6,178,971	SAN DIEGO GAS & ELECTRIC CO	2,000,000	2,539,028	15,653	2,554,681
797440BJ2	6,178,973	SAN DIEGO GAS & ELECTRIC CO	250,000	316,833	1,957	318,790
80281LAF2	6,178,975	SANTANDER UK GROUP HOLDINGS PLC	5,000,000	5,000,000	55,053	5,055,053
80281LAF2	6,178,977	SANTANDER UK GROUP HOLDINGS PLC	1,970,000	1,973,851	21,691	1,995,542
80281LAG0	6,178,979	SANTANDER UK GROUP HOLDINGS PLC	3,500,000	3,500,000	66,159	3,566,159
80282KAP1	6,178,983	SANTANDER HOLDINGS USA INC	6,500,000	6,488,818	85,800	6,574,618
803070AB7	6,178,985	SAPPI PAPIER HOLDING AG 144A	65,000	52,878	1,842	54,719
803070AB7	6,178,987	SAPPI PAPIER HOLDING AG 144A	85,000	69,148	2,408	71,556
80413TAE9	6,178,991	SAUDI INTERNATIONAL BOND	1,200,000	1,186,727	6,888	1,193,614
80589MAB8	6,178,993	SCANA CORP MTN	3,000,000	2,997,814	15,625	3,013,439
806213AD6	6,178,995	SCENTRE GROUP TRUST 1	250,000	249,439	68	249,507
808513AL9	6,178,997	CHARLES SCHWAB CORP	2,250,000	2,243,218	9,563	2,252,780
808513AM7	6,178,999	CHARLES SCHWAB CORP	2,400,000	2,392,700	17,940	2,410,640
808513AR6	6,179,001	CHARLES SCHWAB CORPORATION (THE)	7,500,000	7,500,000	188,542	7,688,542
811054AG0	6,179,003	EW SCRIPPS CO	405,000	405,000	9,571	414,571
81727TAA6	6,179,007	SENSATA TECHNOLOGIES BV	210,000	210,000	2,771	212,771
817565BW3	6,179,009	SERVICE CORP INTERNATIONAL	445,000	445,000	9,234	454,234
82011@AC7	6,179,011	SHARYLAND DISTRIBUTION & TRANSMISS	20,500,000	20,500,000	325,312	20,825,312
82011@AC7	6,179,013	SHARYLAND DISTRIBUTION & TRANSMISS	3,130,000	3,130,000	49,670	3,179,670

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
820439A#4	6,179,015	SHAWCOR LTD	993,618	993,618	3,268	996,886
820439A*8	6,179,017	SHAWCOR LTD	745,213	745,213	1,912	747,125
820439A@6	6,179,019	SHAWCOR LTD	1,142,660	1,142,660	3,611	1,146,271
822582AM4	6,179,021	SHELL INTERNATIONAL FINANCE BV	10,000,000	9,989,376	43,750	10,033,126
82340*AA5	6,179,023	SHEPHERDS FLAT FUNDING TRUST I	1,215,000	1,215,000	235	1,215,235
82340*AA5	6,179,025	SHEPHERDS FLAT FUNDING TRUST I	1,811,000	1,811,000	350	1,811,350
82340*AA5	6,179,027	SHEPHERDS FLAT FUNDING TRUST I	874,000	874,000	169	874,169
82340*AB3	6,179,029	SHEPHERDS FLAT FUNDING TRUST I	4,798,000	4,798,000	597	4,798,597
82340*AB3	6,179,031	SHEPHERDS FLAT FUNDING TRUST I	7,152,000	7,152,000	890	7,152,890
82340*AB3	6,179,033	SHEPHERDS FLAT FUNDING TRUST I	3,450,000	3,450,000	429	3,450,429
824348AR7	6,179,035	SHERWIN-WILLIAMS CO	2,500,000	2,498,884	21,563	2,520,446
824348AX4	6,179,037	SHERWIN-WILLIAMS CO	680,000	675,415	12,750	688,165
824348BD7	6,179,039	SHERWIN-WILLIAMS COMPANY (THE)	4,900,000	4,891,172	40,425	4,931,597
82620KAE3	6,179,041	SIEMENS FINANCIERINGSMAATCHAPPIJ N	6,500,000	6,487,782	90,368	6,578,150
82620KAE3	6,179,043	SIEMENS FINANCIERINGSMAATCHAPPIJ N	2,500,000	2,492,038	34,757	2,526,795
82620KAE3	6,179,045	SIEMENS FINANCIERINGSMAATCHAPPIJ N	1,000,000	1,014,927	13,903	1,028,829
82620KAU7	6,179,049	SIEMENS FINANCIERINGSMAATSCHAPPIJ	8,500,000	8,492,247	36,125	8,528,372
82655AAC7	6,179,051	SIGMA ALIMENTOS SA	1,800,000	1,796,961	36,919	1,833,880
828807CR6	6,179,053	SIMON PROPERTY GROUP INC	6,500,000	6,563,025	60,938	6,623,963
828807CV7	6,179,057	SIMON PROPERTY GROUP INC	1,200,000	1,194,086	7,000	1,201,086
828807CW5	6,179,059	SIMON PROPERTY GROUP INC	4,000,000	3,980,868	38,867	4,019,735
82967NAU2	6,179,061	SIRIUS XM RADIO INC	1,600,000	1,600,000	3,822	1,603,822
82967NBA5	6,179,063	SIRIUS XM RADIO INC	675,000	675,000	8,438	683,438
82967NBA5	6,179,065	SIRIUS XM RADIO INC	405,000	405,945	5,063	411,007
83368RAA0	6,179,069	SOCIETE GENERALE	10,000,000	9,468,251	23,111	9,491,362
83416WAA1	6,179,071	SOLAR STAR FUNDING LLC	13,991,395	13,991,395	252,768	14,244,163
83416WAA1	6,179,073	SOLAR STAR FUNDING LLC	1,332,514	1,332,514	24,073	1,356,587
83416WAA1	6,179,075	SOLAR STAR FUNDING LLC	2,665,028	2,908,764	48,146	2,956,910
834423AB1	6,179,077	SOLVAY FINANCE AMERICA LLC	1,000,000	999,043	18,294	1,017,337
836205AN4	6,179,079	REPUBLIC OF SOUTH AFRICA	840,000	838,642	6,673	845,315
836205AN4	6,179,081	REPUBLIC OF SOUTH AFRICA	329,000	328,468	2,614	331,082
836205AQ7	6,179,083	SOUTH AFRICA REPUBLIC OF (GOVERNMENT)	325,000	337,480	4,380	341,860
837004CK4	6,179,085	SOUTH CAROLINA ELECTRIC & GAS CO	3,100,000	3,093,834	48,016	3,141,849
84055*AC2	6,179,087	SOUTH TEXAS ELECTRIC COOP INC	4,675,000	4,766,667	72,533	4,839,199
842400EZ2	6,179,089	SOUTHERN CALIFORNIA EDISON COMPANY	4,505,000	5,393,708	73,619	5,467,327
842400EZ2	6,179,091	SOUTHERN CALIFORNIA EDISON COMPANY	250,000	295,490	4,085	299,575

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
842400GG2	6,179,093	SOUTHERN CALIFORNIA EDISON CO	500,000	499,661	1,667	501,327
842434CM2	6,179,097	SOUTHERN CALIF GAS CO	7,500,000	7,481,553	30,188	7,511,741
84265VAA3	6,179,101	SOUTHERN PERU COPPER	140,000	150,230	2,742	152,972
84265VAA3	6,179,103	SOUTHERN PERU COPPER	140,000	150,230	2,742	152,972
84265VAA3	6,179,105	SOUTHERN PERU COPPER	420,000	449,137	8,225	457,362
84265VAA3	6,179,107	SOUTHERN PERU COPPER	235,000	251,303	4,602	255,905
84265VAA3	6,179,109	SOUTHERN PERU COPPER	550,000	616,638	10,771	627,409
84265VAA3	6,179,111	SOUTHERN PERU COPPER	190,000	213,021	3,721	216,741
84265VAA3	6,179,113	SOUTHERN PERU COPPER	280,000	315,932	5,483	321,415
84265VAA3	6,179,115	SOUTHERN PERU COPPER	100,000	112,833	1,958	114,791
84265VAA3	6,179,117	SOUTHERN PERU COPPER	350,000	378,259	6,854	385,114
84265VAA3	6,179,119	SOUTHERN PERU COPPER	370,000	410,955	7,246	418,200
84265VAA3	6,179,121	SOUTHERN PERU COPPER	1,600,000	1,677,740	31,333	1,709,074
84265VAE5	6,179,123	SOUTHERN COPPER CORP	1,458,000	1,448,274	4,101	1,452,374
84265VAE5	6,179,125	SOUTHERN COPPER CORP	550,000	575,799	1,547	577,346
84265VAE5	6,179,127	SOUTHERN COPPER CORP	1,840,000	1,950,004	5,175	1,955,179
84265VAE5	6,179,129	SOUTHERN COPPER CORP	140,000	148,230	394	148,624
84265VAE5	6,179,131	SOUTHERN COPPER CORP	423,000	448,289	1,190	449,479
84265VAG0	6,179,133	SOUTHERN COPPER CORP	1,898,000	1,548,168	47,885	1,596,053
844741BE7	6,179,135	SOUTHWEST AIRLINES CO	700,000	691,804	11,069	702,872
845743BP7	6,179,137	SOUTHWESTERN PUBLIC SERVICE CO	3,000,000	3,006,419	37,400	3,043,819
84756NAE9	6,179,139	SPECTRA ENERGY PARTNERS LP	2,000,000	1,997,661	11,900	2,009,561
84857LA#8	6,179,141	SPIRE INC	700,000	700,000	3,515	703,515
84857LA@0	6,179,143	SPIRE INC	3,500,000	3,500,000	18,258	3,518,258
84858WAA4	6,179,145	SPIRIT AIRLINES 2017-1 CLASS AA PA	3,500,000	3,500,000	50,203	3,550,203
85205TAG5	6,179,147	SPIRIT AEROSYSTEMS INC	5,000,000	4,996,881	72,722	5,069,604
85205TAG5	6,179,149	SPIRIT AEROSYSTEMS INC	950,000	959,299	13,817	973,116
85205TAG5	6,179,151	SPIRIT AEROSYSTEMS INC	1,525,000	1,539,927	22,180	1,562,107
852061AQ3	6,179,153	SPRINT NEXTEL CORP	585,000	613,762	6,825	620,587
852061AQ3	6,179,155	SPRINT NEXTEL CORP	350,000	367,329	4,083	371,413
85234#AB1	6,179,157	STADIUM FUNDING TRUST	5,157,053	5,157,053	21,488	5,178,541
853254AX8	6,179,159	STANDARD CHARTERED PLC	450,000	449,107	560	449,667
853254AX8	6,179,161	STANDARD CHARTERED PLC	1,200,000	1,153,477	1,493	1,154,971
853496AB3	6,179,163	STANDARD INDUSTRIES INC	270,000	270,000	3,135	273,135
853496AC1	6,179,165	STANDARD INDUSTRIES INC	640,000	640,000	6,756	646,756
855244AD1	6,179,167	STARBUCKS CORP	8,000,000	7,998,448	25,667	8,024,115
855244AD1	6,179,169	STARBUCKS CORP	4,000,000	3,999,224	12,833	4,012,057
855244AD1	6,179,173	STARBUCKS CORP	2,030,000	2,123,164	6,513	2,129,677
857477AM5	6,179,175	STATE STREET CORP	5,500,000	5,492,079	91,010	5,583,089
857477AM5	6,179,177	STATE STREET CORP	3,350,000	3,348,996	55,433	3,404,429
857477AN3	6,179,179	STATE STREET CORP	6,300,000	6,341,488	77,963	6,419,450
857477AT0	6,179,181	STATE STREET CORP	2,000,000	1,997,954	14,397	2,012,351
857477AT0	6,179,183	STATE STREET CORP	300,000	307,748	2,160	309,908
85771PAC6	6,179,185	STATOIL ASA	10,000,000	9,972,286	104,833	10,077,119

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
858119AZ3	6,179,187	STEEL DYNAMICS INC	45,000	45,000	105	45,105
858119AZ3	6,179,189	STEEL DYNAMICS INC	290,000	291,507	677	292,183
858119BD1	6,179,191	STEEL DYNAMICS INC	1,100,000	1,125,814	5,042	1,130,856
85915#AF8	6,179,193	STERICYCLE INC.	4,700,000	4,700,000	48,635	4,748,635
859152E*7	6,179,195	STERIS CORPORATION	4,000,000	4,000,000	63,633	4,063,633
859152E@5	6,179,197	STERIS CORPORATION	4,000,000	4,000,000	65,478	4,065,478
863667AF8	6,179,199	STRYKER CORPORATION	5,000,000	4,971,900	77,813	5,049,713
863667AF8	6,179,201	STRYKER CORPORATION	5,000,000	4,971,900	77,813	5,049,713
863667AN1	6,179,203	STRYKER CORPORATION	2,500,000	2,486,727	11,181	2,497,907
864486AH8	6,179,205	SUBURBAN PROPANE PARTNERS LP	595,000	595,000	13,635	608,635
864486AJ4	6,179,207	SUBURBAN PROPANE PARTNERS LP	655,000	655,000	6,277	661,277
865622BN3	6,179,209	SUMITOMO MITSUI BANKING CORPORATIO	10,000,000	9,994,995	103,889	10,098,884
865622BN3	6,179,211	SUMITOMO MITSUI BANKING CORPORATIO	10,000,000	9,994,995	103,889	10,098,884
865622BV3	6,179,213	SUMITOMO MITSUI BANKING CORPORATIO	4,000,000	3,988,929	39,744	4,028,674
86562MAC4	6,179,215	SUMITOMO MITSUI FINANCIAL GROUP IN	1,400,000	1,400,000	7,652	1,407,652
86562MAC4	6,179,217	SUMITOMO MITSUI FINANCIAL GROUP IN	1,300,000	1,300,000	7,106	1,307,106
867229AE6	6,179,219	SUNCOR ENERGY INC	7,000,000	7,017,992	171,889	7,189,880
86765BAH2	6,179,221	SUNOCO LOGISTICS PARTNERS L.P.	2,019,000	2,259,705	29,197	2,288,902
86765BAP4	6,179,223	SUNOCO LOGISTICS PARTNERS LP	600,000	599,075	2,650	601,725
86765LAK3	6,179,225	SUNOCO LP / SUNOCO FINANCE CORP	80,000	80,000	1,198	81,198
86765LAM9	6,179,227	SUNOCO LP / SUNOCO FINANCE CORP	80,000	80,000	1,279	81,279
871503AU2	6,179,229	SYMANTEC CORPORATION	135,000	135,000	300	135,300
87165BAD5	6,179,231	SYNCHRONY FINANCIAL	4,000,000	3,994,764	35,889	4,030,653
871829BC0	6,179,235	SYSCO CORPORATION	2,500,000	2,492,166	24,292	2,516,457
871829BD8	6,179,237	SYSCO CORPORATION	500,000	498,344	1,875	500,219
87236YAE8	6,179,239	TD AMERITRADE HOLDING CO	1,900,000	1,897,425	4,671	1,902,096
87236YAE8	6,179,241	TD AMERITRADE HOLDING CO	550,000	550,261	1,352	551,613
87236YAF5	6,179,243	TD AMERITRADE HOLDING CO	2,400,000	2,395,409	6,600	2,402,009
87243QAB2	6,179,245	TENET HEALTHCARE CORPORATION	115,000	115,000	575	115,575
87243QAB2	6,179,247	TENET HEALTHCARE CORPORATION	950,000	973,674	4,750	978,424
87261PAD7	6,179,249	TNK-BP FINANCE SA 144A	240,000	239,033	4,302	243,334
87261PAD7	6,179,251	TNK-BP FINANCE SA 144A	95,000	94,617	1,703	96,320
87264AAJ4	6,179,253	T-MOBILE USA INC	625,000	625,000	11,962	636,962
87264AAT2	6,179,255	T-MOBILE USA INC	65,000	65,000	155	65,155
87265HAF6	6,179,257	TRI POINTE GROUP INC	810,000	810,000	17,719	827,719
87265HAF6	6,179,259	TRI POINTE GROUP INC	540,000	540,000	11,813	551,813
87305QCM1	6,179,261	TTX COMPANY	2,100,000	2,098,907	29,400	2,128,307
874246AB7	6,179,263	TALENT YIELD INVESTMENTS LTD	3,200,000	3,190,079	2,400	3,192,479

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
87470LAD3	6,179,265	TALLGRASS ENERGY PARTNERS LP /TALL	405,000	405,000	13,984	418,984
87470LAD3	6,179,267	TALLGRASS ENERGY PARTNERS LP /TALL	810,000	813,038	27,968	841,005
875127AV4	6,179,269	TAMPA ELECTRIC CO	5,000,000	4,998,956	151,014	5,149,970
87612BAM4	6,179,273	TARGA RESOURCES PARTNERS LP	85,000	84,769	2,231	87,001
87612BAM4	6,179,275	TARGA RESOURCES PARTNERS LP	750,000	758,887	19,688	778,575
87612BAM4	6,179,277	TARGA RESOURCES PARTNERS LP	750,000	759,330	19,688	779,018
87612BAY8	6,179,279	TARGA RESOURCES PARTNERS LP	100,000	100,000	863	100,863
87612BAY8	6,179,281	TARGA RESOURCES PARTNERS LP	295,000	295,226	2,544	297,770
87612BBE1	6,179,283	TARGA RESOURCES PARTNERS LP	1,350,000	1,350,000	18,141	1,368,141
87612EAK2	6,179,285	TARGET CORPORATION	4,650,000	5,874,172	147,638	6,021,810
87612EAU0	6,179,287	TARGET CORP	8,000,000	7,953,509	164,889	8,118,398
87612EAU0	6,179,289	TARGET CORP	3,270,000	3,665,707	67,398	3,733,106
87612EAU0	6,179,291	TARGET CORP	3,675,000	4,108,730	75,746	4,184,476
87612EAV8	6,179,293	TARGET CORP MTN	15,000,000	14,989,023	171,146	15,160,169
877249AC6	6,179,295	TAYLOR MORRISON COMMUNITIES INC/MO	115,000	115,000	268	115,268
877249AC6	6,179,297	TAYLOR MORRISON COMMUNITIES INC/MO	230,000	230,619	537	231,156
879369AD8	6,179,303	TELEFLEX INCORPORATED	235,000	237,638	4,661	242,299
879369AD8	6,179,305	TELEFLEX INCORPORATED	120,000	120,000	2,380	122,380
87936UAA7	6,179,307	TELEFONICA CHILE SA	1,400,000	1,338,604	2,863	1,341,467
87938WAH6	6,179,309	TELEFONICA EMISIONES SAU	8,000,000	7,976,543	138,436	8,114,979
87938WAH6	6,179,311	TELEFONICA EMISIONES SAU	7,500,000	7,478,009	129,784	7,607,793
87938WAM5	6,179,313	TELEFONICA EMISIONES SAU	20,000,000	19,559,716	11,409	19,571,125
87969NAD7	6,179,317	TELSTRA CORPORATION LTD	450,000	449,445	938	450,382
88031QAA8	6,179,319	TENASKA VIRGINA PARTNERS 144A	487,583	487,744	2,569	490,313
88033GCA6	6,179,321	TENET HEALTHCARE CORPORATION	845,000	845,000	12,323	857,323
88037EAJ0	6,179,323	TENNECO INC	640,000	640,000	12,996	652,996
881575AC8	6,179,325	TESCO PLC 144A	5,000,000	4,990,563	141,792	5,132,354
881609BA8	6,179,327	TESORO CORP	225,000	225,000	961	225,961
88160QAK9	6,179,329	TESORO LOGISTICS LP/TESORO LOGISTI	64,000	64,000	156	64,156
88160QAL7	6,179,331	TESORO LOGISTICS LP/TESORO LOGISTI	64,000	64,000	178	64,178
88167AAE1	6,179,337	TEVA PHARMACEUTICAL FINANCE NETHER	1,500,000	1,496,701	3,938	1,500,638
88167AAF8	6,179,339	TEVA PHARMACEUTICAL FINANCE NETHER	2,250,000	2,232,078	7,688	2,239,766
88167AAF8	6,179,341	TEVA PHARMACEUTICAL FINANCE NETHER	1,500,000	1,264,119	5,125	1,269,244
88167AAF8	6,179,343	TEVA PHARMACEUTICAL FINANCE NETHER	1,050,000	883,227	3,588	886,814
88167AAF8	6,179,345	TEVA PHARMACEUTICAL FINANCE NETHER	600,000	507,700	2,050	509,750
882384AB6	6,179,347	TEXAS EASTERN TRANSMISSION LP	10,000,000	9,986,898	171,875	10,158,773
88307*AA3	6,179,349	TEXOMA WIND LLC	6,367,537	6,367,537	88,176	6,455,714

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
883556AT9	6,179,351	THERMO FISHER SCIENTIFIC INC	7,000,000	6,999,342	164,500	7,163,842
883556BM3	6,179,353	THERMO FISHER SCIENTIFIC INC	1,000,000	998,879	13,789	1,012,667
883556BY7	6,179,355	THERMO FISHER SCIENTIFIC INC	6,000,000	5,931,720	51,933	5,983,653
884903BH7	6,179,357	THOMSON REUTERS CORP	15,000,000	14,775,905	39,000	14,814,905
884903BH7	6,179,359	THOMSON REUTERS CORP	5,000,000	4,866,376	13,000	4,879,376
884903BH7	6,179,361	THOMSON REUTERS CORP	5,000,000	5,700,326	13,000	5,713,326
884903BH7	6,179,363	THOMSON REUTERS CORP	2,000,000	2,281,010	5,200	2,286,210
887317AD7	6,179,365	TIME WARNER INC	5,500,000	5,760,426	164,847	5,925,274
88732JAJ7	6,179,369	TIME WARNER CABLE INC	10,000,000	9,947,385	327,500	10,274,885
88732JAJ7	6,179,371	TIME WARNER CABLE INC	1,000,000	1,008,353	32,750	1,041,103
88732JAP3	6,179,373	TIME WARNER CABLE INC	10,000,000	10,271,903	187,153	10,459,055
889175BD6	6,179,375	TOLEDO EDISON COMPANY (THE)	200,000	235,275	5,672	240,946
891092AE8	6,179,377	TORO CO	1,000,000	986,201	33,125	1,019,326
89152UAD4	6,179,379	TOTAL CAPITAL SA	20,000,000	19,979,764	313,972	20,293,736
89152UAD4	6,179,381	TOTAL CAPITAL SA	15,000,000	14,984,823	235,479	15,220,302
89153UAF8	6,179,383	TOTAL CAPITAL CANADA LTD	3,500,000	3,410,094	28,340	3,438,434
89153UAF8	6,179,385	TOTAL CAPITAL CANADA LTD	2,200,000	2,152,569	17,814	2,170,382
89153VAL3	6,179,387	TOTAL CAPITAL INTERNATIONAL SA	4,413,000	4,392,550	9,653	4,402,204
89233P4C7	6,179,389	TOYOTA MOTOR CREDI MTN	9,000,000	8,991,160	150,750	9,141,910
8935268Z9	6,179,395	TRANS-CANADA PIPELINES	1,000,000	1,039,333	22,451	1,061,785
893526DK6	6,179,397	TRANS - CANADA PIPELINES	10,000,000	9,992,906	31,667	10,024,573
89352HAE9	6,179,399	TRANSCANADA PIPELINES LTD	10,000,000	10,941,176	153,056	11,094,231
89356BA6	6,179,403	TRANSCANADA TRUST	10,000,000	10,000,000	251,563	10,251,563
89356BAC2	6,179,405	TRANSCANADA TRUST	2,000,000	2,049,255	13,544	2,062,800
89387YAA9	6,179,407	TGI INTERNATIONAL LTD	1,000,000	1,022,188	6,492	1,028,680
89407#AD0	6,179,409	TRANSWESTERN HOLDING COMPANY LLC PRVT	2,500,000	2,500,000	64,217	2,564,217
89407#AD0	6,179,411	TRANSWESTERN HOLDING COMPANY LLC PRVT	1,800,000	1,800,000	46,237	1,846,237
89469AAB0	6,179,413	TREEHOUSE FOODS INC	240,000	240,000	1,495	241,495
89469AAB0	6,179,415	TREEHOUSE FOODS INC	750,000	759,621	4,672	764,292
89641UAB7	6,179,425	TRINITY ACQUISITION PLC	500,000	530,713	6,465	537,178
89641UAB7	6,179,427	TRINITY ACQUISITION PLC	1,500,000	1,603,507	19,396	1,622,903
896818AH4	6,179,429	TRIUMPH GROUP INC	606,000	606,000	2,462	608,462
896818AL5	6,179,431	TRIUMPH GROUP INC	240,000	240,000	5,250	245,250
898813AM2	6,179,433	TUCSON ELECTRIC POWER CO	1,000,000	1,074,393	6,389	1,080,782
90015LAA5	6,179,441	TURKIYE IHRACAT KREDI BANKASI AS	750,000	748,099	9,294	757,393
90131HAQ8	6,179,445	21ST CENTURY FOX AMERICA INC	9,000,000	8,981,823	85,500	9,067,323
90131HAT2	6,179,447	21ST CENTURY FOX AMERICA INC	1,700,000	1,675,389	36,963	1,712,352
90131HBG9	6,179,449	21ST CENTURY FOX AMERICA INC	11,000,000	11,079,924	265,956	11,345,880
90131HBK0	6,179,451	21ST CENTURY FOX AMERICA INC	2,000,000	1,795,919	20,500	1,816,419
90131HBL8	6,179,453	21ST CENTURY FOX AMERICA INC	1,000,000	998,919	30,664	1,029,583
90131HBN4	6,179,455	21ST CENTURY FOX AMERICA INC	5,000,000	5,069,886	65,417	5,135,303
902133AM9	6,179,457	TYCO ELECTRONICS GROUP SA	10,000,000	9,983,605	85,556	10,069,161
902133AR8	6,179,459	TYCO ELECTRONICS GROUP SA	1,500,000	1,496,152	12,938	1,509,090
902133AR8	6,179,461	TYCO ELECTRONICS GROUP SA	1,500,000	1,496,152	12,938	1,509,090

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
902494AX1	6,179,467	TYSON FOODS INC	8,000,000	8,038,728	66,711	8,105,439
90265EAJ9	6,179,471	UDR INC	10,000,000	9,977,084	125,000	10,102,084
90265EAK6	6,179,473	UDR INC	1,000,000	998,221	3,333	1,001,554
90320MAA3	6,179,477	UPCB FINANCE IV LTD	340,000	340,000	5,381	345,381
90320MAA3	6,179,479	UPCB FINANCE IV LTD	350,000	352,631	5,539	358,170
90320MAA3	6,179,481	UPCB FINANCE IV LTD	340,000	338,811	5,381	344,192
903293BD9	6,179,483	USG CORP	400,000	400,000	3,667	403,667
903293BD9	6,179,485	USG CORP	800,000	811,069	7,333	818,403
90351DAA5	6,179,491	UBS GROUP FUNDING SWITZERLAND AG	1,000,000	999,149	3,032	1,002,181
90351DAB3	6,179,493	UBS GROUP FUNDING SWITZERLAND AG	2,000,000	1,997,091	8,479	2,005,570
90351DAB3	6,179,495	UBS GROUP FUNDING SWITZERLAND AG	4,500,000	4,493,455	19,078	4,512,533
90351DAF4	6,179,497	UBS GROUP FUNDING SWITZERLAND AG	7,000,000	6,987,298	12,833	7,000,131
904311AA5	6,179,499	UNDER ARMOUR INC	7,000,000	6,975,259	85,944	7,061,204
904678AB5	6,179,501	UNICREDIT SPA	5,000,000	5,147,352	12,205	5,159,557
904678AB5	6,179,503	UNICREDIT SPA	3,500,000	3,634,080	8,543	3,642,624
904764AS6	6,179,505	UNILEVER CAPITAL CORP	4,250,000	4,212,673	33,303	4,245,976
905581AS3	6,179,507	UNION CARBIDE CORPORATION	5,000,000	5,077,000	32,292	5,109,292
907818DG0	6,179,513	UNION PACIFIC CORP	10,000,000	9,985,565	100,000	10,085,565
907818DK1	6,179,517	UNION PACIFIC CORPORATION	8,750,000	8,750,000	107,255	8,857,255
907818DY1	6,179,519	UNION PACIFIC CORP	7,000,000	6,984,132	66,986	7,051,118
907818ED6	6,179,521	UNION PACIFIC CORP	1,000,000	1,015,014	6,861	1,021,875
907825AA1	6,179,525	UNION PACIFIC RAILROAD CO	3,449,610	3,587,209	53,699	3,640,909
907825AA1	6,179,527	UNION PACIFIC RAILROAD CO	2,587,207	2,690,407	40,275	2,730,682
907825AA1	6,179,529	UNION PACIFIC RAILROAD CO	569,186	605,447	8,860	614,307
907825AA1	6,179,531	UNION PACIFIC RAILROAD CO	1,293,604	1,376,016	20,137	1,396,153
90782JAA1	6,179,533	UNION PACIFIC RAILROAD CO 2015-1 P	269,098	279,399	3,535	282,933
90783VAA3	6,179,535	UNION PACIFIC CORPORATION	1,827,273	1,827,273	30,696	1,857,969
909287AA2	6,179,537	UNITED AIR LINES	2,421,814	2,331,172	53,124	2,384,296
90931LAA6	6,179,539	UNITED AIRLINES INC 2016-1 AA PTT	4,478,625	4,478,625	43,965	4,522,590
90932EAA1	6,179,541	UNITED AIRLINES INC	2,920,707	2,920,707	5,598	2,926,305
90932LAA5	6,179,543	UNITED AIRLINES INC	2,318,681	2,318,681	33,331	2,352,012
90964*AG0	6,179,545	UNITED BOTTLING MANAGEMENT CO LLC	1,300,000	1,300,000	18,731	1,318,731
90964*AH8	6,179,547	UNITED BOTTLING MANAGEMENT CO LLC	1,500,000	1,500,000	22,967	1,522,967
910637T@6	6,179,549	UNITED ILLUMINATING CO	2,800,000	2,800,000	1,843	2,801,843
91086QBG2	6,179,555	MEXICO (UNITED MEXICAN STATES) (GO	1,500,000	1,496,078	17,188	1,513,266
91087BAC4	6,179,557	MEXICO (UNITED MEXICAN STATES)	750,000	747,789	2,853	750,642
911308AA2	6,179,559	UPS OF AMERICA INC	125,000	124,897	872	125,769
91159HHN3	6,179,565	US BANCORP	9,000,000	8,362,675	58,781	8,421,456
913017BP3	6,179,577	UNITED TECHNOLOGIES CORPORATION	2,000,000	1,995,245	36,069	2,031,314

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
913017BP3	6,179,579	UNITED TECHNOLOGIES CORPORATION	7,000,000	7,517,703	126,243	7,643,946
913017BR9	6,179,581	UNITED TECHNOLOGIES CORPORATION	10,000,000	9,988,719	20,000	10,008,719
91324PAR3	6,179,583	UNITED HEALTHCARE CORP	3,000,000	2,740,046	22,233	2,762,279
91324PAR3	6,179,585	UNITED HEALTHCARE CORP	3,000,000	2,740,046	22,233	2,762,279
91324PBE1	6,179,587	UNITEDHEALTH GROUP INC	7,000,000	6,955,292	213,840	7,169,132
91324PBV3	6,179,589	UNITEDHEALTH GROUP INC	2,000,000	1,994,186	7,347	2,001,533
91822CAA6	6,179,593	VEB FINANCE PLC	1,270,000	1,270,000	24,656	1,294,656
91822CAA6	6,179,595	VEB FINANCE PLC	525,000	525,900	10,192	536,092
91911TAE3	6,179,597	VALEBZ 8 1/4 01/17/34	500,000	515,823	11,917	527,739
91911TAE3	6,179,599	VALEBZ 8 1/4 01/17/34	400,000	415,334	9,533	424,867
91911TAH6	6,179,601	VALE OVERSEAS LIMITED	43,000	40,061	1,314	41,375
91911TAH6	6,179,603	VALE OVERSEAS LIMITED	597,000	606,191	18,242	624,433
91911TAH6	6,179,605	VALE OVERSEAS LIMITED	280,000	284,311	8,556	292,866
91911TAH6	6,179,607	VALE OVERSEAS LIMITED	160,000	170,464	4,889	175,353
91911TAK9	6,179,609	VALE OVERSEAS LIMITED	1,095,000	1,139,101	35,759	1,174,860
91911TAK9	6,179,611	VALE OVERSEAS LIMITED	730,000	760,451	23,839	784,290
91911XAS3	6,179,613	VALEANT PHARMACEUTICALS INTERNATIO	440,000	436,096	9,393	445,489
92239MC@8	6,179,615	VECTREN UTILITY HOLDINGS INC.	5,350,000	5,350,000	80,714	5,430,714
92277GAB3	6,179,617	VENTAS REALTY LP	1,000,000	996,537	4,908	1,001,445
92343EAF9	6,179,619	VERISIGN INC	235,000	235,000	5,434	240,434
92343VAF1	6,179,621	VERIZON COMMUNICATIONS INC.	2,000,000	1,985,962	10,417	1,996,379
92343VAK0	6,179,623	VERIZON COMMUNICATIONS INC	3,000,000	2,976,085	40,533	3,016,618
92343VDU5	6,179,625	VERIZON COMMUNICATIONS INC	7,000,000	6,947,869	45,938	6,993,806
92343VDV3	6,179,627	VERIZON COMMUNICATIONS INC	5,500,000	5,489,711	37,813	5,527,523
92343VEA8	6,179,629	VERIZON COMMUNICATIONS INC	10,000,000	9,972,691	101,250	10,073,941
92344GAM8	6,179,631	VERIZON COMMUNICATIONS INC	20,000,000	21,372,699	645,833	22,018,533
92344GAM8	6,179,633	VERIZON COMMUNICATIONS INC	2,000,000	2,163,009	64,583	2,227,593
925524AX8	6,179,635	VIACOM INC	4,225,000	4,095,644	807	4,096,451
92658TAQ1	6,179,637	VIDEOTRON LTD	1,500,000	1,536,480	22,083	1,558,564
92769XAL9	6,179,639	VIRGIN MEDIA SECURED FINANCE PLC	200,000	200,000	3,092	203,092
92769XAL9	6,179,641	VIRGIN MEDIA SECURED FINANCE PLC	400,000	400,000	6,183	406,183
92769XAM7	6,179,643	VIRGIN MEDIA SECURED FINANCE PLC	415,000	415,000	4,819	419,819
927804FX7	6,179,647	VIRGINIA ELECTRIC AND POWER COMPAN	2,500,000	2,497,919	11,181	2,509,100
92826CAD4	6,179,649	VISA INC	10,000,000	9,946,326	119,875	10,066,201
92826CAE2	6,179,651	VISA INC	11,000,000	10,986,347	173,724	11,160,070
928563AC9	6,179,653	VMWARE INC	1,000,000	997,021	7,583	1,004,604
92908VAA9	6,179,657	VOTORANTIM OVERSEAS IV 144A	670,000	668,900	4,439	673,339
92908VAA9	6,179,659	VOTORANTIM OVERSEAS IV 144A	420,000	419,311	2,783	422,093
92966*AG4	6,179,673	WABASH VALLEY POWER ASSOCIATION IN PRVT	1,271,880	1,271,880	217	1,272,097

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92966*AG4	6,179,675	WABASH VALLEY POWER ASSOCIATION IN PRVT	2,543,762	2,543,762	434	2,544,195
92976GAJ0	6,179,677	WACHOVIA BANK NA	1,000,000	998,362	19,433	1,017,796
931142CB7	6,179,679	WALMART INC	1,000,000	973,276	8,750	982,026
931142CB7	6,179,683	WALMART INC	4,990,000	5,736,649	43,663	5,780,311
931142CH4	6,179,685	WALMART INC	10,000,000	9,988,989	42,431	10,031,419
931142CK7	6,179,687	WALMART INC	3,000,000	3,273,420	41,167	3,314,587
931142CM3	6,179,689	WALMART INC	4,000,000	4,254,302	11,022	4,265,324
94106LAW9	6,179,693	WASTE MANAGEMENT INC	6,000,000	5,990,617	95,792	6,086,408
94106LAZ2	6,179,695	WASTE MANAGEMENT INC	5,400,000	5,391,257	87,150	5,478,407
948741AJ2	6,179,697	WEINGARTEN REALTY INVESTORS	11,740,000	11,515,211	18,262	11,533,474
94973VAL1	6,179,699	WELLPOINT INC	5,000,000	4,831,192	86,125	4,917,317
94973VAW7	6,179,701	WELLPOINT INC	13,000,000	12,994,418	101,544	13,095,963
94973VBJ5	6,179,703	WELLPOINT INC	5,000,000	4,983,222	36,944	5,020,167
949746SH5	6,179,707	WELLS FARGO & COMPANY	11,000,000	10,429,448	7,333	10,436,782
94974BGH7	6,179,711	WELLS FARGO & CO	1,700,000	1,695,957	10,200	1,706,157
94974BGP9	6,179,713	WELLS FARGO & CO	4,300,000	4,294,180	13,569	4,307,749
955306B#1	6,179,719	WEST PHARMACEUTICAL SERVICES INC	2,800,000	2,800,000	34,465	2,834,465
955306B@3	6,179,721	WEST PHARMACEUTICAL SERVICES INC	3,600,000	3,600,000	42,572	3,642,572
961214CX9	6,179,729	WESTPAC BANKING CORP	3,025,000	3,015,313	40,233	3,055,546
96122UAA2	6,179,731	WESTPAC BANKING CORPORATION	3,000,000	3,000,000	16,667	3,016,667
962166AW4	6,179,733	WEYERHAEUSER COMPANY	2,250,000	2,128,229	13,031	2,141,261
962166BR4	6,179,735	WEYERHAEUSER COMPANY	2,250,000	2,184,446	21,203	2,205,649
962166BW3	6,179,737	WEYERHAEUSER CO	12,000,000	11,992,688	70,917	12,063,605
963320AR7	6,179,739	WHIRLPOOL CORP	8,000,000	7,994,641	53,333	8,047,975
96926JAA5	6,179,743	WILLIAM CARTER CO	55,000	55,000	610	55,610
96926JAA5	6,179,745	WILLIAM CARTER CO	555,000	557,674	6,151	563,825
969457BG4	6,179,747	WILLIAMS COMPANIES INC	90,000	91,096	1,181	92,277
969457BM1	6,179,749	WILLIAMS COMPANIES INC	70,000	74,952	783	75,735
969457BM1	6,179,751	WILLIAMS COMPANIES INC	296,000	317,492	3,309	320,802
980745B@1	6,179,757	WOODWARD GOVERNOR COMPANY PRVT	1,600,000	1,600,000	8,520	1,608,520
980745B@1	6,179,759	WOODWARD GOVERNOR COMPANY PRVT	2,000,000	2,000,000	10,650	2,010,650
980745B@1	6,179,761	WOODWARD GOVERNOR COMPANY PRVT	400,000	400,000	2,130	402,130
980745B@1	6,179,763	WOODWARD GOVERNOR COMPANY PRVT	500,000	500,000	2,663	502,663
980745D#7	6,179,765	WOODWARD INC	1,000,000	1,000,000	3,483	1,003,483
980745D*1	6,179,767	WOODWARD INC	1,000,000	1,000,000	2,850	1,002,850
980745E#6	6,179,769	WOODWARD INC	1,000,000	1,000,000	3,483	1,003,483
980745E@8	6,179,771	WOODWARD INC	1,900,000	1,900,000	6,381	1,906,381
98161*AA7	6,179,775	WORLEYPARSONS US HOLDING CORP	4,292,193	4,292,193	24,528	4,316,721
981811AF9	6,179,777	WORTHINGTON INDUSTRIES INC	4,300,000	4,326,712	46,225	4,372,937
981811AF9	6,179,781	WORTHINGTON INDUSTRIES INC	3,000,000	3,014,220	32,250	3,046,470

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
983130AU9	6,179,783	WYNN LAS VEGAS LLC / WYNN LAS VEGA	525,000	525,000	9,359	534,359
983130AV7	6,179,785	WYNN LAS VEGAS LLC / WYNN LAS VEGA	500,000	501,853	4,583	506,437
98389BAM2	6,179,787	XCEL ENERGY INC	10,000,000	9,992,121	216,722	10,208,843
98417EAC4	6,179,791	XSTRATA FINANCE CANADA	9,000,000	8,976,070	286,350	9,262,420
98877DAC9	6,179,795	ZF NORTH AMERICA CAPITAL INC	280,000	277,947	74	278,021
A3158#AB5	6,179,797	HOFER FINANCIAL SERVICES GMBH	3,400,000	3,400,000	27,925	3,427,925
A3158#AC3	6,179,799	HOFER FINANCIAL SERVICES GMBH	11,100,000	11,100,000	100,936	11,200,936
BINORMQ66	6,179,803	PSKW LLC - TL	1,256,451	1,247,364	1,403	1,248,767
BINORMQ66	6,179,805	PSKW LLC - TL	128,489	126,228	143	126,372
BIN11X2C1	6,179,809	DANSKE BANK A/S	4,000,000	4,286,774	22,458	4,309,233
C0445#AK2	6,179,811	ARC RESOURCES LTD PRVT	8,000,000	10,000,000	229,289	10,229,289
C0445#AM8	6,179,813	ARC RESOURCES LTD	10,800,000	10,800,000	77,724	10,877,724
C1465*AF0	6,179,815	CGI GROUP INC	18,900,000	20,059,520	356,286	20,415,806
C1465*AL7	6,179,817	CGI GROUP INC	28,500,000	28,500,000	157,494	28,657,494
C3298@AB6	6,179,819	ALS CANADA LTD	1,200,000	1,200,000	14,178	1,214,178
C4111#AF8	6,179,821	GRAYMONT LTD PRVT	3,769,231	3,769,231	79,842	3,849,073
C4111#AG6	6,179,823	GRAYMONT LTD	9,257,144	9,257,144	157,114	9,414,258
C4862#AB8	6,179,825	ISLAND TIMBERLAND LP PRVT	9,000,000	9,000,000	92,400	9,092,400
C9716#AC3	6,179,827	WASTE CONNECTIONS INC	9,100,000	9,100,000	114,888	9,214,888
C9716#AG4	6,179,829	WASTE CONNECTIONS INC	4,900,000	4,900,000	29,861	4,929,861
C9716#AH2	6,179,831	WASTE CONNECTIONS INC	3,400,000	3,529,268	22,866	3,552,134
C9716#AK5	6,179,833	WASTE CONNECTIONS INC	6,700,000	6,700,000	7,145	6,707,145
C9824@AD2	6,179,835	WORLEYPARSONS LTD	9,364,788	9,364,788	53,515	9,418,303
D2736#AH2	6,179,837	FRITZ DRAXLMAIER GMBH & CO KG	5,000,000	5,000,000	25,583	5,025,583
D2736#AM1	6,179,839	FRITZ DRAXLMAIER GMBH & CO KG	1,900,000	1,900,000	6,796	1,906,796
D2736#AN9	6,179,841	FRITZ DRAXLMAIER GMBH & CO KG	700,000	700,000	2,819	702,819
D5364#AH4	6,179,843	MESSER GROUP GMBH	29,900,000	29,900,000	553,001	30,453,001
EF0492753	6,179,845	RAS LAFFAN LIQUEFIED NATURAL GAS C	261,288	270,784	1,192	271,976
EF0492753	6,179,847	RAS LAFFAN LIQUEFIED NATURAL GAS C	143,640	149,739	655	150,394
EF1243775	6,179,849	INDONESIA (REPUBLIC OF)	452,000	641,578	2,028	643,606
EF1243775	6,179,851	INDONESIA (REPUBLIC OF)	566,000	812,010	2,539	814,549
EF1243775	6,179,853	INDONESIA (REPUBLIC OF)	566,000	808,715	2,539	811,254
EF7936059	6,179,855	ABU DHABI NATIONAL ENERGY CO	460,000	456,515	332	456,847
EF7936059	6,179,857	ABU DHABI NATIONAL ENERGY CO	250,000	259,260	181	259,440
EF7936059	6,179,859	ABU DHABI NATIONAL ENERGY CO	700,000	726,685	506	727,190
EG1787985	6,179,861	INDON 6 5/8 02/17/37	678,000	828,751	9,233	837,984

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
EG1787985	6,179,863	INDON 6 5/8 02/17/37	452,000	552,041	6,155	558,196
EG4211751	6,179,865	PETRO CO TRIN/TOBAGO LTD	333,333	392,103	10,813	402,915
EG4211751	6,179,867	PETRO CO TRIN/TOBAGO LTD	333,333	392,103	10,813	402,915
EG5180955	6,179,869	LUKOIL INTERNATIONAL FINANCE BV REGS	280,000	285,457	7,455	292,911
EG5180955	6,179,871	LUKOIL INTERNATIONAL FINANCE BV REGS	100,000	101,949	2,662	104,611
EG5180955	6,179,873	LUKOIL INTERNATIONAL FINANCE BV REGS	280,000	283,450	7,455	290,905
EG5180955	6,179,875	LUKOIL INTERNATIONAL FINANCE BV REGS	100,000	101,232	2,662	103,895
EH7816695	6,179,877	GAZ CAPITAL SA REGS	420,000	428,904	863	429,767
EH8543603	6,179,879	QTEL INTERNATIONAL FINANCE LTD	415,000	426,432	12,800	439,233
EH8543603	6,179,881	QTEL INTERNATIONAL FINANCE LTD	415,000	426,432	12,800	439,233
EH8543603	6,179,883	QTEL INTERNATIONAL FINANCE LTD	145,000	148,994	4,472	153,467
EH8543603	6,179,885	QTEL INTERNATIONAL FINANCE LTD	145,000	148,994	4,472	153,467
EH9826437	6,179,895	VOTO-VOTORANTIM OVERSEAS TRADING O	130,000	131,588	861	132,449
EI2041271	6,179,909	VOTO VOTORANTIM LTD	290,000	293,899	1,414	295,313
EI2462360	6,179,917	LI & FUNG LTD	190,000	194,437	4,655	199,092
EI2462360	6,179,919	LI & FUNG LTD	100,000	100,581	2,450	103,031
EI2462360	6,179,921	LI & FUNG LTD	250,000	250,872	6,125	256,997
EI2462360	6,179,923	LI & FUNG LTD	100,000	100,349	2,450	102,799
EI3062946	6,179,927	GRUPO BIMBO SAB DE CV	200,000	199,181	3,277	202,458
EI3062946	6,179,929	GRUPO BIMBO SAB DE CV	100,000	100,386	1,639	102,024
EI4218265	6,179,933	HONGKONG LAND FINANCE (CAYMAN ISLA	300,000	279,687	900	280,587
EI4239113	6,179,935	GOLD FIELDS OROGEN HOLDING BVI LTD	200,000	192,949	650	193,599
EI4385726	6,179,939	RELIANCE HOLDING USA INC	350,000	343,717	525	344,242
EI4385726	6,179,941	RELIANCE HOLDING USA INC	250,000	245,512	375	245,887
EI4385767	6,179,943	RELIANCE HOLDINGS USA INC	445,000	410,504	927	411,431
EI4385767	6,179,945	RELIANCE HOLDINGS USA INC	350,000	318,156	729	318,885
EI4567625	6,179,951	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	98,937	2,613	101,549
EI4567625	6,179,953	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	98,937	2,613	101,549
EI4567625	6,179,955	CHINA OVERSEAS FINANCE (CAYMAN I L	100,000	99,231	2,613	101,843
EI6144287	6,179,969	CROATIA (REPUBLIC OF)	2,300,000	2,278,764	15,070	2,293,834
EI6144287	6,179,971	CROATIA (REPUBLIC OF)	1,135,000	1,119,023	7,437	1,126,459
EI6271908	6,179,973	PTTEP CANADA INTERNATIONAL FINA	200,000	201,813	822	202,635
EI6390815	6,179,975	POSCO	3,200,000	3,276,770	7,933	3,284,703
EI6695551	6,179,977	ENN ENERGY HOLDINGS LTD	530,000	539,431	14,840	554,271
EI7389766	6,179,979	KOREA HYDRO & NUCLEAR POWER CO LTD	550,000	556,008	7,838	563,845
EI8600344	6,179,981	NAMIBIA REPUBLIC OF (GOVERNMENT)	200,000	203,784	5,439	209,222

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EI8600344	6,179,983	NAMIBIA REPUBLIC OF (GOVERNMENT)	527,000	538,347	14,331	552,678
EI8600344	6,179,985	NAMIBIA REPUBLIC OF (GOVERNMENT)	1,270,000	1,339,925	34,537	1,374,462
EI8937415	6,179,987	QATAR STATE OF (GOVERNMENT)	705,000	747,032	11,373	758,405
EI8937415	6,179,989	QATAR STATE OF (GOVERNMENT)	525,000	553,907	8,469	562,376
EI8970978	6,179,991	EMPRESA NACIONAL DEL PETROLEO ENAP	1,176,000	1,200,240	22,499	1,222,739
EI8970978	6,179,993	EMPRESA NACIONAL DEL PETROLEO ENAP	870,000	885,667	16,645	902,312
EI8970978	6,179,995	EMPRESA NACIONAL DEL PETROLEO ENAP	1,250,000	1,273,553	23,915	1,297,468
EI9005451	6,179,997	ABU DHABI NATIONAL ENERGY CO	1,535,000	1,582,060	34,569	1,616,629
EI9925369	6,179,999	GRUPO BIMBO SAB DE CV	300,000	299,949	3,600	303,549
EI9925369	6,180,001	GRUPO BIMBO SAB DE CV	200,000	200,068	2,400	202,468
EJ0977938	6,180,003	TGI INTERNATIONAL LTD	500,000	510,086	3,246	513,331
EJ0977938	6,180,005	TGI INTERNATIONAL LTD	1,200,000	1,224,211	7,790	1,232,001
EJ2163180	6,180,007	HONGKONG LAND FINANCE (CAYMAN ISLA	1,800,000	1,830,198	33,750	1,863,948
EJ3554999	6,180,009	ARUBA (GOVERNMENT)	300,000	293,278	1,811	295,090
EJ4730556	6,180,011	MOROCCO (KINGDOM OF)	1,270,000	1,302,480	20,908	1,323,388
EJ4730556	6,180,013	MOROCCO (KINGDOM OF)	1,270,000	1,302,480	20,908	1,323,388
EJ4730556	6,180,015	MOROCCO (KINGDOM OF)	1,525,000	1,563,041	25,106	1,588,147
EJ5266394	6,180,017	REPUBLIC OF COLUMBIA	1,740,000	1,732,666	5,836	1,738,502
EK1867895	6,180,019	OFFICE CHERIFIEN DES PHOSPHATES SA	2,660,000	2,901,231	3,048	2,904,279
EK5851408	6,180,021	ISRAEL ELECTRIC CORPORATION LTD	200,000	198,627	4,694	203,321
EK5851408	6,180,023	ISRAEL ELECTRIC CORPORATION LTD	235,000	243,347	5,516	248,863
EK5851408	6,180,025	ISRAEL ELECTRIC CORPORATION LTD	475,000	491,885	11,149	503,034
F1369#AA1	6,180,027	BUREAU VERITAS S.A. PRVT	3,000,000	3,000,000	57,575	3,057,575
F3166#AD6	6,180,029	ESSILOR INTERNATIONAL (COMPAGNIE G	2,800,000	2,800,000	31,074	2,831,074
F3166#AE4	6,180,031	ESSILOR INTERNATIONAL (COMPAGNIE G	2,700,000	2,700,000	36,828	2,736,828
F3166#AH7	6,180,033	ESSILOR INTERNATIONAL (COMPAGNIE G	3,200,000	3,200,000	43,648	3,243,648
F3166#AJ3	6,180,035	ESSILOR INTERNATIONAL (COMPAGNIE G	3,200,000	3,200,000	48,028	3,248,028
F3166#AK0	6,180,037	ESSILOR INTERNATIONAL (COMPAGNIE G	6,000,000	6,000,000	39,633	6,039,633
F9731#AF4	6,180,039	VICAT S A	20,100,000	20,100,000	499,150	20,599,150
F9731#AG2	6,180,041	VICAT S A	4,000,000	4,000,000	101,833	4,101,833
G0369@AJ5	6,180,043	ANGLIAN WATER SERVICES FINANCING P	13,800,000	13,800,000	220,049	14,020,049
G0369@AU0	6,180,045	ANGLIAN WATER SERVICES LTD	7,900,000	7,900,000	13,483	7,913,483
G0369@AU0	6,180,047	ANGLIAN WATER SERVICES LTD	900,000	933,097	1,536	934,633
G0369@AV8	6,180,049	ANGLIAN WATER SERVICES LTD	6,100,000	6,100,000	131,057	6,231,057

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G0369@AW6	6,180,051	ANGLIAN WATER SERVICES FINANCING P	3,200,000	3,200,000	1,170	3,201,170
G0754#AD9	6,180,053	BABCOCK INTERNATIONAL GROUP PLC	35,100,000	35,100,000	241,956	35,341,956
G0754#AD9	6,180,055	BABCOCK INTERNATIONAL GROUP PLC	1,500,000	1,500,000	10,340	1,510,340
G0805#AC0	6,180,057	AGGREKO PLC	20,100,000	20,100,000	120,969	20,220,969
G1591#AN2	6,180,059	BRITVIC PLC	3,400,000	3,400,000	51,128	3,451,128
G1591#AS1	6,180,061	BRITVIC PLC	1,400,000	1,400,000	11,293	1,411,293
G1591#AT9	6,180,063	BRITVIC PLC	4,600,000	4,600,000	38,466	4,638,466
G1696#AW6	6,180,069	BUNZL FINANCE PLC	4,600,000	4,600,000	2,305	4,602,305
G1696#AX4	6,180,071	BUNZL FINANCE PLC	3,000,000	3,000,000	1,537	3,001,537
G1696#AX4	6,180,073	BUNZL FINANCE PLC	1,500,000	1,500,000	768	1,500,768
G1696#AY2	6,180,075	BUNZL FINANCE PLC	3,700,000	3,700,000	31,921	3,731,921
G1910#AQ9	6,180,083	COBHAM PLC	338,000	338,000	7,319	345,319
G1910#AQ9	6,180,085	COBHAM PLC	2,500,000	2,553,623	54,138	2,607,761
G2044@AX3	6,180,087	COMPASS GROUP PLC	3,000,000	3,052,376	9,950	3,062,326
G2616#AF8	6,180,089	DCC TREASURY 2014 LTD	4,400,000	4,400,000	88,587	4,488,587
G2616#AH4	6,180,091	DCC TREASURY 2014 LTD	4,200,000	4,200,000	21,191	4,221,191
G2765*AB0	6,180,097	DIONYSUS AVIATION LIMITED	2,100,000	2,100,000	24,157	2,124,157
G2765*AC8	6,180,099	DIONYSUS AVIATION LIMITED	1,900,000	1,900,000	22,718	1,922,718
G2765*AD6	6,180,101	DIONYSUS AVIATION LIMITED	1,900,000	1,900,000	23,256	1,923,256
G2765@AA0	6,180,103	DIONYSUS AVIATION LIMITED	8,300,000	8,300,000	85,976	8,385,976
G2956@AK7	6,180,111	ABP ACQUISITIONS UK LTD	7,800,000	7,800,000	92,612	7,892,612
G2956@AL5	6,180,113	ABP ACQUISITIONS UK LTD	5,600,000	5,600,000	71,344	5,671,344
G3424#AD3	6,180,115	G4S PLC PRVT	4,000,000	4,000,000	79,853	4,079,853
G3646#AA1	6,180,117	FORTH PORTS LTD	7,200,000	7,200,000	142,788	7,342,788
G3901#AA1	6,180,121	GLANBIA PLC	18,864,000	18,864,000	384,826	19,248,826
G4588#BC4	6,180,123	INTERMEDIATE CAPITAL GROUP PLC	8,000,000	8,000,000	170,756	8,170,756
G4588#BJ9	6,180,125	INTERMEDIATE CAPITAL GROUP PLC	4,500,000	4,500,000	16,760	4,516,760
G4803#AE0	6,180,127	INFORMA GROUP HOLDINGS	9,300,000	9,300,000	164,424	9,464,424
G4803#AE0	6,180,129	INFORMA GROUP HOLDINGS	4,500,000	4,500,000	79,560	4,579,560
G5963#AD5	6,180,139	MEGGITT PLC PRVT	8,000,000	8,000,000	151,716	8,151,716
G5963#AE3	6,180,141	MEGGITT PLC	5,000,000	5,000,000	18,669	5,018,669
G5963#AG8	6,180,143	MEGGITT PLC	6,700,000	6,700,000	70,843	6,770,843
G5963#AH6	6,180,145	MEGGITT PLC	4,500,000	4,500,000	51,750	4,551,750
G6764#AA0	6,180,155	OMEGA LEASING NO 9 LTD	6,800,000	6,800,000	8,613	6,808,613
G7219*AK1	6,180,159	PREMIER OIL PLC MW	1,757,251	1,582,208	66,749	1,648,957
G7219*AS4	6,180,161	PREMIER OIL PLC	13,100,000	11,795,086	497,604	12,292,689
G7304*AD3	6,180,167	QUADGAS FINANCE PLC	900,000	900,000	16,562	916,562
G7332#AB9	6,180,169	ROLLS-ROYCE AND PARTNERS	3,000,000	3,000,000	26,600	3,026,600
G7332#AC7	6,180,171	ROLLS-ROYCE AND PARTNERS	3,200,000	3,200,000	21,734	3,221,734
G7332#AD5	6,180,173	ROLLS-ROYCE AND PARTNERS	4,100,000	4,100,000	28,443	4,128,443

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G7332#AG8	6,180,175	ROLLS-ROYCE AND PARTNERS	5,000,000	5,000,000	31,231	5,031,231
G7770#AB8	6,180,177	SAGE GROUP PLC	7,500,000	7,500,000	103,308	7,603,308
G7770#AC6	6,180,179	SAGE GROUP PLC	2,200,000	2,200,000	36,502	2,236,502
G7770#AC6	6,180,181	SAGE GROUP PLC	12,600,000	12,706,415	209,059	12,915,474
G7770#AC6	6,180,183	SAGE GROUP PLC	1,900,000	1,916,047	31,525	1,947,571
G7815@AF8	6,180,185	SAP IRELAND US FINANCIAL SERVICES	6,100,000	6,100,000	79,320	6,179,320
G7815@AG6	6,180,187	SAP IRELAND US FINANCIAL SERVICES	6,200,000	6,200,000	90,913	6,290,913
G8056*AA7	6,180,195	SEVERN TRENT WATER LTD	20,100,000	20,100,000	119,495	20,219,495
G8056*AA7	6,180,197	SEVERN TRENT WATER LTD	3,000,000	3,000,000	17,835	3,017,835
G8472#AA9	6,180,199	STERIS CORPORATION	1,900,000	1,900,000	13,275	1,913,275
G8472#AC5	6,180,201	STERIS CORPORATION	800,000	800,000	5,732	805,732
G8967#AL7	6,180,205	TRITON CONTAINER INTERNATIONAL LTD	14,500,000	14,940,114	62,181	15,002,295
G8967#AU7	6,180,207	TRITON CONTAINER INTERNATIONAL LTD	7,900,000	7,900,000	115,505	8,015,505
G8967#AV5	6,180,209	TRITON CONTAINER INTERNATIONAL LTD	4,700,000	4,700,000	73,299	4,773,299
G9433*AA9	6,180,215	WARBURTONS 1876 LIMITED	6,400,000	6,400,000	548	6,400,548
K3752#AD0	6,180,219	COPENHAGEN ARPTS A/S SR NT SER B PRVT	13,500,000	13,500,000	258,030	13,758,030
K3752#AE8	6,180,221	COPENHAGEN ARPTS A/S SR NT SER B	9,000,000	9,000,000	183,000	9,183,000
K7017#AA8	6,180,223	MERIDIAN SPIRIT APS	4,903,155	4,903,155	17,438	4,920,593
N1492@AE6	6,180,241	BOSKALIS FINANCE BV	2,100,000	2,100,000	21,137	2,121,137
N3166#AD7	6,180,243	FERRING BV	7,400,000	7,400,000	122,620	7,522,620
N3166#AE5	6,180,245	FERRING BV	9,400,000	9,400,000	175,033	9,575,033
N4281@BX2	6,180,247	ROYAL VOPAK N.V.	8,200,000	8,200,000	151,837	8,351,837
N6704@AA7	6,180,253	OILTANKING FINANCE BV	1,500,000	1,500,000	26,777	1,526,777
N6704@AK5	6,180,255	OILTANKING FINANCE BV	6,200,000	6,200,000	5,470	6,205,470
N7338@AB7	6,180,257	RED ELECTRICA DE ESPANA SA PRVT	10,000,000	10,000,000	16,900	10,016,900
N7338@AC5	6,180,259	RED ELECTRICA DE ESPANA SA PRVT	3,000,000	3,000,000	5,310	3,005,310
N8084*AD9	6,180,261	SLIGRO FOOD GROUP NEDERLAND BV	4,000,000	4,000,000	66,400	4,066,400
N9061#AB4	6,180,267	VTTI MLP BV	7,400,000	7,400,000	136,144	7,536,144
N9061@AF7	6,180,269	VTTI BV	3,500,000	3,500,000	50,983	3,550,983
N9061@AH3	6,180,271	VTTI BV	700,000	700,000	11,136	711,136
N9146#AB3	6,180,273	VAN OORD NV	3,600,000	3,600,000	5,951	3,605,951
N9146#AC1	6,180,275	VAN OORD NV	3,600,000	3,600,000	6,083	3,606,083
Q0458*AD1	6,180,281	AQUASURE FINANCE PTY LTD	6,400,000	6,400,000	63,559	6,463,559
Q0458*AD1	6,180,283	AQUASURE FINANCE PTY LTD	1,400,000	1,400,000	13,904	1,413,904
Q0697#AA4	6,180,285	AUSGRID FINANCE PTY LTD	2,100,000	2,100,000	6,125	2,106,125
Q0697#AB2	6,180,287	AUSGRID FINANCE PTY LTD	2,700,000	2,700,000	8,100	2,708,100

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Q0697#AC0	6,180,289	AUSGRID FINANCE PTY LTD	1,600,000	1,600,000	5,000	1,605,000
Q1297#AL2	6,180,291	CSLB HOLDINGS INC	1,800,000	1,800,000	4,685	1,804,685
Q2762#AC6	6,180,307	CONNECTEAST FINANCE PTY LTD	800,000	800,000	2,735	802,735
Q3079#AB4	6,180,309	DALRYMPLE BAY COAL TERMINAL PTY LT	19,900,000	19,900,000	141,633	20,041,633
Q3393*AL5	6,180,311	ELECTRANET PTY LTD	6,000,000	6,000,000	41,853	6,041,853
Q3393*AM3	6,180,313	ELECTRANET PTY LTD	5,500,000	5,500,000	39,481	5,539,481
Q3629#AJ2	6,180,315	ETSA UTILITIES FINANCE PTY LTD	5,000,000	5,000,000	60,083	5,060,083
Q3629#AJ2	6,180,317	ETSA UTILITIES FINANCE PTY LTD	1,100,000	1,100,000	13,218	1,113,218
Q3917#AA2	6,180,319	FLINDERS PORT HOLDINGS PTY LTD	1,000,000	1,000,000	4,981	1,004,981
Q3917#AB0	6,180,321	FLINDERS PORT HOLDINGS PTY LTD	3,400,000	3,400,000	17,341	3,417,341
Q3958@AK2	6,180,325	GOODMAN INDUSTRIAL FINANCE AUST PT	12,900,000	12,900,000	230,731	13,130,731
Q6077#AA1	6,180,327	MIGHTY RIVER POWER	12,300,000	12,300,000	207,648	12,507,648
Q6077#AB9	6,180,329	MIGHTY RIVER POWER	6,300,000	6,300,000	108,859	6,408,859
Q6077#AB9	6,180,331	MIGHTY RIVER POWER	3,000,000	3,000,000	51,838	3,051,838
Q6518#AA8	6,180,333	NSW PORTS FINANCE CO PTY LTD	4,100,000	4,100,000	761	4,100,761
Q6518#AB6	6,180,335	NSW PORTS FINANCE CO PTY LTD	3,600,000	3,600,000	688	3,600,688
Q6518@AA0	6,180,337	NSW ELECTRICITY NETWORKS FINANCE P	4,500,000	4,500,000	17,325	4,517,325
Q6518@AG7	6,180,339	NSW ELECTRICITY NETWORKS FINANCE P	1,200,000	1,200,000	1,900	1,201,900
Q6568@AA9	6,180,341	NETWORK FINANCE COMPANY PTY LTD	3,900,000	3,900,000	10,617	3,910,617
Q6568@AB7	6,180,343	NETWORK FINANCE COMPANY PTY LTD	2,500,000	2,500,000	7,000	2,507,000
Q6646*AA7	6,180,345	NEW TERMINAL FINANCING CO PTY LTD	1,700,000	1,700,000	8,102	1,708,102
Q6646*AB5	6,180,347	NEW TERMINAL FINANCING CO PTY LTD	3,200,000	3,200,000	15,660	3,215,660
Q7160#AJ8	6,180,349	ORICA LIMITED	5,700,000	5,700,000	31,250	5,731,250
Q7160#AL3	6,180,351	ORICA LIMITED	800,000	800,000	17,128	817,128
Q7397#AP9	6,180,353	VISY GMG	23,200,000	23,200,000	350,417	23,550,417
Q7397#AS3	6,180,355	VISY GMG	2,500,000	2,500,000	28,425	2,528,425
Q7450@AE0	6,180,357	PERTH AIRPORT PTY LTD	1,200,000	1,200,000	13,067	1,213,067
Q7450@AF7	6,180,359	PERTH AIRPORT PTY LTD	2,500,000	2,500,000	28,000	2,528,000
Q7724#AF5	6,180,361	POWERCO LTD	7,200,000	7,200,000	139,968	7,339,968
Q8277*AL5	6,180,363	SANTOS LIMITED PRVT	3,400,000	3,400,000	52,955	3,452,955
Q8277*AM3	6,180,365	SANTOS LIMITED PRVT	2,660,000	2,660,000	42,416	2,702,416
Q8513@AD5	6,180,371	SKYCITY AUCKLAND	23,600,000	23,600,000	173,093	23,773,093
Q8773#AS5	6,180,379	STOCKLAND FINANCE PTY LIMITED PRVT	1,300,000	1,300,000	28,073	1,328,073
Q8852@AB8	6,180,381	TATTS GROUP LTD	10,800,000	10,800,000	200,460	11,000,460
Q9194*AE9	6,180,387	TRANSURBAN QUEENSLAND INVEST PTY L	500,000	500,000	6,277	506,277
Q9194*AF6	6,180,389	TRANSURBAN QUEENSLAND INVEST PTY L	16,200,000	16,200,000	209,273	16,409,273

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
Q9194@AH0	6,180,391	TRANSPower NEW ZEALAND LTD	2,300,000	2,300,000	22,868	2,322,868
Q9389#AD2	6,180,393	VECTOR LTD	30,000,000	30,000,000	461,775	30,461,775
Q9389#AF7	6,180,395	VECTOR LTD	1,150,000	1,150,000	669	1,150,669
Q9389#AG5	6,180,397	VECTOR LTD	250,000	250,000	150	250,150
Q9396#AK7	6,180,399	VICTORIA POWER NETWORKS (FINANCE)	5,600,000	5,600,000	8,157	5,608,157
Q9396#AL5	6,180,401	VICTORIA POWER NETWORKS (FINANCE)	900,000	900,000	1,359	901,359
Q9582*AA7	6,180,403	WELLINGTON ELECTRICITY DISTRIBUTIO	2,200,000	2,200,000	3,419	2,203,419
Q9582*AB5	6,180,405	WELLINGTON ELECTRICITY DISTRIBUTIO	800,000	800,000	1,397	801,397
R1894#AE4	6,180,407	E-CO ENERGI HOLDING AS	17,300,000	17,300,000	391,975	17,691,975
R6236*AA2	6,180,409	NORSPAN LNG VIII AS	6,841,319	6,841,319	27,453	6,868,772
T1890*AA8	6,180,411	BARILLA HOLDING SPA	10,000,000	10,000,000	3,358	10,003,358
W7468#AD3	6,180,415	SANDVIK AB PRVT	2,950,000	2,950,000	61,483	3,011,483
Y8564*AB0	6,180,417	TEEKAY SHUTTLE TANKER FINANCE LLC	5,780,101	5,780,101	97,332	5,877,433
Y8564*AB0	6,180,419	TEEKAY SHUTTLE TANKER FINANCE LLC	5,780,101	5,780,101	97,332	5,877,433
G3651@107	6,180,421	GORTMULLAN HOLDINGS LTD	64,788	—	—	—
05490RAA4	6,180,423	BAMLL_15-ASTR	6,850,000	7,061,676	21,800	7,083,476
05525BAA8	6,180,425	BAMLL_13-WBRK	5,000,000	4,802,704	15,217	4,817,921
05525BAA8	6,180,427	BAMLL_13-WBRK	875,000	831,799	2,663	834,462
05526WAC7	6,180,431	BAMLL_15-HAUL	15,000,000	15,359,549	50,375	15,409,924
06541WBB7	6,180,433	BANK_17-BNK5	5,000,000	5,138,276	16,233	5,154,509
07388VAG3	6,180,435	BSCMS_07-T26 AM	6,134,680	6,238,677	28,515	6,267,192
12592FAA3	6,180,437	COMM_14-277P	25,000,000	25,269,946	77,743	25,347,689
12593PAV4	6,180,439	COMM_15-CR23	4,000,000	4,029,266	11,683	4,040,950
12593VAA7	6,180,441	CMS_15-GLPA	12,000,000	12,282,575	20,699	12,303,273
12594MBF4	6,180,443	COMM_16-COR1	2,000,000	1,983,529	7,567	1,991,096
12630BBA5	6,180,445	COMM_13-CR13	5,000,000	5,088,313	17,475	5,105,788
12630BBA5	6,180,447	COMM_13-CR13	880,000	895,543	3,076	898,619
20048EAE1	6,180,449	COMM_13-LC6	1,900,000	1,762,876	7,033	1,769,908
21870LAN6	6,180,451	CORE_15-CALW	6,000,000	6,150,951	19,894	6,170,845
23306NAC6	6,180,453	DBWF_15-LCM-A2	2,000,000	1,968,749	5,892	1,974,640
23306NAC6	6,180,455	DBWF_15-LCM-A2	1,639,500	1,680,741	4,830	1,685,571
3136ARP36	6,180,457	FNA_16-M4	3,494,668	3,502,931	9,553	3,512,484
3138ETPS9	6,180,459	FNMA WTD AVG FIXED-RT MEGA MF - CON	2,049,488	2,132,155	5,860	2,138,015
3138LAJE0	6,180,461	FNMA 30YR MULTI	2,325,936	2,553,185	7,899	2,561,084
3138LAJV2	6,180,463	FNMA >7 YR BALLOON MULTI	3,000,000	2,997,784	8,775	3,006,559
3138LDJ87	6,180,465	FNMA 30YR MULTI	1,474,897	1,518,090	4,578	1,522,668
3138LEBU4	6,180,467	FNMA 30YR MULTI	632,859	659,261	1,917	661,177
3138LG4B9	6,180,469	FNMA 30YR MULTI	3,113,856	3,278,238	9,952	3,288,190
3138LHR22	6,180,473	FNMA 30YR MULTI	1,369,966	1,458,048	4,469	1,462,517
3138LHRZ9	6,180,475	FNMA 30YR MULTI	1,363,067	1,450,706	4,447	1,455,152

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
3138LHXY5	6,180,477	FNMA 30YR MULTI	738,545	785,866	2,551	788,417
3138LJMB3	6,180,479	FNMA 30YR MULTI	3,925,535	4,012,758	12,158	4,024,916
3138LJYM6	6,180,481	FNMA 30YR MULTI	1,279,145	1,329,217	4,120	1,333,337
36228CUV3	6,180,483	GSMS_05-ROCK	1,471,000	1,636,825	6,578	1,643,403
36228CUV3	6,180,485	GSMS_05-ROCK	2,941,000	3,275,446	13,151	3,288,597
36250WAA8	6,180,487	GSMS_15-590M	5,000,000	5,115,745	15,088	5,130,833
36252WBC1	6,180,489	GSMS_14-GC20	1,045,000	1,065,229	3,944	1,069,173
36253BAU7	6,180,491	GSMS_14-GC22	7,353,000	7,493,558	23,664	7,517,222
36254KAN2	6,180,493	GSMS_17-GS8	4,000,000	3,999,648	12,790	4,012,438
38376G3A6	6,180,495	GNMA_11-105	1,390,049	1,462,748	4,436	1,467,185
38378BA82	6,180,497	GNMA_12-100	5,195,000	4,982,209	9,987	4,992,196
38378N6W8	6,180,499	GNMA_14-89	2,744,000	2,530,620	8,003	2,538,623
38378XS56	6,180,501	GNMA_15-9	2,114,000	2,036,689	5,285	2,041,974
38378XEHO	6,180,503	GNMA_14-103	2,393,435	2,178,747	6,781	2,185,529
38378XGC9	6,180,505	GNMA_14-110	2,701,000	2,472,302	6,978	2,479,279
38378XGC9	6,180,507	GNMA_14-110	2,000,000	1,824,973	5,167	1,830,140
38378XLE9	6,180,511	GNMA_14-124	4,040,000	3,764,907	11,783	3,776,690
38379K3R7	6,180,513	GNMA_15-169	4,214,650	3,763,255	10,537	3,773,792
38379K7T9	6,180,515	GNMA_15-173	3,778,993	3,504,088	9,447	3,513,536
38379KG36	6,180,517	GNMA_15-140	4,409,678	3,998,645	11,024	4,009,669
38379KJT6	6,180,519	GNMA_15-47	3,858,258	3,672,031	10,160	3,682,192
38379KLN6	6,180,521	GNMA_15-75	1,250,000	1,205,102	3,646	1,208,748
38379KUS5	6,180,523	GNMA_15-93	2,239,558	1,986,587	5,599	1,992,186
38379KVE5	6,180,527	GNMA_15-109	1,000,000	936,266	2,500	938,766
38379KVE5	6,180,529	GNMA_15-109	5,000,000	4,711,128	12,500	4,723,628
38379KVE5	6,180,531	GNMA_15-109	2,915,283	2,678,838	7,288	2,686,126
38379R7F4	6,180,537	GNMA_17-151	3,960,520	3,556,382	9,736	3,566,119
38379RAH6	6,180,539	GNMA_15-183	5,160,000	4,467,177	12,040	4,479,217
38379RG80	6,180,543	GNMA_17-109	6,570,000	6,240,214	16,425	6,256,639
38379RHU0	6,180,545	GNMA_16-39	851,480	811,777	2,129	813,906
38379RNS8	6,180,549	GNMA_17-29	3,500,000	3,206,509	8,750	3,215,259
38379RP72	6,180,551	GNMA_17-106	2,020,672	1,747,168	4,378	1,751,546
38379RPR8	6,180,553	GNMA_17-44	4,000,000	3,527,907	9,000	3,536,907
38379RRZ8	6,180,557	GNMA_17-54	2,316,000	2,138,515	5,308	2,143,822
38379RWA7	6,180,561	GNMA_17-76	5,625,771	5,063,668	12,189	5,075,857
38379RWZ2	6,180,563	GNMA_2017-72	5,032,000	4,344,360	10,483	4,354,844
38379UGF7	6,180,571	GNMA_16-22	3,014,445	2,925,549	8,164	2,933,713
38379UPN0	6,180,575	GNMA_16-59	2,210,527	2,169,339	6,447	2,175,786
38380JBY3	6,180,579	GNMA_17-157	3,398,720	2,971,182	7,081	2,978,262
38380JGJ1	6,180,583	GNMA_17-171	4,000,000	3,494,361	8,333	3,502,694
46640UAD4	6,180,585	JPMBB_13-C17	4,980,000	5,067,307	17,425	5,084,732
46640UAD4	6,180,587	JPMBB_13-C17	880,000	895,428	3,079	898,507
46641BAD5	6,180,589	JPMCC_13-C16	5,000,000	5,085,931	17,360	5,103,291
46641BAD5	6,180,591	JPMCC_13-C16	875,000	890,038	3,038	893,076
46642CBJ8	6,180,593	JPMCC_14-C20	4,116,000	4,193,756	13,050	4,206,806
46642CBJ8	6,180,595	JPMCC_14-C20	10,000,000	10,210,199	31,705	10,241,904

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
61763BAU8	6,180,601	MSBAM_13-C13	9,990,000	10,162,972	33,625	10,196,597
61763UAZ5	6,180,603	MSBAM_14-C17	6,497,000	6,621,842	20,254	6,642,096
90117PAC9	6,180,605	AOTA_15-1211	5,000,000	5,113,288	16,252	5,129,540
92938JAE2	6,180,607	WFRBS_13-UBS1	5,000,000	5,086,455	16,996	5,103,451
92938JAE2	6,180,609	WFRBS_13-UBS1	900,000	915,562	3,059	918,621
92939GAA5	6,180,611	WFLD_14-MONT	8,000,000	8,193,602	25,866	8,219,468
95000AAT4	6,180,615	WFCM_15-P2	5,000,000	5,037,492	14,754	5,052,246
95000PAK0	6,180,617	WFCM_16-C37	1,700,000	1,783,891	6,331	1,790,222
17325HBU7	6,180,621	CGCMT_17-P7	46,553,146	3,595,162	50,034	3,645,196
55312YBD3	6,180,625	MLCFC_07-5 X	7,627,306	—	2,661	2,661
95000LBC6	6,180,627	WFCMT_16-C33	29,405,621	2,899,580	48,072	2,947,651
05946XZD8	6,180,629	BAFC_05-F 6A1	1,519,611	1,455,143	4,619	1,459,762
05949CMU7	6,180,631	BOAMS_05-K 3A1	5,040,187	5,175,737	16,364	5,192,101
12652CAR0	6,180,633	CSMC_17-HL2	13,000,000	12,859,388	37,917	12,897,305
12669FAU7	6,180,635	CWHL_03-56	3,347,075	3,371,016	10,166	3,381,182
17307GE87	6,180,637	CMLTI_05-8 1A4A	389,667	311,264	1,148	312,412
17307GZK7	6,180,639	CMLTI_05-5 3A4A	2,110,619	1,864,842	6,223	1,871,065
22541QYG1	6,180,641	CSFB_03-25	957,686	1,011,624	4,406	1,016,029
2254582C1	6,180,643	CSFB_05-8 4A1	732,782	461,372	3,668	465,040
3136A2M67	6,180,645	FNMA_11-131	2,000,000	2,246,956	7,500	2,254,456
3137A1Z30	6,180,649	FHLMC_3724B	673,709	749,846	3,129	752,975
3137A23E9	6,180,651	FHLMC_3745	9,546,674	9,964,358	32,432	9,996,790
3137ADWM5	6,180,653	FHLMC_3891	1,000,000	1,096,153	3,750	1,099,903
3137BMGK6	6,180,657	FHLMC_4535	1,842,000	1,934,757	5,373	1,940,129
31393X7D3	6,180,659	FNGT_04-T2	1,340,862	1,512,089	8,485	1,520,573
31394ALU8	6,180,661	FNW_04-W10	382,169	443,850	2,035	445,885
31395AJY2	6,180,663	FHLMC_2810 ME	982,803	1,071,202	4,586	1,075,788
31398PUU1	6,180,665	FNMA_10-46 QP	287,161	310,900	1,321	312,220
31398T6S5	6,180,667	FNMA_10-108 BC	449,513	441,233	1,503	442,735
31403C6L0	6,180,669	FNMA 30YR	1,078,477	1,187,562	4,582	1,192,144
36228FXX9	6,180,671	GSR_03-10 1A1	60,343	64,622	172	64,794
362341XE4	6,180,673	GSR_05-AR7 5A1	3,488,943	3,195,190	11,110	3,206,300
466247LP6	6,180,675	JPMMT_05-A1 3A1	1,001,849	1,068,118	3,222	1,071,340
46647JAG5	6,180,679	JPMMT_16-4	4,500,000	4,510,648	13,125	4,523,773
46647SAN0	6,180,681	JPMMT_17-3	13,500,000	13,467,183	39,375	13,506,558
74928GBB3	6,180,685	RBSRT_09-13 9A1 144A	357,460	364,926	1,048	365,974
81746FAG0	6,180,689	SEMT_17-6	11,000,000	11,023,351	32,083	11,055,435
86359BHM6	6,180,691	SASC_04-4XS 1A6	30,887	36,201	149	36,350
9292272G0	6,180,693	WAMU_03-S5	468,958	510,892	2,212	513,104
92922FWE4	6,180,695	WAMU_04-AR9 A1	733,444	747,821	2,054	749,876
92922FXM5	6,180,697	WAMU_04-CB3 2A	405,424	424,922	2,238	427,159
949758AD8	6,180,701	WFMBS_04-O A1	28,073	29,224	85	29,309
949808AP4	6,180,703	WFMBS_03-J IIA1	373,158	404,386	1,131	405,518
949808AP4	6,180,705	WFMBS_03-J IIA1	137,723	153,961	418	154,378
94980XAA2	6,180,709	WFMBS_03-N 1A1	86,188	96,967	267	97,235

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
94981DAK3	6,180,711	WFMBS_04-E A10	3,179,038	3,166,556	11,183	3,177,739
94982DAA4	6,180,713	WFMBS_05-AR14 A1	528,591	555,632	1,615	557,247
94982XAD4	6,180,715	WFMBS_06-7 2A1	2,209,327	1,907,674	11,527	1,919,201
94983JAC6	6,180,717	WFMBS_06-AR1 IIA1	1,440,433	1,344,971	4,776	1,349,747
94984MAA2	6,180,719	WFMBS_06-AR14 1A1	1,019,672	270,757	3,100	273,856
02147FAQ9	6,180,721	CWALT_06-18CB A6	191,851	128,844	681	129,524
02147RAI7	6,180,723	CWALT_06-23CB 2A6	144,587	101,804	506	102,310
02151EAS1	6,180,725	CWALT_07-23CB A8	162,792	104,840	573	105,413
02151NAF9	6,180,727	CWALT_07-18CB 1A6	479,496	311,671	2,239	313,910
05946XR21	6,180,729	BAFC_05-7 1A2	582,612	324,585	1,230	325,815
05948KK40	6,180,731	BOAA_05-8 1CB2	293,827	243,411	643	244,054
05948KK40	6,180,733	BOAA_05-8 1CB2	237,515	196,242	519	196,761
0738794H8	6,180,737	BSABS_05-AC9 A4	412,000	304,042	988	305,030
073879B23	6,180,739	BSABS_05-AC5 2A2	46,062	38,629	97	38,726
073879T32	6,180,741	BSABS_05-AC7 A2	198,116	149,986	427	150,413
07388WAB2	6,180,743	BSABS_06-AC4 A2	159,602	162,973	684	163,657
12566XAL2	6,180,745	CMALT_07-A7 2A2	191,135	138,938	841	139,779
12667GLD3	6,180,747	CWALT_05-23CB A3	163,538	116,925	402	117,327
12668ANB7	6,180,749	CWALT_05-55CB 2A4	188,578	138,931	462	139,393
12668BCJ0	6,180,751	CWALT_05-77T1 1A4	459,149	330,524	1,346	331,870
12668BXG3	6,180,753	CWALT_06-12CB A11	192,465	128,502	681	129,183
1266942B3	6,180,755	CWHL_06-10 1A5	698,616	399,353	3,243	402,595
2254585U8	6,180,757	CSFB_05-9 4A1	403,229	295,246	972	296,217
22944BAV0	6,180,759	CSMC_07-5 3A2	396,502	304,779	1,344	306,123
30711XAB0	6,180,761	CAS_13-C01	2,000,000	2,013,203	2,382	2,015,585
30711XAB0	6,180,763	CAS_13-C01	3,000,000	3,000,000	3,574	3,003,574
30711XAD6	6,180,765	CAS_14-C01	3,500,000	3,432,367	3,673	3,436,041
30711XAF1	6,180,767	CAS_14-C02	3,000,000	2,673,429	2,249	2,675,678
30711XAF1	6,180,769	CAS_14-C02	3,000,000	2,726,165	2,249	2,728,414
30711XAF1	6,180,771	CAS_14-C02	3,000,000	2,731,786	2,249	2,734,035
30711XAF1	6,180,773	CAS_14-C02	6,000,000	6,182,290	4,497	6,186,787
30711XAF1	6,180,775	CAS_14-C02	2,000,000	2,066,386	1,499	2,067,885
30711XAF1	6,180,777	CAS_14-C02	2,000,000	2,063,868	1,499	2,065,367
30711XAH7	6,180,779	CAS_14-C02	3,686,690	3,443,939	2,805	3,446,745
30711XAH7	6,180,781	CAS_14-C02	2,236,899	2,142,336	1,702	2,144,038
30711XAH7	6,180,783	CAS_14-C02	921,673	883,629	701	884,330
30711XAK0	6,180,785	CAS_14-C03	3,759,703	3,502,533	3,104	3,505,636
30711XAK0	6,180,787	CAS_14-C03	1,879,852	1,737,954	1,552	1,739,506
30711XAK0	6,180,789	CAS_14-C03	2,819,777	2,726,045	2,328	2,728,373
30711XAK0	6,180,791	CAS_14-C03	4,887,614	4,801,251	4,035	4,805,286
30711XAK0	6,180,793	CAS_14-C03	4,044,501	4,314,540	3,339	4,317,878
30711XAM6	6,180,795	CAS_14-C03	2,704,804	2,687,398	2,197	2,689,595
30711XAM6	6,180,797	CAS_14-C03	5,312,217	5,438,031	4,315	5,442,346
30711XAT1	6,180,801	CAS_2015_C01	2,821,614	2,862,615	2,964	2,865,579
30711XAT1	6,180,803	CAS_2015_C01	4,585,123	4,710,036	4,816	4,714,851
30711XAX2	6,180,813	CAS_2015-C02	5,861,066	6,202,976	5,858	6,208,834

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
30711XCL6	6,180,827	CAS_16-C03	7,000,000	7,907,266	8,397	7,915,663
30711XNU4	6,180,835	CAS_17-C05	1,440,000	1,480,917	983	1,481,900
30711XNX8	6,180,845	CAS_17-C05	171,000	174,293	117	174,410
30711XNX8	6,180,851	CAS_17-C05	222,000	226,275	152	226,427
3137G0AD1	6,180,875	STACR_13-DN2	4,856,008	4,946,180	5,034	4,951,214
3137G0AD1	6,180,877	STACR_13-DN2	3,884,806	4,277,261	4,028	4,281,288
3137G0AM1	6,180,879	STACR_14-DN1	1,600,000	1,630,542	1,706	1,632,248
3137G0AY5	6,180,881	STACR_14-DN2	4,090,000	3,988,853	3,747	3,992,601
3137G0BK4	6,180,883	STACR_14-DN3	3,505,022	3,347,839	3,454	3,351,293
3137G0CU1	6,180,885	STACR_14-DN4	1,637,942	1,609,663	1,786	1,611,449
3137G0CU1	6,180,887	STACR_14-DN4	5,323,310	5,582,742	5,805	5,588,547
3137G0EJ4	6,180,889	STACR_15-HQ1	2,450,000	2,358,684	2,326	2,361,011
3137G0GW3	6,180,893	STACR_15-DNA3	7,500,000	8,235,272	8,246	8,243,519
86359DGL5	6,180,965	SASC_05-10 5A2	83,675	73,895	234	74,129
86359DJN8	6,180,967	SASC_05-14 1A3	1,423,018	998,609	2,999	1,001,608
9292274R4	6,180,969	WAMU_03-S4 1A2	14,812	14,720	23	14,743
9292274R4	6,180,971	WAMU_03-S4 1A2	24,687	24,534	38	24,572
949773AC9	6,180,973	WFMBS_07-6 A3	1,038,970	246,300	4,677	250,976
62983PAA3	6,180,975	NAKILAT INC 144A	130,000	121,988	2,651	124,638
62983PAB1	6,180,977	NAKILAT INC 144A	139,296	138,731	2,934	141,665
62983PAB1	6,180,979	NAKILAT INC 144A	155,684	153,198	3,279	156,477
62983PAB1	6,180,981	NAKILAT INC 144A	237,623	233,711	5,005	238,717
62983PAB1	6,180,983	NAKILAT INC 144A	106,521	104,820	2,244	107,064
11,428,878	6,180,985	RUSSIAN (FEDERATION OF) REGS	222,500	192,103	1,437	193,540
11,428,878	6,180,987	RUSSIAN (FEDERATION OF) REGS	309,275	345,160	1,997	347,157
11,428,878	6,180,989	RUSSIAN (FEDERATION OF) REGS	610,985	699,815	3,946	703,761
698299AW4	6,180,991	PANAMA (REPUBLIC OF)	1,026,000	1,274,472	18,140	1,292,613
698299AW4	6,180,993	PANAMA (REPUBLIC OF)	200,000	246,717	3,536	250,254
698299AW4	6,180,995	PANAMA (REPUBLIC OF)	606,000	760,625	10,714	771,340
698299AW4	6,180,997	PANAMA (REPUBLIC OF)	2,454,000	3,074,503	43,388	3,117,891
698299AW4	6,180,999	PANAMA (REPUBLIC OF)	669,000	859,966	11,828	871,794
3128M5HA1	6,181,001	FREDDIE MAC GOLD	697,001	770,305	3,261	773,565
3128M9CL4	6,181,003	FGOLD 30YR GIANT	1,230,538	1,348,388	4,178	1,352,566
3128M9XE7	6,181,005	FGOLD 30YR GIANT	7,847,464	8,203,488	26,625	8,230,113
3128MJQK9	6,181,007	FREDDIE MAC GOLD	984,526	1,059,155	3,738	1,062,892
3128MJQN3	6,181,009	FREDDIE MAC GOLD	932,219	982,860	3,507	986,367
31292K2X4	6,181,011	FGOLD 30YR	924,209	979,497	3,520	983,017
31292K2X4	6,181,013	FGOLD 30YR	948,329	1,003,630	3,612	1,007,242
31292K2X4	6,181,015	FGOLD 30YR	767,831	812,607	2,924	815,531
312941K71	6,181,017	FGOLD 30YR	793,714	846,416	3,314	849,731
312941UW5	6,181,019	FGOLD 30YR	1,373,981	1,473,346	5,763	1,479,109
312941ZQ3	6,181,021	FGOLD 30YR	2,525,969	2,647,781	9,497	2,657,277
312945AA6	6,181,023	FANNIE MAE	3,622,806	3,927,598	15,129	3,942,727
3132GFBF3	6,181,025	FREDDIE MAC GOLD	1,496,816	1,525,374	5,027	1,530,401
3132GFWH6	6,181,027	FREDDIE MAC GOLD	685,424	718,399	2,576	720,975

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
3132GJLK3	6,181,029	FREDDIE MAC GOLD	601,520	640,516	2,260	642,776
3132GJP78	6,181,031	FREDDIE MAC GOLD	351,873	374,654	1,322	375,976
3132GJPS2	6,181,033	FREDDIE MAC GOLD	1,413,880	1,505,135	5,312	1,510,447
3132GT5F0	6,181,035	FHLMC GOLD 30YR	3,644,321	3,870,229	10,668	3,880,897
3132GU4P6	6,181,037	FHLMC GOLD 30YR	792,252	844,641	2,331	846,972
31335AKH0	6,181,039	FHLMC GOLD 30YR GIANT	5,893,974	6,147,993	17,325	6,165,318
31335AKW7	6,181,041	FHLMC GOLD 30YR GIANT	2,053,374	2,216,055	6,965	2,223,019
31335AN61	6,181,043	FHLMC GOLD 30YR GIANT	9,479,799	10,366,564	32,246	10,398,811
3132GKFD3	6,181,045	FREDDIE MAC GOLD	3,824,394	4,062,347	11,577	4,073,924
31371MQ91	6,181,047	FNMA 30YR	296,028	285,810	1,441	287,252
3138A8XT8	6,181,049	FANNIE MAE	1,014,158	1,083,010	4,236	1,087,246
3138AFZE3	6,181,051	FANNIE MAE	1,247,711	1,414,169	5,112	1,419,281
3138AH6L5	6,181,053	FNMA 30YR	1,043,741	1,115,604	4,357	1,119,961
3138AJHG0	6,181,055	FANNIE MAE	2,785,210	3,207,328	12,379	3,219,708
3138AKZD4	6,181,057	FNMA 30YR	1,004,767	1,078,336	4,198	1,082,534
3138ALPG6	6,181,059	FANNIE MAE	534,400	693,110	2,507	695,617
3138AMA70	6,181,061	FNMA 30YR	1,132,263	1,180,770	4,255	1,185,025
3138ANC68	6,181,063	FANNIE MAE	1,210,198	1,299,612	4,584	1,304,196
3138APBH0	6,181,065	FANNIE MAE	779,839	817,322	2,606	819,929
3138APQ35	6,181,067	FANNIE MAE	1,281,551	1,341,486	4,286	1,345,772
3138AQC95	6,181,069	FANNIE MAE	2,984,663	3,154,782	10,128	3,164,910
3138ASSC7	6,181,071	FANNIE MAE	1,728,677	1,898,196	6,660	1,904,856
3138ETDK9	6,181,073	FNMA 30YR	8,601,873	8,968,453	21,712	8,990,165
3138LYE29	6,181,075	FNMA 30YR	2,675,848	2,904,360	8,036	2,912,396
3138M43G5	6,181,077	FNMA 30YR	731,567	840,418	2,588	843,006
3138M56D6	6,181,079	FNMA 30YR	1,008,076	1,113,183	3,083	1,116,267
3138WHSR4	6,181,081	FNMA 30YR	5,430,477	5,717,881	13,666	5,731,547
31391VH30	6,181,083	FNMA 30YR	918,682	1,031,433	4,329	1,035,762
31391VH30	6,181,085	FNMA 30YR	918,682	1,031,433	4,329	1,035,762
31391VH30	6,181,087	FNMA 30YR	868,760	975,384	4,094	979,477
31402DDP2	6,181,089	FNMA 30YR	878,535	977,968	4,085	982,053
31402DDP2	6,181,091	FNMA 30YR	2,101,558	2,339,413	9,773	2,349,185
3140EUE21	6,181,093	FNMA 30YR	1,917,728	2,030,094	5,681	2,035,775
31410GAQ6	6,181,095	FNMA 30YR	635,180	703,147	2,680	705,827
31410KNG5	6,181,097	FNMA 30YR	9,311	9,515	47	9,562
31416BNK0	6,181,099	FNMA 30YR	121,910	133,169	464	133,633
31417CCQ6	6,181,101	FNMA 30YR	793,357	854,865	2,650	857,516
31417FSW9	6,181,103	FNMA 30YR	2,411,633	2,491,647	7,049	2,498,697
31417GTL0	6,181,105	FNMA 30YR	742,651	768,648	1,876	770,523
31418S4V8	6,181,107	FNMA 30YR	1,634,957	1,745,928	6,828	1,752,756
31418UBS2	6,181,109	FNMA 30YR	616,068	683,638	2,892	686,529
31418V3A8	6,181,111	FNMA 30YR	695,685	727,524	2,616	730,140
31418VUM2	6,181,113	FNMA 30YR	965,951	1,046,148	4,438	1,050,586
31418XEK0	6,181,115	FNMA 30YR	1,102,160	1,164,088	4,189	1,168,277
31419AL62	6,181,117	FNMA 15YR	643,922	689,560	2,201	691,761

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
31419BSY2	6,181,119	FNMA 30YR	720,308	754,663	2,715	757,378
31419CR47	6,181,121	FNMA 30YR	605,327	645,863	2,528	648,391
36179M2R0	6,181,123	GNMA2 30YR	1,474,185	1,618,200	4,976	1,623,176
36200AJD2	6,181,125	GNMA 30YR	1,115,075	1,246,489	5,143	1,251,633
36200AJD2	6,181,127	GNMA 30YR	1,191,977	1,332,454	5,498	1,337,952
36202FHX7	6,181,129	GNMA2 30YR	1,262,370	1,341,351	4,801	1,346,152
36202FV94	6,181,131	GNMA2 30YR	938,525	1,030,292	3,577	1,033,869
02149JAX4	6,181,133	CWALT_06-45T1 2A8	5,380,299	140,145	4,268	144,413
07378RAQ2	6,181,135	BSABS_07-AC4 A5	5,708,983	18,832	84,926	103,758
12668BSN4	6,181,137	CWALT_06-6CB 2A8	8,762,385	—	5,102	5,102
225470WF6	6,181,139	CSMC_06-1 DX	1,386,627	155,566	6,614	162,180
225470ZN6	6,181,141	CSMC_06-2 DX	2,040,895	276,334	10,271	286,604
38375BJL7	6,181,551	GNMA_10-H27	31,520,525	1,051,775	35,209	1,086,984
38379RHB2	6,181,731	GNMA_16-36	47,879,890	3,303,232	37,532	3,340,764
38379RHB2	6,181,733	GNMA_16-36	20,118,172	1,387,952	15,770	1,403,722
38379UFV3	6,181,735	GNMA_16-24	42,815,006	2,889,385	32,976	2,922,361
61911GAB0	6,181,741	MECA_07-FF3 IO 144A	272,047,539	2,072,516	114,040	2,186,556
76114BAN8	6,181,743	RAST_06-A14C AX	4,770,176	176,463	25,195	201,657
86800RAG6	6,181,745	STALT_06-1F 3S	667,210	—	592	592
94984TAP4	6,181,747	WFALT_07-PA1 AWIO	24,666,072	244,869	8,069	252,938
94985JCD0	6,181,851	WFMB5_07-7 APO	157,344	71,012	—	71,012
12701#AA1	6,181,853	CRG_17-1	6,500,000	6,500,000	17,821	6,517,821
86361YAA5	6,181,861	SFS_06-B A 144A	2,651,189	2,683,687	6,189	2,689,876
86361YAB3	6,181,863	SFS_06-B B 144A	1,134,539	1,140,940	3,196	1,144,136
03072SVR3	6,181,867	AMSI_04-R10 M1	312,094	282,168	153	282,322
126673WE8	6,181,869	CWHE_05-1 MF1	2,474,708	501,051	10,290	511,342
29365KAB9	6,181,871	ETI_09-A	800	807	7	814
73316PAH3	6,181,877	POPLR_04-4 M1	821,602	820,875	3,028	823,903
92535VAA0	6,181,883	VBTOW_16-2A	7,176,797	7,186,885	16,580	7,203,465
92535VAB8	6,181,885	VBTOW_16-2A	900,000	899,977	2,760	902,737
3137BAP71	6,181,887	FHLMC_4341	3,580,940	3,896,303	12,934	3,909,237
3137F1XF0	6,181,891	FHLMC_4698	1,323,664	1,514,130	4,945	1,519,075
31392GTL9	6,181,893	FNMA_02-94	2,208,512	2,529,192	10,407	2,539,599
31393CZC0	6,181,895	FNMA_03-46 T	872,369	967,855	4,383	972,239
31396NRF5	6,181,897	FHLMC_7	1,264,698	1,451,694	6,473	1,458,167
31396NRF5	6,181,899	FHLMC_7	148,788	178,535	762	179,296
31396YF72	6,181,901	FNMA_08-29	769,584	869,939	2,951	872,889
31397QPY8	6,181,903	FNMA_11-10	7,825,838	8,737,785	33,212	8,770,997
32051GP25	6,181,905	FHASI_05-8 1A8	622,434	454,044	3,030	457,074
38375LU24	6,181,907	GNMA_07-76A	1,051,480	1,202,062	4,863	1,206,926
38378P6Z6	6,181,909	GNMA_14-8	5,169,423	5,508,928	17,174	5,526,102
38378P6Z6	6,181,911	GNMA_14-8	2,550,233	2,712,457	8,473	2,720,929
38376G2S8	6,181,913	GNMA_11-103	720,712	685,950	2,206	688,156
38376G4U1	6,181,915	GNMA_11-121	519,001	477,339	1,488	478,827
38376GW55	6,181,917	GNMA_11-86	715,931	682,996	2,121	685,117
38378BAP4	6,181,919	GNMA_11-164	526,867	498,827	1,584	500,411

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
38378BAX7	6,181,921	GNMA_11-161	443,207	417,834	1,326	419,160
38378BCP2	6,181,923	GNMA_12-2	443,457	422,463	1,350	423,813
38378BDK2	6,181,925	GNMA_12-19	439,897	413,699	1,299	414,998
38378BEQ8	6,181,927	GNMA_12-28	435,631	404,550	1,211	405,761
38378BSW0	6,181,929	GNMA_12-46	436,859	408,826	1,277	410,103
38378BYH6	6,181,931	GNMA_12-86	617,681	571,450	1,736	573,186
38378N6Q1	6,181,933	GNMA_14-93	8,415,172	7,654,590	24,027	7,678,617
38379K5Y0	6,181,935	GNMA_15-163	4,978,696	4,220,388	12,359	4,232,747
38379KGQ5	6,181,937	GNMA_15-58	2,456,689	2,208,994	6,586	2,215,580
38379KJ66	6,181,939	GNMA_15-130	3,785,013	3,185,010	9,087	3,194,097
38379KRH3	6,181,941	GNMA_15-71	3,957,136	3,582,020	10,688	3,592,709
38379KUF3	6,181,943	GNMA_15-93	6,434,453	5,728,595	17,836	5,746,431
38379RB69	6,181,945	GNMA_17-86	4,120,082	3,243,428	8,566	3,251,993
38379RCB7	6,181,947	GNMA_15-188	1,593,588	1,460,591	3,974	1,464,565
38379RK51	6,181,949	GNMA_17-100	4,084,119	3,193,950	8,491	3,202,440
38379RN33	6,181,951	GNMA_17-108	4,092,618	3,381,642	9,357	3,391,000
38379RYD9	6,181,953	GNMA_2017-69	1,127,817	865,579	2,345	867,924
38379UNX0	6,181,955	GNMA_16-52	1,219,111	1,090,423	2,973	1,093,396
0030092#3	6,181,959	ABERDEEN ASIA PACIFIC INC FND MRPS	96,000	2,400,000	9,350	2,409,350
09257@125	6,181,961	BLACKSTONE/GSO STRATEGIC CREDIT FD	4,300	4,300,000	1,725	4,301,725
09258*126	6,181,963	BLACKSTONE/GSO LG-SHT CRED INC FD	2,150	2,150,000	862	2,150,862
18469P2#6	6,181,965	CLEARBRIDGE ENERGY MLP OPPOR FUND	4	400,000	2,460	402,460
18469P3#5	6,181,967	CLEARBRIDGE ENERGY MLP OPPOR FUND	5	500,000	3,329	503,329
18469P4#4	6,181,969	CLEARBRIDGE ENERGY MLP OPPOR FUND	9	900,000	5,993	905,993
18469Q2#4	6,181,971	CLEARBRIDGE ENERGY MLP TOT RET FND	2	200,000	1,230	201,230
18469Q3#3	6,181,973	CLEARBRIDGE ENERGY MLP TOT RET FND	3	300,000	1,998	301,998
18469Q4#2	6,181,975	CLEARBRIDGE ENERGY MLP TOT RET FND	5	500,000	3,329	503,329
23325P5#7	6,181,977	DNP SELECT INCOME FUND	88	8,822,000	21,902	8,843,902
4866065#9	6,181,979	KAYNE ANDERSON KYN FUND	52,000	1,300,000	8,943	1,308,943
4866066#8	6,181,981	KAYNE ANDERSON KYN	40,000	1,000,000	6,541	1,006,541
4866067#7	6,181,983	KAYNE ANDERSON KYN FUND	442,000	11,050,000	61,880	11,111,880
48660P4#8	6,181,985	KAYNE ANDERSON KYE FUND	172,000	4,300,000	24,080	4,324,080
48661E4*6	6,181,987	KAYNE ANDERSON KMF FUND	52,500	1,312,500	9,029	1,321,529
89147L2#6	6,181,989	TORTOISE ENERGY INFRASTRUCTURE MRPS	170,000	1,700,000	25,374	1,725,374
89147L2#6	6,181,991	TORTOISE ENERGY INFRASTRUCTURE MRPS	150,000	1,500,000	22,389	1,522,389
89147L3#5	6,181,993	TORTOISE ENERGY INFRASTRUCTURE MRPS	150,000	1,500,000	24,232	1,524,232
89147L3#5	6,181,995	TORTOISE ENERGY INFRASTRUCTURE MRPS	110,000	1,100,000	17,770	1,117,770
002824BF6	6,181,997	ABBOTT LABORATORIES	5,000,000	4,967,356	78,646	5,046,002

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
00287YAQ2	6,182,001	ABBVIE INC	2,350,000	2,314,502	39,245	2,353,747
02377BAB2	6,182,003	AMERICAN AIRLINES INC	1,810,587	1,810,587	7,061	1,817,649
035242AP1	6,182,009	ANHEUSER-BUSCH INBEV FINANCE INC	7,000,000	6,990,628	63,875	7,054,503
046353AL2	6,182,011	ASTRAZENECA PLC	7,000,000	6,929,617	108,281	7,037,898
05530QAK6	6,182,013	BAT INTERNATIONAL FINANCE PLC	5,000,000	4,988,617	74,611	5,063,228
05565QCS5	6,182,015	BP CAPITAL MARKETS PLC	5,000,000	5,000,000	86,902	5,086,902
05565QDA3	6,182,019	BP CAPITAL MARKETS PLC	1,500,000	1,498,648	6,428	1,505,076
05581KAB7	6,182,021	BNP PARIBAS SA	5,000,000	4,987,344	58,583	5,045,927
05581KAB7	6,182,023	BNP PARIBAS SA	1,000,000	995,038	11,717	1,006,754
05581KAB7	6,182,025	BNP PARIBAS SA	2,500,000	2,487,594	29,292	2,516,886
06406HCQ0	6,182,027	BANK OF NEW YORK MELLON CORP	3,600,000	3,594,175	64,385	3,658,560
064255AW2	6,182,029	BANK OF TOKYO MITSUBISHI UFJ LTD	1,000,000	1,022,197	5,313	1,027,509
06738EAN5	6,182,031	BARCLAYS PLC	2,000,000	1,992,125	26,493	2,018,618
07330MAA5	6,182,033	BRANCH BANKING AND TRUST COMPANY	3,000,000	2,994,596	317	2,994,913
07330MAB3	6,182,035	BRANCH BANKING AND TRUST COMPANY	3,000,000	2,998,450	13,594	3,012,044
092113AL3	6,182,037	BLACK HILLS CORP	2,250,000	2,244,525	26,169	2,270,694
092113AL3	6,182,039	BLACK HILLS CORP	4,500,000	4,489,050	52,338	4,541,387
092113AL3	6,182,041	BLACK HILLS CORP	2,000,000	1,995,133	23,261	2,018,394
09247XAL5	6,182,043	BLACKROCK INC	2,500,000	2,533,244	10,451	2,543,695
10112RAW4	6,182,045	BOSTON PROPERTIES LP	7,000,000	6,987,482	66,500	7,053,982
11271RAA7	6,182,049	BROOKFIELD FINANCE INC	4,000,000	3,991,247	13,333	4,004,580
125094AQ5	6,182,051	CDP FINANCIAL INC	5,000,000	4,987,665	42,438	5,030,103
125094AQ5	6,182,053	CDP FINANCIAL INC	2,000,000	1,995,066	16,975	2,012,041
17275RAN2	6,182,055	CISCO SYSTEMS INC	5,000,000	5,142,012	28,698	5,170,710
22546QAP2	6,182,061	CREDIT SUISSE AG (NEW YORK BRANCH)	5,000,000	5,013,239	26,181	5,039,419
235851AQ5	6,182,063	DANAHER CORPORATION	1,750,000	1,748,077	7,491	1,755,568
26441YAY3	6,182,069	DUKE REALTY LP	5,000,000	4,957,971	78,125	5,036,096
268317AS3	6,182,071	ELECTRICITE DE FRANCE SA	2,250,000	2,235,191	4,078	2,239,269
26884TAL6	6,182,073	ERAC USA FINANCE LLC	1,000,000	1,010,078	17,753	1,027,830
37331NAH4	6,182,077	GEORGIA-PACIFIC LLC	2,500,000	2,499,251	15,000	2,514,251
375558AW3	6,182,081	GILEAD SCIENCES INC	2,000,000	2,054,664	6,167	2,060,831
375558BF9	6,182,083	GILEAD SCIENCES INC	2,000,000	1,993,653	12,167	2,005,820
404280BB4	6,182,085	HSBC HOLDINGS PLC	6,000,000	6,021,479	101,400	6,122,879
404280BL2	6,182,087	HSBC HOLDINGS PLC	4,600,000	4,600,000	121,900	4,721,900
452308AT6	6,182,091	ILLINOIS TOOL WORKS INC	5,000,000	5,091,722	29,167	5,120,888
456873AB4	6,182,093	INGERSOLL-RAND LUXEMBOURG FINANCE	4,000,000	3,984,149	71,000	4,055,149
459200HU8	6,182,095	INTERNATIONAL BUSINESS MACHINES CO	5,000,000	5,116,689	39,774	5,156,463
459200JG7	6,182,097	INTERNATIONAL BUSINESS MACHINES CO	4,850,000	4,836,863	33,465	4,870,328
459200JG7	6,182,099	INTERNATIONAL BUSINESS MACHINES CO	7,600,000	7,579,413	52,440	7,631,853

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
46132FAD2	6,182,101	INVESCO FINANCE PLC	1,000,000	998,075	11,042	1,009,116
50077LAK2	6,182,105	KRAFT HEINZ FOODS CO	2,000,000	1,998,010	23,261	2,021,271
58505BC9	6,182,107	MEDTRONIC INC	2,500,000	2,538,920	11,580	2,550,500
594918BY9	6,182,109	MICROSOFT CORPORATION	7,000,000	6,977,797	54,542	7,032,339
60688XAP5	6,182,111	MIZUHO BANK LTD	7,000,000	6,990,854	25,200	7,016,054
674599CG8	6,182,113	OCCIDENTAL PETROLEUM CORP	5,000,000	4,990,321	66,111	5,056,432
69349LAM0	6,182,115	PNC BANK NATIONAL ASSOCIATION	15,000,000	14,976,047	152,000	15,128,047
69353REF1	6,182,117	PNC BANK NA	3,000,000	2,999,135	275	2,999,410
713448CM8	6,182,119	PEPSICO INC	1,000,000	1,026,524	6,000	1,032,524
713448CY2	6,182,121	PEPSICO INC	4,075,000	4,060,593	41,203	4,101,795
771196BE1	6,182,123	ROCHE HOLDINGS INC	2,000,000	1,996,565	5,769	2,002,335
863667AN1	6,182,127	STRYKER CORPORATION	1,250,000	1,243,363	5,590	1,248,954
865622BN3	6,182,129	SUMITOMO MITSUI BANKING CORPORATIO	3,000,000	2,998,498	31,167	3,029,665
865622BW3	6,182,131	SUMITOMO MITSUI BANKING CORPORATIO	2,000,000	1,994,465	19,872	2,014,337
86562MAC4	6,182,133	SUMITOMO MITSUI FINANCIAL GROUP IN	9,500,000	9,500,000	51,925	9,551,925
86562MAC4	6,182,135	SUMITOMO MITSUI FINANCIAL GROUP IN	3,400,000	3,400,000	18,584	3,418,584
86562MAC4	6,182,137	SUMITOMO MITSUI FINANCIAL GROUP IN	1,300,000	1,300,000	7,106	1,307,106
871829AZ0	6,182,139	SYSCO CORPORATION	1,250,000	1,250,000	3,906	1,253,906
87236YAD0	6,182,141	TD AMERITRADE HOLDING CO	10,000,000	9,996,366	30,208	10,026,575
87305QCH2	6,182,143	TTX CO	3,500,000	3,499,787	37,100	3,536,887
89153VAL3	6,182,147	TOTAL CAPITAL INTERNATIONAL SA	2,100,000	2,152,886	4,594	2,157,480
89566EAG3	6,182,149	TRI STATE GENERATION & TRANSMISSIO	4,000,000	3,998,842	74,000	4,072,842
03076CAG1	6,182,227	AMERIPRISE FINANCIAL INC	3,000,000	3,044,857	4,933	3,049,791
780097BG5	6,186,878	ROYAL BANK OF SCOTLAND GROUP PLC	7,500,000	7,500,000	—	7,500,000
912810QK7	6,194,592	TREASURY BOND (OTR)	8,945,000	8,734,576	71,813	8,806,389
05565EF#7	6,194,606	BMW US CAPITAL LLC	10,000,000	10,000,000	49,183	10,049,183
73020*AJ2	6,194,608	PNG COMPANIES LLC	1,000,000	1,000,000	10,714	1,010,714
C9716#AG4	6,194,610	WASTE CONNECTIONS INC	1,500,000	1,500,000	9,141	1,509,141
665228C@9	6,194,612	NORTHERN ILLINOIS GAS COMPANY	100,000	100,000	968	100,968
85915#AF8	6,194,614	STERICYCLE INC.	100,000	100,000	1,035	101,035
C9716#AC3	6,194,616	WASTE CONNECTIONS INC	100,000	100,000	1,263	101,263
C9716#AG4	6,194,618	WASTE CONNECTIONS INC	100,000	100,000	609	100,609
F3166#AK0	6,194,620	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	661	100,661
G7770#AB8	6,194,622	SAGE GROUP PLC	100,000	100,000	1,377	101,377
G7815@AF8	6,194,624	SAP IRELAND US FINANCIAL SERVICES	100,000	100,000	1,300	101,300
G9433*AA9	6,194,626	WARBURTONS 1876 LIMITED	100,000	100,000	9	100,009
665228C@9	6,194,628	NORTHERN ILLINOIS GAS COMPANY	100,000	100,000	968	100,968
85915#AF8	6,194,630	STERICYCLE INC.	100,000	100,000	1,035	101,035

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
C9716#AC3	6,194,632	WASTE CONNECTIONS INC	100,000	100,000	1,263	101,263
C9716#AH2	6,194,634	WASTE CONNECTIONS INC	100,000	103,802	673	104,475
F3166#AK0	6,194,636	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	661	100,661
G6764#AA0	6,194,638	OMEGA LEASING NO 9 LTD	89,474	89,474	113	89,587
G7770#AB8	6,194,640	SAGE GROUP PLC	100,000	100,000	1,377	101,377
G7815@AF8	6,194,642	SAP IRELAND US FINANCIAL SERVICES	100,000	100,000	1,300	101,300
G9433*AA9	6,194,644	WARBURTONS 1876 LIMITED	100,000	100,000	9	100,009
665228C@9	6,194,646	NORTHERN ILLINOIS GAS COMPANY	100,000	100,000	968	100,968
C9716#AC3	6,194,648	WASTE CONNECTIONS INC	200,000	200,000	2,525	202,525
40637CA*1	6,194,650	HALMA PLC	250,000	250,000	2,020	252,020
40637CA@9	6,194,652	HALMA PLC	250,000	250,000	2,364	252,364
665228C@9	6,194,654	NORTHERN ILLINOIS GAS COMPANY	100,000	100,000	968	100,968
C9716#AC3	6,194,656	WASTE CONNECTIONS INC	100,000	100,000	1,263	101,263
C9716#AG4	6,194,658	WASTE CONNECTIONS INC	200,000	200,000	1,219	201,219
C9716#AH2	6,194,660	WASTE CONNECTIONS INC	100,000	103,802	673	104,475
F3166#AK0	6,194,662	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	1,321	201,321
G6764#AA0	6,194,664	OMEGA LEASING NO 9 LTD	89,474	89,474	113	89,587
12656*AF9	6,194,666	CSLB HOLDINGS INC	400,000	400,000	999	400,999
28501*AN5	6,194,668	ELECTRIC TRANSMISSION TEXAS LLC	900,000	900,000	7,200	907,200
28501*AS4	6,194,670	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,000	958	100,958
486606H#6	6,194,672	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
486606H#6	6,194,674	KAYNE ANDERSON KYN FUND	200,000	200,000	2,009	202,009
497266A#3	6,194,676	KIRBY CORPORATION	220,000	220,000	1,064	221,064
497266A#3	6,194,678	KIRBY CORPORATION	180,000	180,000	870	180,870
665228C@9	6,194,680	NORTHERN ILLINOIS GAS COMPANY	200,000	200,000	1,936	201,936
85915#AF8	6,194,682	STERICYCLE INC.	500,000	500,000	5,174	505,174
C9716#AC3	6,194,684	WASTE CONNECTIONS INC	400,000	400,000	5,050	405,050
C9716#AG4	6,194,686	WASTE CONNECTIONS INC	300,000	300,000	1,828	301,828
C9716#AH2	6,194,688	WASTE CONNECTIONS INC	100,000	103,802	673	104,475
F3166#AE4	6,194,690	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	4,092	304,092
F3166#AH7	6,194,692	ESSILOR INTERNATIONAL (COMPAGNIE G	500,000	500,000	6,820	506,820
F3166#AK0	6,194,694	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	1,321	201,321
G1696#AY2	6,194,696	BUNZL FINANCE PLC	400,000	400,000	3,451	403,451
G6764#AA0	6,194,698	OMEGA LEASING NO 9 LTD	89,474	89,474	113	89,587
G7770#AB8	6,194,700	SAGE GROUP PLC	800,000	800,000	11,020	811,020
G7815@AF8	6,194,702	SAP IRELAND US FINANCIAL SERVICES	700,000	700,000	9,102	709,102
G9433*AA9	6,194,704	WARBURTONS 1876 LIMITED	700,000	700,000	60	700,060
12656*AF9	6,194,706	CSLB HOLDINGS INC	6,100,000	6,100,000	15,242	6,115,242
278058E#5	6,194,708	EATON CORPORATION	9,400,000	9,400,000	123,224	9,523,224

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
28501*AN5	6,194,710	ELECTRIC TRANSMISSION TEXAS LLC	5,200,000	5,200,000	41,600	5,241,600
28501*AS4	6,194,712	ELECTRIC TRANSMISSION TEXAS LLC	1,700,000	1,700,000	16,292	1,716,292
40637CA*1	6,194,714	HALMA PLC	2,500,000	2,500,000	20,205	2,520,205
40637CA@9	6,194,716	HALMA PLC	2,750,000	2,750,000	26,003	2,776,003
486606H#6	6,194,718	KAYNE ANDERSON KYN FUND	2,100,000	2,100,000	21,098	2,121,098
486606H#6	6,194,720	KAYNE ANDERSON KYN FUND	2,400,000	2,400,000	24,112	2,424,112
497266A#3	6,194,722	KIRBY CORPORATION	2,750,000	2,750,000	13,298	2,763,298
497266A#3	6,194,724	KIRBY CORPORATION	2,250,000	2,250,000	10,880	2,260,880
665228C@9	6,194,726	NORTHERN ILLINOIS GAS COMPANY	4,400,000	4,400,000	42,590	4,442,590
85915#AF8	6,194,728	STERICYCLE INC.	7,700,000	7,700,000	79,678	7,779,678
C9716#AC3	6,194,730	WASTE CONNECTIONS INC	19,700,000	19,700,000	248,713	19,948,713
C9716#AG4	6,194,732	WASTE CONNECTIONS INC	6,300,000	6,300,000	38,393	6,338,393
C9716#AH2	6,194,734	WASTE CONNECTIONS INC	5,700,000	5,916,714	38,334	5,955,048
F3166#AF4	6,194,736	ESSILOR INTERNATIONAL (COMPAGNIE G	4,500,000	4,500,000	61,380	4,561,380
F3166#AH7	6,194,738	ESSILOR INTERNATIONAL (COMPAGNIE G	5,400,000	5,400,000	73,656	5,473,656
F3166#AK0	6,194,740	ESSILOR INTERNATIONAL (COMPAGNIE G	11,400,000	11,400,000	75,303	11,475,303
G1696#AY2	6,194,742	BUNZL FINANCE PLC	6,100,000	6,100,000	52,626	6,152,626
G6764#AA0	6,194,744	OMEGA LEASING NO 9 LTD	12,884,211	12,884,211	16,320	12,900,531
G7770#AB8	6,194,746	SAGE GROUP PLC	10,300,000	10,300,000	141,877	10,441,877
G7815@AF8	6,194,748	SAP IRELAND US FINANCIAL SERVICES	9,900,000	9,900,000	128,733	10,028,733
G9433*AA9	6,194,750	WARBURTONS 1876 LIMITED	10,200,000	10,200,000	873	10,200,873
00287YAP4	6,194,752	ABBVIE INC	500,000	499,376	7,778	507,154
037411AX3	6,194,754	APACHE CORPORATION	1,000,000	996,842	9,063	1,005,904
3128PSGU5	6,194,756	FGOLD 15YR	15,607	16,482	53	16,535
31419AL62	6,194,758	FNMA 15YR	35,262	37,761	121	37,881
775109BE0	6,194,760	ROGERS COMMUNICATIONS INC	750,000	745,555	10,271	755,826
12527GAB9	6,194,762	CF INDUSTRIES INC	50,000	52,948	1,781	54,729
12656*AF9	6,194,764	CSLB HOLDINGS INC	100,000	100,000	250	100,250
12656*AF9	6,194,766	CSLB HOLDINGS INC	600,000	600,000	1,499	601,499
12656*AF9	6,194,768	CSLB HOLDINGS INC	200,000	200,000	500	200,500
22025YAM2	6,194,770	CORRECTIONS CORP OF AMERICA	10,000	10,029	34	10,064
28501*AS4	6,194,772	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,000	958	100,958
30261VAA0	6,194,774	FREMF_10-K8	3,461,000	3,616,842	15,225	3,632,067
3128PSGU5	6,194,776	FGOLD 15YR	88,358	93,308	299	93,607
3128PSGU5	6,194,778	FGOLD 15YR	289,659	305,889	979	306,867
3128PSGU5	6,194,780	FGOLD 15YR	32,977	34,825	111	34,936
3136AQJ5	6,194,782	FNA_16-M2	2,187,498	2,230,248	6,344	2,236,592
3136AQJ5	6,194,784	FNA_16-M2	437,500	447,161	1,269	448,429
3137APUX6	6,194,786	FHLMC_4049	259,509	268,194	656	268,850
31410GAQ6	6,194,788	FNMA 30YR	240,579	266,322	1,015	267,337
31419AL62	6,194,790	FNMA 15YR	200,052	214,230	684	214,914

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
31419AL62	6,194,792	FNMA 15YR	656,060	702,558	2,242	704,800
31419AL62	6,194,794	FNMA 15YR	74,776	80,075	256	80,331
37045VAD2	6,194,796	GENERAL MOTORS CO	35,000	35,000	99	35,099
38377JZ48	6,194,798	GNMA_10-117	619,064	659,578	1,579	661,157
38378ESF1	6,194,800	GNMA_12-59	392,962	380,689	495	381,184
38378ESF1	6,194,802	GNMA_12-59	276,529	267,892	348	268,240
46590KAD6	6,194,804	JPMCC_15-JP1	490,000	503,001	1,490	504,491
486606H#6	6,194,806	KAYNE ANDERSON KYN FUND	200,000	200,000	2,009	202,009
486606H#6	6,194,808	KAYNE ANDERSON KYN FUND	300,000	300,000	3,014	303,014
486606H#6	6,194,810	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
486606H#6	6,194,812	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
497266A#3	6,194,814	KIRBY CORPORATION	220,000	220,000	1,064	221,064
497266A#3	6,194,816	KIRBY CORPORATION	180,000	180,000	870	180,870
497266A#3	6,194,818	KIRBY CORPORATION	110,000	110,000	532	110,532
497266A#3	6,194,820	KIRBY CORPORATION	90,000	90,000	435	90,435
772739AP3	6,194,822	ROCK-TENN CO	15,000	14,966	88	15,053
772739AP3	6,194,824	ROCK-TENN CO	15,000	14,966	88	15,053
85915#AF8	6,194,826	STERICYCLE INC.	500,000	500,000	5,174	505,174
85915#AF8	6,194,828	STERICYCLE INC.	200,000	200,000	2,070	202,070
F3166#AD6	6,194,830	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	3,329	303,329
F3166#AD6	6,194,832	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,110	101,110
F3166#AE4	6,194,834	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	4,092	304,092
F3166#AE4	6,194,836	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,364	101,364
F3166#AH7	6,194,838	ESSILOR INTERNATIONAL (COMPAGNIE G	500,000	500,000	6,820	506,820
F3166#AH7	6,194,840	ESSILOR INTERNATIONAL (COMPAGNIE G	200,000	200,000	2,728	202,728
G1696#AY2	6,194,842	BUNZL FINANCE PLC	600,000	600,000	5,176	605,176
G1696#AY2	6,194,844	BUNZL FINANCE PLC	200,000	200,000	1,725	201,725
G7815@AF8	6,194,846	SAP IRELAND US FINANCIAL SERVICES	500,000	500,000	6,502	506,502
G7815@AF8	6,194,848	SAP IRELAND US FINANCIAL SERVICES	300,000	300,000	3,901	303,901
G9433*AA9	6,194,850	WARBURTONS 1876 LIMITED	100,000	100,000	9	100,009
G9433*AA9	6,194,852	WARBURTONS 1876 LIMITED	300,000	300,000	26	300,026
035287AD3	6,194,856	ANIXTER INC.	500,000	507,296	14,063	521,358
037833AL4	6,194,858	APPLE INC	4,500,000	3,801,246	85,181	3,886,427
136375BZ4	6,194,860	CANADIAN NATIONAL RAILWAY COMPANY	500,000	491,799	10,875	502,674
15189XAN8	6,194,862	CENTERPOINT ENERGY HOUSTON ELECTRI	1,500,000	1,485,049	5,625	1,490,674
191229AB9	6,194,864	COCA-COLA ICECEK AS	200,000	200,000	984	200,984
22025YAM2	6,194,866	CORRECTIONS CORP OF AMERICA	70,000	70,000	241	70,241
22025YAM2	6,194,868	CORRECTIONS CORP OF AMERICA	65,000	65,191	223	65,415
22025YAM2	6,194,870	CORRECTIONS CORP OF AMERICA	10,000	10,000	34	10,034
22025YAM2	6,194,872	CORRECTIONS CORP OF AMERICA	55,000	55,000	189	55,189

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
22025YAM2	6,194,874	CORRECTIONS CORP OF AMERICA	55,000	55,162	189	55,351
30711XNX8	6,194,876	CAS_17-C05	1,875,000	1,916,226	1,280	1,917,506
37045VAD2	6,194,878	GENERAL MOTORS CO	270,000	270,000	761	270,761
37045VAD2	6,194,880	GENERAL MOTORS CO	220,000	220,000	620	220,620
38869PAK0	6,194,882	GRAPHIC PACKAGING INTERNATIONAL IN	145,000	147,926	306	148,232
38869PAK0	6,194,884	GRAPHIC PACKAGING INTERNATIONAL IN	10,000	10,063	21	10,085
38869PAK0	6,194,886	GRAPHIC PACKAGING INTERNATIONAL IN	55,000	55,349	116	55,465
491674BJ5	6,194,888	KENTUCKY UTILITIES CO	4,000,000	3,973,387	85,767	4,059,153
526057BT0	6,194,890	LENNAR CORP	750,000	753,098	12,750	765,848
65409QBA9	6,194,892	NIELSEN FINANCE LLC/NIELSEN FINANC	750,000	751,484	2,813	754,296
665228C@9	6,194,894	NORTHERN ILLINOIS GAS COMPANY	150,000	150,000	1,452	151,452
66977WAN9	6,194,896	NOVA CHEMICALS CORP	280,000	288,188	3,675	291,863
720186AG0	6,194,898	PIEDMONT NATURAL GAS CO INC	3,500,000	3,498,458	40,688	3,539,145
89469AAB0	6,194,900	TREEHOUSE FOODS INC	95,000	95,000	592	95,592
89469AAB0	6,194,902	TREEHOUSE FOODS INC	750,000	755,104	4,672	759,776
89469AAB0	6,194,904	TREEHOUSE FOODS INC	250,000	253,207	1,557	254,764
89469AAB0	6,194,906	TREEHOUSE FOODS INC	150,000	150,000	934	150,934
976843BJ0	6,194,908	WISCONSIN PUBLIC SERVICE CORP	11,000,000	11,000,000	261,360	11,261,360
4386705Y3	6,194,910	HONOLULU HAWAII CITY & CNTY	240,000	240,000	504	240,504
438701F82	6,194,912	HONOLULU HAWAII CITY & CNTY WA	160,000	160,000	1,387	161,387
64985HWX1	6,194,914	NEW YORK ST ENVIRONMENTAL FACS	160,000	161,497	1,258	162,754
718814Z22	6,194,916	PHOENIX AZ SERIES A	450,000	522,640	7,904	530,543
191229AB9	6,194,920	COCA-COLA ICECEK AS	200,000	200,000	984	200,984
22025YAM2	6,194,922	CORRECTIONS CORP OF AMERICA	30,000	30,000	103	30,103
22025YAM2	6,194,924	CORRECTIONS CORP OF AMERICA	30,000	30,088	103	30,191
22025YAM2	6,194,926	CORRECTIONS CORP OF AMERICA	15,000	15,000	52	15,052
22025YAM2	6,194,928	CORRECTIONS CORP OF AMERICA	15,000	15,044	52	15,096
30711XNX8	6,194,930	CAS_17-C05	750,000	766,490	512	767,003
37045VAD2	6,194,932	GENERAL MOTORS CO	120,000	120,000	338	120,338
37045VAD2	6,194,934	GENERAL MOTORS CO	55,000	55,000	155	55,155
38869PAK0	6,194,936	GRAPHIC PACKAGING INTERNATIONAL IN	30,000	30,190	63	30,254
38869PAK0	6,194,938	GRAPHIC PACKAGING INTERNATIONAL IN	105,000	107,119	222	107,340
38869PAK0	6,194,940	GRAPHIC PACKAGING INTERNATIONAL IN	15,000	15,095	32	15,127
526057BT0	6,194,942	LENNAR CORP	250,000	251,033	4,250	255,283
665228C@9	6,194,944	NORTHERN ILLINOIS GAS COMPANY	150,000	150,000	1,452	151,452
66977WAN9	6,194,946	NOVA CHEMICALS CORP	130,000	133,802	1,706	135,508
772739AP3	6,194,948	ROCK-TENN CO	15,000	14,966	88	15,053
89469AAB0	6,194,950	TREEHOUSE FOODS INC	45,000	45,000	280	45,280
89469AAB0	6,194,952	TREEHOUSE FOODS INC	250,000	253,207	1,557	254,764

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
89469AAB0	6,194,954	TREEHOUSE FOODS INC	20,000	20,000	125	20,125
C9716#AC3	6,194,956	WASTE CONNECTIONS INC	700,000	700,000	8,838	708,838
C9716#AG4	6,194,958	WASTE CONNECTIONS INC	300,000	300,000	1,828	301,828
F3166#AK0	6,194,960	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	1,982	301,982
G6764#AA0	6,194,962	OMEGA LEASING NO 9 LTD	357,895	357,895	453	358,348
G7770#AB8	6,194,964	SAGE GROUP PLC	800,000	800,000	11,020	811,020
G9433*AA9	6,194,966	WARBURTONS 1876 LIMITED	600,000	600,000	51	600,051
458140AK6	6,194,968	INTEL CORP	7,500,000	7,450,940	30,000	7,480,940
842434CL4	6,194,970	SOUTHERN CALIF GAS CO	650,000	646,341	3,696	650,037
23542JBN4	6,194,972	DALLAS TEX WTRWKS & SWR SYS RE	350,000	350,000	755	350,755
29270CL37	6,194,974	ENERGY NORTHWEST WASH ELEC REV	35,000	35,116	328	35,444
438670SY3	6,194,976	HONOLULU HAWAII CITY & CNTY	100,000	100,000	210	100,210
438701F82	6,194,978	HONOLULU HAWAII CITY & CNTY WA	70,000	70,000	607	70,607
4424355B5	6,194,980	HOUSTON TEX UTIL SYS REV	80,000	89,373	1,412	90,785
47770VAY6	6,194,982	JOBSONIO BEVERAGE SYS OHIO STA	710,000	795,445	9,431	804,876
59333PV54	6,194,984	MIAMI-DADE CNTY FLA AVIATION R	200,000	202,846	451	203,297
60534WBL1	6,194,986	MISSISSIPPI DEV BK SPL OBLIG	350,000	350,000	1,887	351,887
60534WBM9	6,194,988	MISSISSIPPI DEV BK SPL OBLIG	350,000	350,000	2,062	352,062
63968AL78	6,194,990	NEBRASKA PUB PWR DIST REV	70,000	70,000	619	70,619
64971WJ68	6,194,992	NEW YORK N Y CITY TRANSITIONAL	980,000	969,580	10,535	980,115
64985HWX1	6,194,994	NEW YORK ST ENVIRONMENTAL FACS	70,000	70,655	550	71,205
67756A2N1	6,194,996	OHIO ST HIGHER EDL FAC COMMN R	70,000	73,836	858	74,695
67756A2P6	6,194,998	OHIO ST HIGHER EDL FAC COMMN R	70,000	75,113	898	76,011
68607LXQ5	6,195,000	OREGON ST	680,000	847,499	16,694	864,193
812643GE8	6,195,002	SEATTLE WASH MUN LT & PWR REV	250,000	313,984	3,594	317,578
837151RW1	6,195,004	SOUTH CAROLINA ST PUB SVCS AUT	350,000	350,000	3,483	353,483
837151RW1	6,195,006	SOUTH CAROLINA ST PUB SVCS AUT	170,000	171,453	1,692	173,144
880541XZ5	6,195,008	TENNESSEE ST	180,000	180,000	975	180,975
880541YA9	6,195,010	TENNESSEE ST	190,000	190,000	1,076	191,076
88283LHU3	6,195,012	TEXAS TRANSN COMMN ST HWY FD REV	350,000	428,979	1,510	430,489
88283LHU3	6,195,014	TEXAS TRANSN COMMN ST HWY FD REV	90,000	112,292	388	112,680
955116BG2	6,195,016	W PALM BEACH FL	100,000	100,000	218	100,218
977100AC0	6,195,018	WISCONSIN ST GEN FD ANNUAL APPROP	110,000	129,600	3,135	132,735
033177XU5	6,195,020	ANCHORAGE ALASKA ELEC UTIL REV	140,000	147,857	3,709	151,566
235241LT1	6,195,022	DALLAS TX AREA RAPID TRAN	700,000	725,571	18,226	743,797

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
29270CL37	6,195,024	ENERGY NORTHWEST WASH ELEC REV	70,000	70,232	657	70,889
4386705Y3	6,195,026	HONOLULU HAWAII CITY & CNTY	190,000	190,000	399	190,399
438701F82	6,195,028	HONOLULU HAWAII CITY & CNTY WA	130,000	130,000	1,127	131,127
4424355B5	6,195,030	HOUSTON TEX UTIL SYS REV	770,000	816,703	13,592	830,295
4424355B5	6,195,032	HOUSTON TEX UTIL SYS REV	155,000	161,054	2,736	163,790
4424355B5	6,195,034	HOUSTON TEX UTIL SYS REV	140,000	156,403	2,471	158,874
47770VAY6	6,195,036	JOBSONIO BEVERAGE SYS OHIO STA	1,320,000	1,478,856	17,534	1,496,390
48305QAA1	6,195,038	KAISER FOUNDATION HOSPITALS	190,000	199,096	554	199,650
574218A94	6,195,040	MARYLAND ST HEALTH & HIGHER ED	70,000	70,000	538	70,538
574218B36	6,195,042	MARYLAND ST HEALTH & HIGHER ED	70,000	70,000	623	70,623
59333PV54	6,195,044	MIAMI-DADE CNTY FLA AVIATION R	380,000	385,408	856	386,264
60534WBL1	6,195,046	MISSISSIPPI DEV BK SPL OBLIG	650,000	650,000	3,505	653,505
60534WBM9	6,195,048	MISSISSIPPI DEV BK SPL OBLIG	650,000	650,000	3,830	653,830
63968AL78	6,195,050	NEBRASKA PUB PWR DIST REV	130,000	130,000	1,149	131,149
64971WJ68	6,195,052	NEW YORK N Y CITY TRANSITIONAL	1,820,000	1,800,648	19,565	1,820,213
64985HWX1	6,195,054	NEW YORK ST ENVIRONMENTAL FACS	130,000	131,216	1,022	132,238
67756A2N1	6,195,056	OHIO ST HIGHER EDL FAC COMMN R	130,000	137,124	1,594	138,719
67756A2P6	6,195,058	OHIO ST HIGHER EDL FAC COMMN R	130,000	139,495	1,668	141,163
68607VJ97	6,195,060	OREGON ST DEPT ADMINISTRATIVE	155,000	155,964	315	156,279
68607VK20	6,195,062	OREGON ST DEPT ADMINISTRATIVE	140,000	141,047	308	141,355
68607VK38	6,195,064	OREGON ST DEPT ADMINISTRATIVE	75,000	75,486	171	75,657
718814Z22	6,195,066	PHOENIX AZ SERIES A	350,000	406,498	6,147	412,645
76222RHN5	6,195,068	RHODE ISLAND ST & PROVIDENCE PLANT	140,000	145,365	544	145,909
76222RHP0	6,195,070	RHODE ISLAND ST & PROVIDENCE PLANT	150,000	156,305	608	156,913
76222RHQ8	6,195,072	RHODE ISLAND ST & PROVIDENCE PLANT	205,000	214,188	856	215,044
812643GE8	6,195,074	SEATTLE WASH MUN LT & PWR REV	460,000	577,730	6,613	584,343
837151RW1	6,195,076	SOUTH CAROLINA ST PUB SVCS AUT	650,000	650,000	6,468	656,468
837151RW1	6,195,078	SOUTH CAROLINA ST PUB SVCS AUT	310,000	312,649	3,085	315,734
880541XZ5	6,195,080	TENNESSEE ST	330,000	330,000	1,787	331,787
880541YA9	6,195,082	TENNESSEE ST	360,000	360,000	2,039	362,039
88283LHU3	6,195,084	TEXAS TRANSN COMMN ST HWY FD REV	355,000	415,143	1,532	416,675
88283LHU3	6,195,086	TEXAS TRANSN COMMN ST HWY FD REV	650,000	796,675	2,805	799,480

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
88283LHU3	6,195,088	TEXAS TRANSN COMMN ST HWY FD REV	170,000	212,107	734	212,840
955116BG2	6,195,090	W PALM BEACH FL	180,000	180,000	393	180,393
00206RFM9	6,195,098	AT&T INC	124,000	123,249	2,661	125,909
053332AM4	6,195,100	AUTOZONE INC	5,000,000	4,999,630	8,222	5,007,852
12656*AF9	6,195,102	CSLB HOLDINGS INC	2,400,000	2,400,000	5,997	2,405,997
191229AB9	6,195,104	COCA-COLA ICECEK AS	610,000	610,000	3,000	613,000
22025YAM2	6,195,106	CORRECTIONS CORP OF AMERICA	195,000	195,000	670	195,670
22025YAM2	6,195,108	CORRECTIONS CORP OF AMERICA	190,000	190,559	653	191,212
22025YAM2	6,195,110	CORRECTIONS CORP OF AMERICA	1,000,000	1,007,693	3,438	1,011,131
28501*AN5	6,195,112	ELECTRIC TRANSMISSION TEXAS LLC	8,300,000	8,300,000	66,400	8,366,400
28501*AN5	6,195,114	ELECTRIC TRANSMISSION TEXAS LLC	200,000	200,000	1,600	201,600
28501*AS4	6,195,116	ELECTRIC TRANSMISSION TEXAS LLC	600,000	600,000	5,750	605,750
30711XJX3	6,195,118	CAS_17-C03	916,000	975,818	748	976,566
30711XJX3	6,195,120	CAS_17-C03	6,000,000	6,377,971	4,897	6,382,868
30711XJX3	6,195,122	CAS_17-C03	5,000,000	5,314,402	4,081	5,318,482
30711XJX3	6,195,124	CAS_17-C03	5,000,000	5,305,162	4,081	5,309,243
30711XNX8	6,195,126	CAS_17-C05	222,000	226,672	152	226,824
30711XNX8	6,195,128	CAS_17-C05	350,000	357,687	239	357,926
31413Y7H8	6,195,130	FNMA 30YR	97,362	116,437	488	116,925
36294YQS6	6,195,132	GNMA 30YR	198,347	242,000	911	242,912
37045VAD2	6,195,134	GENERAL MOTORS CO	760,000	760,000	2,143	762,143
373334JN2	6,195,136	GEORGIA POWER COMPANY	5,000,000	5,471,920	74,375	5,546,295
377372AE7	6,195,138	GLAXOSMITHKLINE CAPITAL INC	10,000,000	11,407,189	293,958	11,701,148
377372AE7	6,195,140	GLAXOSMITHKLINE CAPITAL INC	5,000,000	5,698,872	146,979	5,845,852
38869PAK0	6,195,142	GRAPHIC PACKAGING INTERNATIONAL IN	195,000	196,237	412	196,648
38869PAK0	6,195,144	GRAPHIC PACKAGING INTERNATIONAL IN	500,000	505,845	1,056	506,900
437076AS1	6,195,146	HOME DEPOT INC	2,000,000	2,215,387	44,063	2,259,449
44891AAB3	6,195,148	HYUNDAI CAPITAL AMERICA	750,000	753,385	2,275	755,660
458140AK6	6,195,150	INTEL CORP	15,000,000	14,901,880	60,000	14,961,880
478160AV6	6,195,152	JOHNSON & JOHNSON	1,000,000	981,887	7,500	989,387
486606H#6	6,195,154	KAYNE ANDERSON KYN FUND	800,000	800,000	8,037	808,037
486606H#6	6,195,156	KAYNE ANDERSON KYN FUND	900,000	900,000	9,042	909,042
497266A#3	6,195,158	KIRBY CORPORATION	1,100,000	1,100,000	5,319	1,105,319
497266A#3	6,195,160	KIRBY CORPORATION	900,000	900,000	4,352	904,352
62856RAB1	6,195,162	MYRIAD INTERNATIONAL HLDG BV	500,000	521,965	8,583	530,549
665228C@9	6,195,164	NORTHERN ILLINOIS GAS COMPANY	700,000	700,000	6,776	706,776
681919AZ9	6,195,166	OMNICOM GROUP INC	7,500,000	7,485,628	135,938	7,621,566
693483AC3	6,195,168	POSCO	750,000	808,620	1,859	810,479
69351UAR4	6,195,170	PPL ELECTRIC UTILITIES CORPORATION	1,825,000	1,814,382	25,525	1,839,906
85915#AF8	6,195,172	STERICYCLE INC.	3,100,000	3,100,000	32,078	3,132,078

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
85915#AF8	6,195,174	STERICYCLE INC.	100,000	100,000	1,035	101,035
880591EH1	6,195,176	TENN VALLEY AUTHORITY	2,533,000	2,508,936	16,992	2,525,928
883556BC5	6,195,178	THERMO FISHER SCIENTIFIC INC	7,000,000	6,981,789	64,925	7,046,714
89469AAB0	6,195,180	TREEHOUSE FOODS INC	415,000	415,000	2,585	417,585
C9716#AC3	6,195,182	WASTE CONNECTIONS INC	2,500,000	2,500,000	31,563	2,531,563
C9716#AG4	6,195,184	WASTE CONNECTIONS INC	900,000	900,000	5,485	905,485
F3166#AD6	6,195,186	ESSILOR INTERNATIONAL (COMPAGNIE G	1,800,000	1,800,000	19,976	1,819,976
F3166#AE4	6,195,188	ESSILOR INTERNATIONAL (COMPAGNIE G	1,700,000	1,700,000	23,188	1,723,188
F3166#AH7	6,195,190	ESSILOR INTERNATIONAL (COMPAGNIE G	2,100,000	2,100,000	28,644	2,128,644
F3166#AK0	6,195,192	ESSILOR INTERNATIONAL (COMPAGNIE G	600,000	600,000	3,963	603,963
G1696#AY2	6,195,194	BUNZL FINANCE PLC	2,400,000	2,400,000	20,705	2,420,705
G6764#AA0	6,195,196	OMEGA LEASING NO 9 LTD	805,263	805,263	1,020	806,283
G7770#AB8	6,195,198	SAGE GROUP PLC	6,200,000	6,200,000	85,402	6,285,402
G7770#AB8	6,195,200	SAGE GROUP PLC	100,000	100,000	1,377	101,377
G7815@AF8	6,195,202	SAP IRELAND US FINANCIAL SERVICES	4,000,000	4,000,000	52,013	4,052,013
G7815@AF8	6,195,204	SAP IRELAND US FINANCIAL SERVICES	100,000	100,000	1,300	101,300
G9433*AA9	6,195,206	WARBURTONS 1876 LIMITED	4,100,000	4,100,000	351	4,100,351
G9433*AA9	6,195,208	WARBURTONS 1876 LIMITED	100,000	100,000	9	100,009
00206RFM9	6,195,212	AT&T INC	503,000	500,007	10,794	510,801
12527GAB9	6,195,214	CF INDUSTRIES INC	250,000	264,741	8,906	273,647
12656*AF9	6,195,216	CSLB HOLDINGS INC	400,000	400,000	999	400,999
22025YAM2	6,195,218	CORRECTIONS CORP OF AMERICA	250,000	251,923	859	252,783
28501*AN5	6,195,220	ELECTRIC TRANSMISSION TEXAS LLC	1,600,000	1,600,000	12,800	1,612,800
28501*AS4	6,195,222	ELECTRIC TRANSMISSION TEXAS LLC	100,000	100,000	958	100,958
458140AK6	6,195,224	INTEL CORP	10,000,000	9,934,586	40,000	9,974,586
478160AV6	6,195,226	JOHNSON & JOHNSON	1,000,000	981,887	7,500	989,387
486606H#6	6,195,228	KAYNE ANDERSON KYN FUND	100,000	100,000	1,005	101,005
486606H#6	6,195,230	KAYNE ANDERSON KYN FUND	200,000	200,000	2,009	202,009
497266A#3	6,195,232	KIRBY CORPORATION	165,000	165,000	798	165,798
497266A#3	6,195,234	KIRBY CORPORATION	135,000	135,000	653	135,653
718172AM1	6,195,236	PHILIP MORRIS INTERNATIONAL INC	5,000,000	4,909,827	100,868	5,010,695
85915#AF8	6,195,238	STERICYCLE INC.	500,000	500,000	5,174	505,174
C9716#AC3	6,195,240	WASTE CONNECTIONS INC	1,300,000	1,300,000	16,413	1,316,413
F3166#AD6	6,195,242	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	3,329	303,329
F3166#AE4	6,195,244	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	4,092	304,092
F3166#AH7	6,195,246	ESSILOR INTERNATIONAL (COMPAGNIE G	300,000	300,000	4,092	304,092
G1696#AY2	6,195,248	BUNZL FINANCE PLC	400,000	400,000	3,451	403,451
G6764#AA0	6,195,250	OMEGA LEASING NO 9 LTD	89,474	89,474	113	89,587
G7770#AB8	6,195,252	SAGE GROUP PLC	1,000,000	1,000,000	13,774	1,013,774

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G7815@AF8	6,195,254	SAP IRELAND US FINANCIAL SERVICES	700,000	700,000	9,102	709,102
G9433*AA9	6,195,256	WARBURTONS 1876 LIMITED	700,000	700,000	60	700,060
00287YAP4	6,195,266	ABBVIE INC	500,000	499,376	7,778	507,154
023135AM8	6,195,268	AMAZON.COM INC	4,000,000	3,991,928	53,533	4,045,461
03063NAA5	6,195,270	ACRE_10-ARTA	2,335,424	2,445,582	5,137	2,450,719
26867LAG5	6,195,272	EMD FINANCE LLC	1,000,000	998,979	3,442	1,002,421
277432AQ3	6,195,274	EASTMAN CHEMICAL COMPANY	3,000,000	2,997,865	23,850	3,021,715
3128PSGU5	6,195,276	FGOLD 15YR	25,928	27,381	88	27,469
31419AL62	6,195,278	FNMA 15YR	58,828	62,998	201	63,199
37045VAD2	6,195,280	GENERAL MOTORS CO	5,000	5,000	14	5,014
38376GAS6	6,195,282	GNMA_11-121	10,000,000	10,171,249	27,733	10,198,982
38376GXA3	6,195,284	GNMA_10-141	115,588	116,835	263	117,098
497266A#3	6,195,286	KIRBY CORPORATION	110,000	110,000	532	110,532
497266A#3	6,195,288	KIRBY CORPORATION	90,000	90,000	435	90,435
80281LAH8	6,195,290	SANTANDER UK GROUP HOLDINGS PLC	500,000	500,000	5,434	505,434
85915@AF8	6,195,292	STERICYCLE INC.	300,000	300,000	3,104	303,104
89171UCS6	6,195,294	TPMT_15-4	1,500,000	1,551,989	4,375	1,556,364
F3166#AD6	6,195,296	ESSILOR INTERNATIONAL (COMPAGNIE G	400,000	400,000	4,439	404,439
F3166#AD6	6,195,298	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,110	101,110
F3166#AE4	6,195,300	ESSILOR INTERNATIONAL (COMPAGNIE G	400,000	400,000	5,456	405,456
F3166#AE4	6,195,302	ESSILOR INTERNATIONAL (COMPAGNIE G	100,000	100,000	1,364	101,364
G7815@AF8	6,195,304	SAP IRELAND US FINANCIAL SERVICES	500,000	500,000	6,502	506,502
12527GAB9	6,195,306	CF INDUSTRIES INC	25,000	26,474	891	27,365
22025YAM2	6,195,308	CORRECTIONS CORP OF AMERICA	15,000	15,000	52	15,052
22025YAM2	6,195,310	CORRECTIONS CORP OF AMERICA	15,000	15,044	52	15,096
22025YAM2	6,195,312	CORRECTIONS CORP OF AMERICA	5,000	5,000	17	5,017
22025YAM2	6,195,314	CORRECTIONS CORP OF AMERICA	5,000	5,015	17	5,032
296464AA8	6,195,316	ESKOM HOLDINGS LTD	1,105,000	1,102,326	16,767	1,119,093
296464AA8	6,195,318	ESKOM HOLDINGS LTD	500,000	498,961	7,587	506,548
37045VAD2	6,195,320	GENERAL MOTORS CO	15,000	15,000	42	15,042
38869PAK0	6,195,322	GRAPHIC PACKAGING INTERNATIONAL IN	15,000	15,095	32	15,127
38869PAK0	6,195,324	GRAPHIC PACKAGING INTERNATIONAL IN	5,000	5,032	11	5,042
89469AAB0	6,195,326	TREEHOUSE FOODS INC	10,000	10,000	62	10,062
26867LAG5	6,195,330	EMD FINANCE LLC	1,000,000	998,979	3,442	1,002,421
3128PSGU5	6,195,332	FGOLD 15YR	77,282	81,612	261	81,873
31419AL62	6,195,334	FNMA 15YR	175,068	187,475	598	188,074
40637CA@9	6,195,336	HALMA PLC	250,000	250,000	2,364	252,364
89469AAB0	6,195,338	TREEHOUSE FOODS INC	5,000	5,000	31	5,031
C9716#AC3	6,195,340	WASTE CONNECTIONS INC	300,000	300,000	3,788	303,788
209111FF5	6,195,354	CONSOLIDATED EDISON CO OF NEW YORK	2,000,000	1,995,086	38,542	2,033,627

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
459200JH5	6,195,356	INTERNATIONAL BUSINESS MACHINES CO	1,250,000	1,240,787	11,750	1,252,537
651229AQ9	6,195,358	NEWELL RUBBERMAID INC	1,000,000	999,254	16,667	1,015,920
73020*AJ2	6,195,360	PNG COMPANIES LLC	4,000,000	4,000,000	42,856	4,042,856
931427AH1	6,195,362	WALGREENS BOOTS ALLIANCE INC	1,000,000	998,391	17,206	1,015,596
C9716#AC3	6,195,364	WASTE CONNECTIONS INC	100,000	100,000	1,263	101,263
00206RFM9	6,195,368	AT&T INC	603,000	600,005	12,939	612,944
22025YAM2	6,195,370	CORRECTIONS CORP OF AMERICA	15,000	15,000	52	15,052
22025YAM2	6,195,372	CORRECTIONS CORP OF AMERICA	15,000	15,044	52	15,096
37045VAD2	6,195,374	GENERAL MOTORS CO	50,000	50,000	141	50,141
38869PAK0	6,195,376	GRAPHIC PACKAGING INTERNATIONAL IN	15,000	15,095	32	15,127
772739AP3	6,195,378	ROCK-TENN CO	15,000	14,966	88	15,053
89469AAB0	6,195,380	TREEHOUSE FOODS INC	15,000	15,000	93	15,093
G7770#AB8	6,195,382	SAGE GROUP PLC	400,000	400,000	5,510	405,510
G9433*AA9	6,195,384	WARBURTONS 1876 LIMITED	500,000	500,000	43	500,043
C9716#AC3	6,195,386	WASTE CONNECTIONS INC	100,000	100,000	1,263	101,263
C9716#AG4	6,195,388	WASTE CONNECTIONS INC	100,000	100,000	609	100,609
40637CA*1	6,195,390	HALMA PLC	750,000	750,000	6,061	756,061
40637CA@9	6,195,392	HALMA PLC	750,000	750,000	7,092	757,092
42824CAG4	6,195,394	HEWLETT-PACKARD CO	1,000,000	999,859	1,600	1,001,459
C9716#AC3	6,195,396	WASTE CONNECTIONS INC	2,100,000	2,100,000	26,513	2,126,513
C9716#AG4	6,195,398	WASTE CONNECTIONS INC	300,000	300,000	1,828	301,828
C9716#AG4	6,195,400	WASTE CONNECTIONS INC	1,700,000	1,700,000	10,360	1,710,360
035287AD3	6,195,408	ANIXTER INC.	750,000	760,944	21,094	782,038
035287AD3	6,195,410	ANIXTER INC.	278,000	282,057	7,819	289,875
037833AL4	6,195,412	APPLE INC	300,000	253,416	5,679	259,095
037833AL4	6,195,414	APPLE INC	1,200,000	1,013,666	22,715	1,036,381
136375BZ4	6,195,416	CANADIAN NATIONAL RAILWAY COMPANY	3,000,000	2,950,795	65,250	3,016,045
15189XAN8	6,195,418	CENTERPOINT ENERGY HOUSTON ELECTRI	300,000	297,010	1,125	298,135
15189XAN8	6,195,420	CENTERPOINT ENERGY HOUSTON ELECTRI	2,000,000	1,980,065	7,500	1,987,565
191229AB9	6,195,422	COCA-COLA ICECEK AS	450,000	450,000	2,213	452,213
30711XNX8	6,195,424	CAS_17-C05	2,375,000	2,427,220	1,622	2,428,841
38869PAK0	6,195,426	GRAPHIC PACKAGING INTERNATIONAL IN	1,000,000	1,020,178	2,111	1,022,289
526057BT0	6,195,428	LENNAR CORP	1,000,000	1,004,131	17,000	1,021,131
526057BT0	6,195,430	LENNAR CORP	750,000	753,098	12,750	765,848
594918AX2	6,195,432	MICROSOFT CORP	1,700,000	1,694,568	31,308	1,725,877
605417BZ6	6,195,434	MISSISSIPPI POWER COMPANY	2,800,000	2,478,894	15,206	2,494,099
66977WAN9	6,195,436	NOVA CHEMICALS CORP	675,000	694,740	8,859	703,599
66977WAN9	6,195,438	NOVA CHEMICALS CORP	195,000	200,703	2,559	203,262
822582AT9	6,195,440	SHELL INTERNATIONAL FINANCE BV	300,000	257,860	2,115	259,974
836205AQ7	6,195,442	SOUTH AFRICA REPUBLIC OF (GOVERNMENT)	1,125,000	1,168,199	15,161	1,183,360

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
842434CL4	6,195,444	SOUTHERN CALIF GAS CO	870,000	865,103	4,947	870,050
85771PAQ5	6,195,446	STATOIL ASA	3,000,000	2,986,011	69,200	3,055,211
887317AX3	6,195,448	TIME WARNER INC	1,500,000	1,454,164	21,421	1,475,585
89469AAB0	6,195,450	TREEHOUSE FOODS INC	750,000	759,621	4,672	764,292
E18600344	6,195,452	NAMIBIA REPUBLIC OF (GOVERNMENT)	1,135,000	1,197,492	30,866	1,228,357
880591EH1	6,195,454	TENN VALLEY AUTHORITY	5,000,000	5,167,248	33,542	5,200,789
438701F82	6,195,456	HONOLULU HAWAII CITY & CNTY WA	240,000	240,000	2,080	242,080
64985HWX1	6,195,458	NEW YORK ST ENVIRONMENTAL FACS	240,000	242,245	1,887	244,132
718814ZZ2	6,195,460	PHOENIX AZ SERIES A	400,000	464,569	7,025	471,594
911312AR7	6,195,466	UNITED PARCEL SERVICE INC	5,000,000	4,944,797	15,104	4,959,901
12673PAF2	6,195,480	CA INC	2,000,000	1,999,061	18,000	2,017,061
26867LAG5	6,195,482	EMD FINANCE LLC	1,000,000	998,979	3,442	1,002,421
28501*AS4	6,195,484	ELECTRIC TRANSMISSION TEXAS LLC	200,000	200,000	1,917	201,917
3128M5T42	6,195,486	FGOLD 30YR GIANT	1,079,806	1,224,747	5,105	1,229,853
3132GTRG4	6,195,488	FHLMC GOLD 30YR	723,455	757,963	1,838	759,800
3132GUW34	6,195,490	FHLMC GOLD 30YR	223,720	234,941	568	235,510
3137A23E9	6,195,492	FHLMC_3745	147,942	157,255	503	157,758
3138AXXV8	6,195,494	FNMA 30YR	411,712	443,487	1,377	444,863
3138LYE29	6,195,496	FNMA 30YR	394,285	427,956	1,184	429,140
3138XBJY1	6,195,498	FNMA 30YR	536,147	574,284	2,014	576,297
31416BNK0	6,195,500	FNMA 30YR	91,026	98,640	346	98,986
31417CVK8	6,195,502	FNMA 30YR	479,471	514,597	1,414	516,011
37045VAD2	6,195,504	GENERAL MOTORS CO	210,000	210,000	592	210,592
40637CA*1	6,195,506	HALMA PLC	750,000	750,000	6,061	756,061
40637CA*1	6,195,508	HALMA PLC	500,000	500,000	4,041	504,041
40637CA@9	6,195,510	HALMA PLC	1,000,000	1,000,000	9,456	1,009,456
497266A#3	6,195,512	KIRBY CORPORATION	55,000	55,000	266	55,266
497266A#3	6,195,514	KIRBY CORPORATION	45,000	45,000	218	45,218
497266A#3	6,195,516	KIRBY CORPORATION	275,000	275,000	1,330	276,330
497266A#3	6,195,518	KIRBY CORPORATION	225,000	225,000	1,088	226,088
78409VAJ3	6,195,520	S&P GLOBAL INC	3,500,000	3,498,019	24,704	3,522,723
80281LAH8	6,195,522	SANTANDER UK GROUP HOLDINGS PLC	3,500,000	3,500,000	38,040	3,538,040
84756NAC3	6,195,524	SPECTRA ENERGY PARTNERS LP	1,000,000	999,854	2,950	1,002,804
84756NAC3	6,195,526	SPECTRA ENERGY PARTNERS LP	1,000,000	999,854	2,950	1,002,804
87165BAC7	6,195,528	SYNCHRONY FINANCIAL	2,000,000	2,012,649	15,833	2,028,482
C9716#AC3	6,195,530	WASTE CONNECTIONS INC	100,000	100,000	1,263	101,263
C9716#AH2	6,195,532	WASTE CONNECTIONS INC	100,000	103,802	673	104,475
G1696#AY2	6,195,534	BUNZL FINANCE PLC	100,000	100,000	863	100,863
G1696#AY2	6,195,536	BUNZL FINANCE PLC	600,000	600,000	5,176	605,176
G7770#AB8	6,195,538	SAGE GROUP PLC	200,000	200,000	2,755	202,755
G7770#AB8	6,195,540	SAGE GROUP PLC	1,200,000	1,200,000	16,529	1,216,529
G7770#AB8	6,195,542	SAGE GROUP PLC	700,000	700,000	9,642	709,642

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G9433*AA9	6,195,544	WARBURTONS 1876 LIMITED	100,000	100,000	9	100,009
G9433*AA9	6,195,546	WARBURTONS 1876 LIMITED	900,000	900,000	77	900,077
G9433*AA9	6,195,548	WARBURTONS 1876 LIMITED	600,000	600,000	51	600,051
37045VAD2	6,195,552	GENERAL MOTORS CO	70,000	70,000	197	70,197
37045VAD2	6,195,554	GENERAL MOTORS CO	60,000	60,000	169	60,169
437076AS1	5,200,232	HOME DEPOT INC	1,000,000	1,107,693	22,031	1,129,725
55616XAK3	5,216,841	MACYS RETAIL HOLDINGS INC	1,000,000	995,961	7,292	1,003,252
3136ARP36	5,805,888	FNA_16-M4	582,445	583,817	1,592	585,410
184691A#0	5,246,206	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	4,288	4,288
684273HC2	5,564,624	ORANGE CNTY CALIF LOC TRANSN AUTH	150,000	207,144	2,188	209,331
70213HAC2	5,564,769	PARTNERS HEALTHCARE SYSTEM INC	100,000	100,000	1,372	101,372
74825QAA8	5,568,472	QUEENS HEALTH SYSTEMS	100,000	100,000	1,488	101,488
4424355B5	5,580,657	HOUSTON TEX UTIL SYS REV	220,000	233,344	3,883	237,227
68607LXQ5	5,580,658	OREGON ST	20,000	23,704	491	24,195
68607VJ97	5,580,659	OREGON ST DEPT ADMINISTRATIVE	45,000	45,280	92	45,371
68607VK20	5,580,660	OREGON ST DEPT ADMINISTRATIVE	40,000	40,299	88	40,387
68607VK38	5,580,661	OREGON ST DEPT ADMINISTRATIVE	20,000	20,130	46	20,175
73474TAC4	5,581,301	PORT MORROW ORE TRANSMISSION F	180,000	185,069	1,011	186,081
574300HY8	5,584,025	MARYLAND ST TRANSN AUTH TRANSN FAC	130,000	152,791	2,508	155,299
650014TJ2	5,584,908	NEW YORK ST TWY AUTH SECOND GEN HW	20,000	23,959	98	24,057
88283LHU3	5,588,358	TEXAS TRANSN COMMN ST HWY FD REV	100,000	116,942	432	117,373
812728QQ9	5,594,945	SEATTLE WASH WTR SYS REV	30,000	35,329	414	35,743
57582PUR9	5,597,171	MASSACHUSETTS ST	100,000	112,028	2,340	114,368
59164GCX8	5,599,299	METRO WASTEWTR RECLAMATION DIST CO	70,000	83,229	337	83,566
2463807R4	5,611,336	DELAWARE ST	110,000	125,761	1,668	127,429
072863AB9	5,613,821	BAYLOR SCOTT & WHITE HOLDINGS	30,000	30,000	428	30,428
64966JAN6	5,614,414	NEW YORK N Y	220,000	246,647	5,030	251,676
650014TJ2	5,620,341	NEW YORK ST TWY AUTH SECOND GEN HW	40,000	47,937	196	48,134
650014TJ2	5,620,342	NEW YORK ST TWY AUTH SECOND GEN HW	20,000	23,940	98	24,038
733911BW0	5,628,375	PORT CORPUS CHRISTI AUTH TEX N	50,000	50,000	862	50,862
342814DS6	5,630,934	FLORIDA ST MID-BAY BRIDGE AUTH	36,207	36,207	114	36,321
718814ZZ2	5,635,310	PHOENIX AZ SERIES A	25,000	28,577	439	29,017
64971WTE0	5,635,480	NEW YORK N Y CITY TRANSITIONAL	200,000	192,829	1,650	194,479
650014TJ2	5,642,324	NEW YORK ST TWY AUTH SECOND GEN HW	125,000	146,230	613	146,843

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59164GCX8	5,642,934	METRO WASTEWTR RECLAMATION DIST CO	20,000	23,138	96	23,235
011770U28	5,643,489	ALASKA ST	50,000	58,553	693	59,245
20369EAA0	5,643,520	COMMUNITY HEALTH NETWORK	130,000	130,000	2,754	132,754
8805577X5	5,645,411	TENNESSEE ST SCH BD AUTH	200,000	219,155	1,239	220,394
584002QB8	5,645,762	MECKLENBURG CNTY N C	200,000	204,697	725	205,422
68608KA24	5,646,503	OREGON ST	60,000	68,328	800	69,127
677521CX2	5,646,672	OHIO STATE	60,000	69,227	546	69,773
798136TU1	5,650,556	SAN JOSE CALIF ARPT REV	110,000	117,175	1,183	118,357
052414MF3	5,656,493	AUSTIN TEX ELEC UTIL SYS REV	20,000	22,378	514	22,891
45506DVC6	5,656,911	INDIANA ST FIN AUTH REV	65,000	65,000	853	65,853
011770U28	5,657,584	ALASKA ST	30,000	35,274	416	35,690
011770U28	5,657,585	ALASKA ST	35,000	41,192	485	41,677
658203Z23	5,658,370	NORTH CAROLINA MUN PWR AGY NO	80,000	80,000	891	80,891
212204FA4	5,660,808	CONTRA COSTA CALIF CMNTY COLLEGE D	100,000	119,185	1,626	120,811
23223PCX3	5,660,809	CUYAHOGA CNTY OHIO	100,000	117,274	2,514	119,788
49151E4G5	5,660,810	KY ST PPTY & BLDG COMMN REV	100,000	113,493	3,078	116,571
65819WAK9	5,660,811	NORTH CAROLINA EASTN MUN PWR A	100,000	100,000	1,353	101,353
76222RHN5	5,662,035	RHODE ISLAND ST & PROVIDENCE PLANT	40,000	41,533	155	41,688
76222RHP0	5,662,036	RHODE ISLAND ST & PROVIDENCE PLANT	40,000	41,681	162	41,843
76222RHQ8	5,662,037	RHODE ISLAND ST & PROVIDENCE PLANT	60,000	62,689	251	62,940
89978KAV8	5,662,038	TUOLUMNE WIND PROJ AUTH CALIF REV	200,000	237,446	4,612	242,058
02765UDC5	5,662,164	AMERICAN MUN PWR OHIO INC REV	200,000	234,802	2,712	237,515
7342604F6	5,662,165	PORT HOUSTON AUTH TEX HARRIS C	20,000	20,000	59	20,059
438701WX8	5,665,958	HONOLULU HAWAII CITY & CNTY WA	40,000	40,000	469	40,469
438701WZ3	5,665,959	HONOLULU HAWAII CITY & CNTY WA	40,000	40,000	516	40,516
438701XA7	5,665,960	HONOLULU HAWAII CITY & CNTY WA	30,000	30,000	402	30,402
696550WS7	5,668,328	PALM BEACH CNTY FLA SCH BRD CT	95,000	105,729	1,283	107,011
744434CW9	5,668,329	PUBLIC PWR GENERATION AGY NEB REV	200,000	233,583	4,828	238,411
544646A69	5,671,252	LOS ANGELES CALIF UNI SCH DIST	150,000	175,021	2,991	178,012
76886PED1	5,677,578	RIVERSIDE CALIF CMNTY COLLEGE DIST	135,000	145,826	2,370	148,195
882117W67	5,677,579	TEXAS A & M UNIV PERM UNIV FD	110,000	109,542	1,311	110,853
575579WX1	5,677,816	MASSACHUSETTS BAY TRANSN AUTH MASS	200,000	238,299	3,846	242,145
249218AK4	5,678,774	DENVER COLO PUB SCHS CTFE PARTN	100,000	131,425	2,651	134,076
235308RA3	5,678,985	DALLAS TEX INDPT SCH DIST	160,000	175,578	2,179	177,757

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25477GKY9	5,678,986	DISTRICT COLUMBIA INCOME TAX	65,000	78,164	1,514	79,678
63968AQR9	5,678,987	NEBRASKA PUB PWR DIST REV	30,000	33,424	542	33,966
68607DNL5	5,678,988	OREGON ST DEPT TRANSN HWY USER TAX	50,000	62,702	1,345	64,047
68607DNL5	5,678,989	OREGON ST DEPT TRANSN HWY USER TAX	25,000	31,344	673	32,017
432275AM7	5,681,849	HILLSBOROUGH CNTY FLA AVIATION	200,000	200,000	767	200,767
68189TBA3	5,681,850	OMAHA NEB SPL OBLIG	90,000	99,831	1,440	101,271
73474TAH3	5,682,008	PORT MORROW ORE TRANSMISSION F	100,000	100,000	490	100,490
91412NAZ3	5,682,009	UNIVERSITY OF CHICAGO	100,000	100,000	327	100,327
033177XU5	5,682,707	ANCHORAGE ALASKA ELEC UTIL REV	40,000	42,245	1,060	43,304
040484DX2	5,682,708	ARIZONA BRD REGENTS UNIV ARIZ SYS	100,000	107,675	1,606	109,281
11502RAB6	5,682,709	BROWARD CNTY FLA HALF-CENT SALES T	125,000	135,245	646	135,892
190760HN1	5,682,848	COBB-MARIETTA GA COLISEUM & EX	180,000	179,353	2,010	181,363
040484DX2	5,691,664	ARIZONA BRD REGENTS UNIV ARIZ SYS	125,000	134,454	2,007	136,461
491552UY9	5,691,745	KENTUCKY ST TPK AUTH ECONOMIC DEV	30,000	32,276	524	32,801
914460NL0	5,691,746	UNIVERSITY MINN	30,000	30,188	303	30,490
914460NM8	5,691,747	UNIVERSITY MINN	30,000	30,166	292	30,458
088281BG4	5,691,847	BEXAR CNTY TEX	210,000	218,725	5,258	223,983
592112DR4	5,691,848	MET GOVT NASHVILLE & DAVIDSON	30,000	34,488	571	35,059
249218AK4	5,692,600	DENVER COLO PUB SCHS CTFS PARTN	100,000	129,845	2,651	132,496
79642BLT8	5,692,923	SAN ANTONIO TEX WTR REV	200,000	213,720	5,736	219,457
914026LZ0	5,692,924	UNIVERSITY ALA GEN REV	215,000	229,382	4,372	233,754
341507ZP9	5,693,483	FLORIDA ST BRD ED LOTTERY REV	80,000	83,562	1,756	85,318
235241LT1	5,693,808	DALLAS TX AREA RAPID TRAN	200,000	207,306	5,208	212,513
73723RUJ0	5,693,809	PORTSMOUTH VA	105,000	103,100	840	103,940
75913TJG7	5,695,358	REGIONAL TRANSN DIST COLO CTFS PAR	100,000	123,752	3,197	126,949
594612BG7	5,696,707	MICHIGAN ST	200,000	197,174	3,228	200,402
78605QAH0	5,696,871	SACRAMENTO CALIF PUB FING AUTH	35,000	35,000	117	35,117
86657MAX4	5,697,056	SUMTER LANDING CMNTY DEV DIST	100,000	100,000	366	100,366
353174FW0	5,700,787	FRANKLIN CNTY OHIO CONVENTION FACS	30,000	35,596	818	36,413
45528SS51	5,700,788	INDIANAPOLIS IND LOC PUB IMPT BD B	55,000	67,623	990	68,614
977100AC0	5,700,789	WISCONSIN ST GEN FD ANNUAL APPROP	130,000	146,259	3,705	149,964
59333AMC2	5,706,771	MIAMI-DADE CNTY FLA EDL FACS A	125,000	125,000	528	125,528

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
387883WF4	5,708,448	GRANT CNTY WASH PUB UTIL DIST	20,000	20,000	306	20,306
783186NH8	5,708,449	RUTGERS ST UNIV N J	200,000	231,765	5,665	237,430
254010AE1	5,708,675	DIGNITY HEALTH	100,000	103,178	2,634	105,811
4424355B5	5,708,676	HOUSTON TEX UTIL SYS REV	45,000	46,758	794	47,552
48305QAA1	5,708,677	KAISER FOUNDATION HOSPITALS	185,000	188,606	540	189,146
574218A94	5,708,868	MARYLAND ST HEALTH & HIGHER ED	20,000	20,000	154	20,154
574218B36	5,708,869	MARYLAND ST HEALTH & HIGHER ED	20,000	20,000	178	20,178
130685WB2	5,709,313	CALIFORNIA ST PUB WKS BRD	200,000	277,048	1,394	278,441
592643AA8	5,709,314	METROPOLITAN WASH D C ARPTS AUTH D	100,000	130,369	622	130,991
889184AA5	5,709,459	TOLEDO HOSPITAL	45,000	46,226	1,034	47,260
167727VY9	5,709,653	CHICAGO ILL WASTEWATER TRANSMI	30,000	30,000	604	30,604
675553AA9	5,709,654	OCHSNR CLINIC FOUNDATION	40,000	41,950	1,088	43,038
46613CWG6	5,711,243	JEA FLA ELEC SYS REV	40,000	48,244	214	48,457
358885AA9	5,711,733	FROEDTERT HEALTH INC	125,000	122,748	488	123,236
542690W99	5,711,734	LONG ISLAND PWR AUTH N Y ELECSYS R	35,000	39,614	1,024	40,638
605068AB1	5,711,735	MISSION HEALTH SYSTEM	95,000	91,396	1,751	93,147
130795Z67	5,711,914	CALIFORNIA STATEWIDE CMNTYS DE	20,000	25,724	696	26,421
592125AM0	5,711,915	MET GOVT NASHVILLE & DAVIDSON	20,000	25,268	449	25,717
675553AA9	5,712,561	OCHSNR CLINIC FOUNDATION	100,000	105,364	2,719	108,083
914476SB3	5,712,562	UNIVERSITY MISS EDL BLDG CORP	45,000	45,000	1,002	46,002
889184AA5	5,712,712	TOLEDO HOSPITAL	80,000	82,561	1,838	84,399
001306AB5	5,712,878	AHS HOSP CORP	90,000	92,090	1,507	93,597
842329AA2	5,712,879	SOUTHERN BAPTIST HOSPITA	100,000	102,992	1,430	104,422
86657MAY2	5,712,880	SUMTER LANDING CMNTY DEV DIST	55,000	55,178	231	55,409
664845DQ4	5,715,823	NORTHERN CALIF PWR AGY REV	20,000	24,489	609	25,099
743755AJ9	5,715,824	PROVIDENCE HEALTH & SERVICES	100,000	106,527	365	106,892
896516AA9	5,715,825	TRINITY HEALTH CORP	190,000	182,168	3,266	185,434
825437AV8	5,715,937	SHREVEPORT LA ARPT SYS REV	35,000	35,000	583	35,583
54473ENT7	5,722,102	LOS ANGELES CNTY CALIF PUB WKS FIN	30,000	37,592	562	38,154
544587C55	5,722,208	LOS ANGELES CALIF MUN IMPT COR	20,000	20,000	359	20,359
386166HD7	5,722,286	GRAND PRAIRIE TEX SALES TAX RE	100,000	100,000	1,677	101,677
917563JE9	5,722,314	UTAH ST UNIV REV	110,000	111,963	2,177	114,140
45200FCE7	5,723,060	ILLINOIS ST FIN AUTH REVENUE	100,000	109,668	2,095	111,763
365298M62	5,723,349	GARDEN GROVE CALIF UNI SCH DIST	100,000	120,050	1,533	121,582
68428TAD9	5,723,821	ORANGE CNTY CALIF SANTN WASTEW	20,000	25,231	320	25,551
54473ENS9	5,725,822	LOS ANGELES CNTY CALIF PUB WKS FIN	70,000	95,213	1,333	96,546

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544646XY3	5,726,190	LOS ANGELES CALIF UNI SCH DIST	85,000	98,834	1,631	100,465
593237EU0	5,726,191	MIAMI BEACH FLA REDEV AGY TAX	20,000	20,000	184	20,184
60636AMP5	5,726,192	MISSOURI ST HEALTH & EDL FACS	20,000	20,000	79	20,079
71783DAD7	5,726,193	PHILADELPHIA PA AUTH FOR INDL	100,000	99,038	176	99,214
45656RCX8	5,726,323	INDUSTRY CALIF SALES TAX REV	45,000	44,096	769	44,865
534366AX7	5,726,874	LINCOLN NEB WEST HAYMARKET JT PUB	35,000	42,706	793	43,500
59067ABJ1	5,726,875	MESA ST COLLEGE COLO AUXILIARY FAC	35,000	39,799	936	40,735
649322AA2	5,736,046	THE NEW YORK PRESBYTERIAN HOSPITAL	180,000	171,238	1,811	173,049
662352AB9	5,736,047	NORTH SHORE LONG ISLAND JEWISH HEA	100,000	119,901	3,075	122,976
68607LXQ5	5,736,048	OREGON ST	20,000	23,304	491	23,795
768874SG5	5,736,049	RIVERSIDE CALIF ELEC REV	40,000	54,591	254	54,844
95639RDX4	5,736,050	WEST VA HIGHER ED POL COMMN REV	20,000	27,526	128	27,653
12082TAL6	5,736,367	BURBANK CALIF WTR & PWR ELEC REV	40,000	48,090	1,054	49,144
54473ENS9	5,737,098	LOS ANGELES CNTY CALIF PUB WKS FIN	35,000	48,293	667	48,960
702274BD2	5,737,535	PASADENA CALIF PUB FING AUTH LEASE	30,000	39,169	357	39,526
3599007H4	5,737,635	FULTON CNTY GA DEV AUTH REV	35,000	35,000	155	35,155
3599007J0	5,737,636	FULTON CNTY GA DEV AUTH REV	25,000	25,000	114	25,114
54473ENS9	5,738,289	LOS ANGELES CNTY CALIF PUB WKS FIN	20,000	27,755	381	28,136
718814ZZ2	5,738,290	PHOENIX AZ SERIES A	100,000	116,142	1,756	117,899
235308UL5	5,738,441	DALLAS TEX INDPT SCH DIST	100,000	105,928	1,066	106,994
235417AA0	5,738,442	DALLAS TEX CONVENTION CTR HOTEL DE	120,000	152,327	2,835	155,162
172217WX5	5,739,987	CINCINNATI OHIO	45,000	45,000	823	45,823
702274AW1	5,740,474	PASADENA CALIF PUB FING AUTH LEASE	140,000	183,367	1,668	185,035
54473ENS9	5,740,861	LOS ANGELES CNTY CALIF PUB WKS FIN	20,000	27,806	381	28,187
13077CTL8	5,752,998	CALIFORNIA ST UNIV REV	30,000	37,898	973	38,870
454898QY6	5,752,999	INDIANA MUNI POWER	30,000	35,466	559	36,025
875124GY9	5,753,136	TAMPA BAY WTR FLA A REGL WTR S	50,000	50,000	150	50,150
185468RU1	5,753,181	CLEBURNE TEX	25,000	25,000	234	25,234
454898QY6	5,753,213	INDIANA MUNI POWER	45,000	53,541	839	54,380
934867DJ8	5,753,214	WARREN CNTY KY INDL BLDG REVENUE	60,000	60,000	1,099	61,099
79742GAF8	5,755,320	SAN DIEGO CNTY CALIF REGL ARPT	200,000	214,889	3,729	218,618
899042AC9	5,755,321	TUFTS MEDICAL CENTER INC	50,000	57,298	1,167	58,465
454898QY6	5,755,801	INDIANA MUNI POWER	100,000	119,900	1,865	121,765
54473ENS9	5,755,802	LOS ANGELES CNTY CALIF PUB WKS FIN	20,000	28,188	381	28,569

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576000KW2	5,755,803	MASSACHUSETTS ST SCH BLDG AUTH DED	60,000	69,457	1,239	70,696
59259YCA5	5,755,920	METROPOLITAN TRANSN AUTH N Y REV F	120,000	151,230	3,623	154,853
010831BE4	5,758,936	ALAMEDA CNTY CALIF JT PWRS AUTH LE	70,000	95,172	2,055	97,227
010831BE4	5,758,937	ALAMEDA CNTY CALIF JT PWRS AUTH LE	35,000	47,622	1,028	48,650
130685WB2	5,758,938	CALIFORNIA ST PUB WKS BRD	40,000	56,831	279	57,110
79765RTL3	5,758,939	SAN FRANCISCO CALIF CITY & CNTY PU	120,000	165,942	4,170	170,112
93976AAH5	5,758,940	WASHINGTON ST CONVENTION CTR PUB F	50,000	62,228	1,132	63,359
010831BE4	5,759,073	ALAMEDA CNTY CALIF JT PWRS AUTH LE	120,000	162,985	3,523	166,508
685869EJ4	5,759,433	OREGON HEALTH SCIENCES UNIV RE	55,000	59,985	917	60,902
010831BE4	5,759,800	ALAMEDA CNTY CALIF JT PWRS AUTH LE	90,000	123,467	2,642	126,109
196711LZ6	5,765,694	COLORADO ST CRFS PARTN	30,000	37,726	247	37,973
649757AA9	5,765,695	NEW YORK PUBLIC LIBRARY	360,000	372,023	5,166	377,189
91412GDZ5	5,765,696	UNIVERSITY CALIF REVS	100,000	123,826	2,742	126,568
79642B2F9	5,765,754	SAN ANTONIO TX WTR REVENUE	40,000	40,000	591	40,591
010831BE4	5,765,792	ALAMEDA CNTY CALIF JT PWRS AUTH LE	50,000	68,893	1,468	70,361
57582PWH9	5,765,793	MASSACHUSETTS ST	55,000	61,465	619	62,084
594712PP0	5,765,794	MICHIGAN ST UNIV REVS FORMERLY MIC	250,000	297,087	3,258	300,345
57429LAM8	5,766,552	MARYLAND ST TRANSN AUTH LTD	30,000	35,975	665	36,640
07284RAA0	5,766,810	BAYLOR COLLEGE OF MEDICINE	90,000	99,572	2,182	101,755
07284RAA0	5,766,811	BAYLOR COLLEGE OF MEDICINE	60,000	66,422	1,455	67,877
5604253P3	5,766,812	MAINE HEALTH & HIGHER EDL FACS	45,000	60,116	1,000	61,116
196581BB7	5,766,927	COLORADO SCH MINES ENTERPRISES REV	90,000	114,081	2,359	116,440
45780DBX9	5,769,542	INSTITUTE FOR ADVANCED STUDY	90,000	93,478	1,648	95,125
01959LAA0	5,782,233	ALLINA HEALTH SYSTEM	150,000	163,978	3,323	167,301
01959LAA0	5,782,417	ALLINA HEALTH SYSTEM	40,000	43,464	886	44,350
455057SV2	5,782,418	INDIANA ST FIN AUTH REV	30,000	39,289	495	39,784
45780DBX9	5,782,419	INSTITUTE FOR ADVANCED STUDY	30,000	31,159	549	31,709
709223ZZ7	5,782,421	PENNSYLVANIA ST TPK COMMN TPK REV	150,000	187,459	3,476	190,935
578454AD2	5,783,214	MAYO CLINIC	165,000	165,000	3,141	168,141
592041WJ2	5,785,781	MET GOVT NASHVILLE & DAVIDSON	60,000	60,000	811	60,811
80168QEA6	5,785,782	SANTA CLARA VY CALIF WTR DIST	75,000	75,000	1,361	76,361
45780DBW1	5,785,893	INSTITUTE FOR ADVANCED STUDY	30,000	30,546	537	31,083
10103DAA4	5,786,469	BOSTON MEDICAL CENTER	70,000	70,000	1,054	71,054
10103DAA4	5,786,596	BOSTON MEDICAL CENTER	35,000	35,731	527	36,258

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10103DAA4	5,786,597	BOSTON MEDICAL CENTER	45,000	45,955	678	46,633
419792KM7	5,796,528	HAWAII ST	80,000	80,000	193	80,193
14916RAF1	5,798,183	CATHOLIC HEALTH INITIATIVES	340,000	362,300	3,570	365,870
10103DAA4	5,798,842	BOSTON MEDICAL CENTER	130,000	135,702	1,958	137,660
592041WJ2	5,798,843	MET GOVT NASHVILLE & DAVIDSON	150,000	157,080	2,027	159,107
592041WJ2	5,798,844	MET GOVT NASHVILLE & DAVIDSON	160,000	167,440	2,162	169,601
934867DJ8	5,798,846	WARREN CNTY KY INDL BLDG REVENUE	30,000	31,737	550	32,287
594712PP0	5,801,363	MICHIGAN ST UNIV REVS FORMERLY MIC	10,000	12,006	130	12,136
64971WVF4	5,801,364	NEW YORK N Y CITY TRANSITIONAL	150,000	157,156	1,313	158,469
89837RAD4	5,801,365	TRUSTEES OF DARTMOUTH COLLEGE	90,000	90,581	1,303	91,884
89837RAD4	5,801,366	TRUSTEES OF DARTMOUTH COLLEGE	240,000	242,023	3,474	245,497
675553AA9	5,801,929	OCHSNER CLINIC FOUNDATION	90,000	108,507	2,447	110,954
04351LAB6	5,805,129	ASCENSION HEALTH ALLIANCE	158,000	158,000	2,874	160,874
04351LAB6	5,805,297	ASCENSION HEALTH ALLIANCE	60,000	61,023	1,091	62,115
592643AA8	5,805,298	METROPOLITAN WASH D C ARPTS AUTH D	90,000	130,546	560	131,105
91412GQK4	5,805,299	UNIVERSITY CALIF REVS FOR PREV	160,000	166,081	2,494	168,575
10103DAA4	5,805,594	BOSTON MEDICAL CENTER	110,000	117,169	1,657	118,826
70213HAC2	5,812,578	PARTNERS HEALTHCARE SYSTEM INC	150,000	159,145	2,059	161,203
649322AA2	5,812,785	THE NEW YORK PRESBYTERIAN HOSPITAL	180,000	189,576	1,811	191,387
675553AA9	5,812,786	OCHSNER CLINIC FOUNDATION	150,000	184,414	4,079	188,492
934867DJ8	5,812,787	WARREN CNTY KY INDL BLDG REVENUE	70,000	73,787	1,282	75,069
791078BC1	5,813,599	ST LAWRENCE CNTY N Y INDL DEV	120,000	120,000	1,772	121,772
01959LAA0	5,813,755	ALLINA HEALTH SYSTEM	240,000	282,373	5,318	287,690
68607LXQ5	5,813,850	OREGON ST	290,000	361,433	7,120	368,553
04351LAB6	5,816,591	ASCENSION HEALTH ALLIANCE	80,000	83,407	1,455	84,863
791078BC1	5,816,592	ST LAWRENCE CNTY N Y INDL DEV	180,000	189,599	2,657	192,257
485424NF8	5,816,884	KANSAS ST DEPT TRANSN HWY REV	150,000	174,131	1,149	175,280
80168NEP0	5,817,810	SANTA CLARA VY CALIF TRANSN AUTH S	190,000	234,871	930	235,801
842329AA2	5,817,811	SOUTHERN BAPTIST HOSPITA	60,000	70,081	858	70,939
646139X83	5,818,031	NEW JERSEY ST TPK AUTH TPK REV	180,000	261,998	4,261	266,259
70213HAC2	5,820,996	PARTNERS HEALTHCARE SYSTEM INC	90,000	95,301	1,235	96,536
September 15, 2015	5,827,533	UNIVERSITY TEX UNIV REVS	210,000	253,505	2,258	255,763
485424NF8	5,827,739	KANSAS ST DEPT TRANSN HWY REV	110,000	128,263	843	129,105

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15504RET2	5,827,843	CENTRAL PUGET SOUND REGL AUTH	70,000	92,051	1,922	93,972
64971M5L2	5,827,844	NEW YORK N Y CITY TRANSITIONAL FIN	50,000	63,733	1,393	65,126
646139X83	5,828,602	NEW JERSEY ST TPK AUTH TPK REV	50,000	73,549	1,184	74,733
646139X83	5,828,603	NEW JERSEY ST TPK AUTH TPK REV	60,000	88,225	1,420	89,646
88283LHU3	5,828,604	TEXAS TRANSN COMMN ST HWY FD REV	150,000	183,848	647	184,495
45506DWT8	5,828,747	INDIANA ST FIN AUTH REV	50,000	50,000	469	50,469
59259NZH9	5,828,748	METROPOLITAN TRANSN AUTH N Y DEDIC	100,000	153,637	3,383	157,020
955116BG2	5,828,749	W PALM BEACH FL	40,000	40,000	87	40,087
57584XPQ8	5,829,002	MASSACHUSETTS ST DEV FIN AGY R	90,000	90,000	298	90,298
270618DZ1	5,829,182	EAST BATON ROUGE LA SEW COMMN	150,000	157,902	1,500	159,402
592643AA8	5,832,084	METROPOLITAN WASH D C ARPTS AUTH D	110,000	167,333	684	168,017
80168QEA6	5,832,232	SANTA CLARA VY CALIF WTR DIST	80,000	84,536	1,451	85,987
48305QAA1	5,832,863	KAISER FOUNDATION HOSPITALS	40,000	41,915	117	42,032
677632G88	5,833,006	OHIO ST UNIV GEN RCPTS	300,000	317,241	4,748	321,989
23542JBN4	5,833,135	DALLAS TEX WTRWKS & SWR SYS RE	150,000	150,000	324	150,324
57582RJN7	5,836,872	MASSACHUSETTS ST	270,000	270,000	3,687	273,687
675553AA9	5,836,873	OCHSNER CLINIC FOUNDATION	30,000	38,155	816	38,971
88213AGE9	5,836,874	TEXAS A & M UNIV REV	150,000	150,000	1,942	151,942
837151RW1	5,843,043	SOUTH CAROLINA ST PUB SVCS AUT	150,000	150,000	1,493	151,493
812643GE8	5,843,679	SEATTLE WASH MUN LT & PWR REV	110,000	138,153	1,581	139,734
837151RW1	5,843,680	SOUTH CAROLINA ST PUB SVCS AUT	70,000	70,598	697	71,295
914460FT2	5,843,681	UNIVERSITY MINN	130,000	157,284	1,615	158,898
646139X83	5,843,780	NEW JERSEY ST TPK AUTH TPK REV	40,000	60,882	947	61,829
896516AA9	5,843,781	TRINITY HEALTH CORP	30,000	34,270	516	34,786
914440LJ9	5,843,782	UNIVERSITY MASS BLDG AUTH PROJ REV	200,000	266,833	5,450	272,283
47770VAY6	5,845,312	JOBSONIO BEVERAGE SYS OHIO STA	300,000	336,104	3,985	340,089
64971WJ68	5,845,589	NEW YORK N Y CITY TRANSITIONAL	420,000	415,534	4,515	420,049
67756A2N1	5,848,333	OHIO ST HIGHER EDL FAC COMMN R	30,000	31,644	368	32,012
67756A2P6	5,848,334	OHIO ST HIGHER EDL FAC COMMN R	30,000	32,191	385	32,576
60534WBL1	5,848,491	MISSISSIPPI DEV BK SPL OBLIG	150,000	150,000	809	150,809
60534WBM9	5,848,492	MISSISSIPPI DEV BK SPL OBLIG	150,000	150,000	884	150,884
46613PXS0	5,848,609	JEA FLA WTR & SWR SYS REV	70,000	92,732	362	93,094

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685869EJ4	5,848,610	OREGON HEALTH SCIENCES UNIV RE	30,000	36,338	500	36,838
889184AA5	5,848,611	TOLEDO HOSPITAL	40,000	49,831	919	50,750
59259YGE3	5,851,559	METROPOLITAN TRANSN AUTH N Y REV F	190,000	254,642	5,900	260,541
88283LHU3	5,851,560	TEXAS TRANSN COMMN ST HWY FD REV	40,000	49,908	173	50,080
880541XZ5	5,851,772	TENNESSEE ST	80,000	80,000	433	80,433
880541YA9	5,851,773	TENNESSEE ST	80,000	80,000	453	80,453
73358WAJ3	5,852,591	PORT AUTH N Y & N J	60,000	79,362	1,510	80,872
14916RAF1	5,863,409	CATHOLIC HEALTH INITIATIVES	400,000	427,220	4,200	431,420
977100AC0	5,863,412	WISCONSIN ST GEN FD ANNUAL APPROP	50,000	58,909	1,425	60,334
59333PV54	5,865,109	MIAMI-DADE CNTY FLA AVIATION R	90,000	91,281	203	91,484
913366JF8	5,865,110	UNIV CALIF REGTS MED CTR POOLE	30,000	30,000	455	30,455
69848AAA6	5,865,291	PANHANDLE TEX ECONOMIC DEV COR	150,000	150,000	1,760	151,760
70917RB53	5,865,292	PENNSYLVANIA ST HIGHER EDL FAC	150,000	186,163	768	186,931
914886AB2	5,865,293	UNIVERSITY OF SOUTHERN CALIFORNIA	300,000	300,000	757	300,757
93730PAJ5	5,866,813	WASHINGTON BIOMEDICAL RESH FACS 3	180,000	234,033	3,850	237,882
438701F82	5,867,479	HONOLULU HAWAII CITY & CNTY WA	30,000	30,000	260	30,260
4424355B5	5,869,175	HOUSTON TEX UTIL SYS REV	30,000	33,515	530	34,044
592643AA8	5,869,176	METROPOLITAN WASH D C ARPTS AUTH D	150,000	235,302	933	236,235
646066ZA1	5,871,005	NEW JERSEY ST EDL FACS AUTH RE	130,000	130,000	1,395	131,395
646066ZB9	5,871,006	NEW JERSEY ST EDL FACS AUTH RE	150,000	150,000	1,660	151,660
74052BAA5	5,871,348	PREMIER HEALTH PARTNERS	190,000	190,000	2,550	192,550
42219UBQ4	5,874,994	HEALTH CARE AUTH FOR BAPTIST H	160,000	193,186	4,058	197,244
59333PW20	5,875,327	MIAMI-DADE CNTY FLA AVIATION R	230,000	233,498	739	234,237
64966HTX8	5,881,069	NEW YORK N Y	30,000	40,025	748	40,773
04351LAB6	5,882,890	ASCENSION HEALTH ALLIANCE	150,000	165,410	2,729	168,139
64985HWX1	5,882,891	NEW YORK ST ENVIRONMENTAL FACS	30,000	30,281	236	30,516
927793TC3	5,882,892	VIRGINIA COMWLTH TRANSN BRD TRANSN	60,000	76,486	1,480	77,966
686515AA5	5,882,949	ORLANDO HEALTH INC	300,000	324,241	1,104	325,345
9151375T6	5,882,950	UNIVERSITY TEX UNIV REVS	30,000	35,406	294	35,700
675553AA9	5,883,584	OCHSNER CLINIC FOUNDATION	270,000	347,464	7,342	354,806
20369EAB8	5,883,701	COMMUNITY HEALTH NETWORK	220,000	270,676	5,976	276,652
59333PW46	5,883,702	MIAMI-DADE CNTY FLA AVIATION R	80,000	80,277	237	80,514
783186NH8	5,883,703	RUTGERS ST UNIV N J	30,000	37,491	850	38,341
18085PMT8	5,886,759	CLARK CNTY NEV ARPT REV	230,000	352,533	5,229	357,762

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
743756AB4	5,890,562	PROVIDENCE ST JOSEPH HEALTH	230,000	230,000	526	230,526
667274AA2	5,891,077	NORTHWELL HEALTHCARE INC	210,000	210,000	4,178	214,178
345102LT2	5,902,452	FOOTHILL-DE ANZA CALIF CMNTY C	210,000	208,184	1,692	209,876
4386705Y3	5,902,453	HONOLULU HAWAII CITY & CNTY	40,000	40,000	84	40,084
914072J87	5,902,454	UNIVERSITY ARK UNIV REV	60,000	60,000	208	60,208
167593AN2	5,903,374	CHICAGO ILL O HARE INTL ARPT REV	30,000	41,854	640	42,493
740816AM5	5,903,375	PRESIDENT AND FELLOWS OF HARVARD C	200,000	199,665	1,855	201,520
485424NF8	5,903,869	KANSAS ST DEPT TRANSN HWY REV	20,000	23,660	153	23,813
646066ZA1	5,903,870	NEW JERSEY ST EDL FACS AUTH RE	30,000	29,873	322	30,195
646066ZB9	5,903,871	NEW JERSEY ST EDL FACS AUTH RE	40,000	39,819	443	40,262
345102LT2	5,904,194	FOOTHILL-DE ANZA CALIF CMNTY C	60,000	59,473	483	59,957
646139X83	5,904,195	NEW JERSEY ST TPK AUTH TPK REV	100,000	147,335	2,367	149,702
15504RET2	5,904,507	CENTRAL PUGET SOUND REGL AUTH	40,000	52,724	1,098	53,822
462590LF5	5,906,699	IOWA STUDENT LN LIQUIDITY CORP	230,000	230,000	3,139	233,139
63968AL78	5,906,700	NEBRASKA PUB PWR DIST REV	30,000	30,000	265	30,265
683042AJ4	5,906,701	ONTARIO CALIF INTL ARPT AUTH R	130,000	130,000	1,737	131,737
57429LAM8	5,910,734	MARYLAND ST TRANSN AUTH LTD	20,000	25,137	443	25,580
592041XT9	5,910,735	MET GOVT NASHVILLE & DAVIDSON	90,000	90,000	221	90,221
592041XU6	5,910,736	MET GOVT NASHVILLE & DAVIDSON	50,000	50,000	125	50,125
64966LM73	5,910,737	NEW YORK N Y	180,000	190,490	2,813	193,302
66285WFT8	5,910,738	NORTH TEX TWY AUTH REV	260,000	341,652	5,467	347,119
89602NVM3	5,917,354	TRIBOROUGH BRDG & TUNL AUTH N Y RE	220,000	275,465	5,630	281,095
64990CJT9	5,917,725	NEW YORK ST DORM AUTH REVS NON	70,000	70,000	705	70,705
64990CJU6	5,917,851	NEW YORK ST DORM AUTH REVS NON	70,000	70,000	740	70,740
478111AC1	5,917,959	JOHNS HOPKINS HEALTH SYSTEM CORP	40,000	40,000	708	40,708
86657MBK1	5,917,960	SUMTER LANDING CMNTY DEV DIST	150,000	150,000	522	150,522
78349AAA1	5,918,751	RWJ BARNABAS HEALTH INC	300,000	300,000	2,954	302,954
928077JZ0	5,920,139	VIRGINIA PORT AUTH PORT FAC RE	90,000	88,725	1,048	89,773
928077KA3	5,920,140	VIRGINIA PORT AUTH PORT FAC RE	120,000	118,189	1,438	119,627
928077KB1	5,920,141	VIRGINIA PORT AUTH PORT FAC RE	60,000	59,043	739	59,782
93730PAJ5	5,922,142	WASHINGTON BIOMEDICAL RESH FACS 3	70,000	87,446	1,497	88,943

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927793TC3	5,923,016	VIRGINIA COMWLTH TRANSN BRD TRANSN	580,000	693,057	14,308	707,366
6055805X3	5,926,637	MISSISSIPPI ST	120,000	143,377	3,147	146,524
235241LW4	5,933,131	DALLAS TX AREA RAPID TRAN	90,000	103,599	1,883	105,482
69848AAA6	5,933,132	PANHANDLE TEX ECONOMIC DEV COR	140,000	132,876	1,643	134,519
235241LW4	5,933,365	DALLAS TX AREA RAPID TRAN	10,000	11,566	209	11,775
882723B81	5,933,366	TEXAS ST	300,000	308,553	960	309,513
977100DR4	5,933,450	WISCONSIN ST GEN FD ANNUAL APP	150,000	137,216	2,471	139,686
04048RDS2	5,933,535	ARIZONA BRD REGENTS ARIZ ST UNIV S	40,000	48,468	827	49,295
59333PW20	5,934,434	MIAMI-DADE CNTY FLA AVIATION R	130,000	121,230	418	121,648
837151FV6	5,934,525	SOUTH CAROLINA ST PUB SVCS AUT	90,000	96,810	1,707	98,516
575579WX1	5,934,773	MASSACHUSETTS BAY TRANSN AUTH MASS	160,000	191,209	3,077	194,286
60636AMR1	5,935,674	MISSOURI ST HEALTH & EDL FACS	450,000	435,333	4,599	439,932
914805FD3	5,954,182	UNIVERSITY PITTSBURGH PA HIGHE	90,000	90,000	400	90,400
882722KF7	5,955,202	TEXAS ST	150,000	191,835	690	192,524
646139W35	5,955,381	NJ ST TPK AUTH	120,000	174,291	2,966	177,256
64966HTX8	5,955,382	NEW YORK N Y	50,000	62,458	1,247	63,704
64971M5L2	5,955,383	NEW YORK N Y CITY TRANSITIONAL FIN	60,000	73,225	1,672	74,897
837151NP0	5,955,384	SOUTH CAROLINA ST PUB SVCS AUT	230,000	238,529	4,571	243,101
977100EL6	5,955,795	WISCONSIN ST GEN FD ANNUAL APP	150,000	150,000	2,966	152,966
45528S5S1	5,955,952	INDIANAPOLIS IND LOC PUB IMPT BD B	70,000	89,994	1,261	91,255
696624AX3	5,958,025	PALM DESERT CALIF REDEV AGY SU	60,000	59,251	156	59,407
79730WBM1	5,958,138	SAN DIEGO CALIF REDEV AGY SUCC	30,000	29,591	150	29,741
977100EL6	5,958,139	WISCONSIN ST GEN FD ANNUAL APP	150,000	149,935	2,966	152,901
977100EL6	5,958,140	WISCONSIN ST GEN FD ANNUAL APP	30,000	29,991	593	30,584
29270CL37	5,958,662	ENERGY NORTHWEST WASH ELEC REV	40,000	40,133	375	40,508
73474TAD2	5,958,663	PORT MORROW ORE TRANSMISSION F	30,000	30,980	176	31,156
43232BBU8	5,958,848	HILLSBOROUGH CNTY FLA FOURTH C	140,000	140,000	496	140,496
438670WP2	5,958,849	HONOLULU HAWAII CITY & CNTY	160,000	194,393	3,745	198,138
977100EL6	5,958,850	WISCONSIN ST GEN FD ANNUAL APP	60,000	60,378	1,186	61,564
977100EL6	5,958,851	WISCONSIN ST GEN FD ANNUAL APP	120,000	120,682	2,372	123,054
249218AK4	5,962,087	DENVER COLO PUB SCHS CTFS PARTN	150,000	197,500	3,976	201,476
73358WAJ3	5,962,309	PORT AUTH N Y & N J	120,000	145,235	3,020	148,255

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455285S51	5,962,694	INDIANAPOLIS IND LOC PUB IMPT BD B	150,000	188,712	2,701	191,413
25477GER2	5,962,851	DISTRICT COLUMBIA INCOME TAX REV	170,000	191,708	3,539	195,247
254845GQ7	5,962,852	DISTRICT COLUMBIA WTR & SWR AUTH P	140,000	169,383	644	170,027
254845GQ7	5,968,584	DISTRICT COLUMBIA WTR & SWR AUTH P	20,000	24,048	92	24,140
837147D3	5,968,801	SOUTH CAROLINA ST PUB SVC AUTH REV	80,000	91,232	1,531	92,763
89602NVM3	5,968,996	TRIBOROUGH BRDG & TUNL AUTH N Y RE	60,000	71,327	1,536	72,863
02765UCY8	5,970,002	AMERICAN MUN PWR OHIO INC	150,000	186,066	2,042	188,108
86657MBK1	5,973,431	SUMTER LANDING CMNTY DEV DIST	140,000	137,869	487	138,355
010604DF0	5,973,770	ALABAMA ST PORT AUTH DOCKS FAC	130,000	130,000	512	130,512
86657MBK1	5,973,771	SUMTER LANDING CMNTY DEV DIST	110,000	109,061	382	109,443
010604DF0	5,974,053	ALABAMA ST PORT AUTH DOCKS FAC	100,000	101,523	394	101,917
86657MBK1	5,983,525	SUMTER LANDING CMNTY DEV DIST	50,000	48,841	174	49,015
68607DNL5	5,983,594	OREGON ST DEPT TRANSN HWY USER TAX	80,000	99,794	2,152	101,946
02765UCY8	5,984,780	AMERICAN MUN PWR OHIO INC	150,000	185,790	2,042	187,832
73358WCX0	5,988,669	PORT AUTH N Y & N J	70,000	85,421	1,976	87,397
73358WCX0	5,988,779	PORT AUTH N Y & N J	150,000	185,167	4,235	189,402
955116BP2	5,992,233	W PALM BEACH FL	260,000	255,363	866	256,229
60636WNU5	6,004,048	MISSOURI ST HWY & TRANSN COMMN	150,000	177,749	4,084	181,833
64966HTX8	6,004,049	NEW YORK N Y	80,000	98,436	1,995	100,431
917565LB7	6,004,988	UTAH TRAN AUTH SALES TAX REV	110,000	139,629	2,467	142,097
478111AC1	6,007,661	JOHNS HOPKINS HEALTH SYSTEM CORP	150,000	148,371	2,654	151,025
25477GCV9	6,007,898	DISTRICT COLUMBIA INCOME TAX	140,000	172,340	3,261	175,602
60636WNU5	6,018,453	MISSOURI ST HWY & TRANSN COMMN	60,000	71,182	1,634	72,816
42219UBQ4	6,019,744	HEALTH CARE AUTH FOR BAPTIST H	150,000	159,722	3,804	163,527
592643CF5	6,022,852	METROPOLITAN WASH D C ARPTS AU	40,000	58,894	249	59,142
592643CF5	6,022,853	METROPOLITAN WASH D C ARPTS AU	60,000	88,518	373	88,891
48305QAC7	6,023,494	KAISER FOUNDATION HOSPITALS	150,000	150,471	2,363	152,833
70213HAC2	6,023,852	PARTNERS HEALTHCARE SYSTEM INC	60,000	58,026	823	58,849
44420RAA8	6,026,951	HUDSON YDS INFRASTRUCTURE CORP	300,000	301,331	2,454	303,785
235417AA0	6,034,807	DALLAS TEX CONVENTION CTR HOTEL DE	120,000	158,637	2,835	161,472
13034PZW0	6,038,812	CALIFORNIA HSG FIN AGY REV	310,000	310,000	2,833	312,833
254010AE1	6,042,565	DIGNITY HEALTH	150,000	157,373	3,950	161,323

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13034PZW0	6,050,013	CALIFORNIA HSG FIN AGY REV	150,000	150,664	1,371	152,035
41978CAS4	6,051,822	HAWAII ST ARPTS SYS CUSTOMER F	300,000	300,000	4,144	304,144
130179KK9	6,055,056	CALIFORNIA EDL FACS AUTH REV	195,000	195,000	623	195,623
735389ZE1	6,059,728	PORT SEATTLE WASH REV	230,000	230,000	4,318	234,318
57582RJN7	6,061,092	MASSACHUSETTS ST	290,000	281,689	3,960	285,649
899647RM5	6,064,021	TULSA OKLA ARPTS IMPT TR GENL	75,000	75,000	1,094	76,094
899647RP8	6,064,022	TULSA OKLA ARPTS IMPT TR GENL	50,000	50,000	771	50,771
899647RQ6	6,064,023	TULSA OKLA ARPTS IMPT TR GENL	30,000	30,000	469	30,469
899647RR4	6,064,024	TULSA OKLA ARPTS IMPT TR GENL	40,000	40,000	633	40,633
899647RM5	6,064,437	TULSA OKLA ARPTS IMPT TR GENL	20,000	20,241	292	20,533
899647RN3	6,064,438	TULSA OKLA ARPTS IMPT TR GENL	50,000	50,647	750	51,397
899647RP8	6,064,439	TULSA OKLA ARPTS IMPT TR GENL	50,000	50,663	771	51,434
899647RQ6	6,064,440	TULSA OKLA ARPTS IMPT TR GENL	40,000	40,498	625	41,123
899647RT0	6,064,441	TULSA OKLA ARPTS IMPT TR GENL	150,000	152,472	2,486	154,958
001306AB5	6,066,003	AHS HOSP CORP	76,000	90,405	1,273	91,677
899647RT0	6,066,004	TULSA OKLA ARPTS IMPT TR GENL	10,000	10,148	166	10,314
59333P2S6	6,074,085	MIAMI-DADE CNTY FLA AVIATION R	230,000	235,125	763	235,888
899647RN3	6,074,086	TULSA OKLA ARPTS IMPT TR GENL	20,000	20,318	300	20,618
899647RQ6	6,074,087	TULSA OKLA ARPTS IMPT TR GENL	20,000	20,316	313	20,628
64578JAU0	6,076,494	NEW JERSEY ECONOMIC DEV AUTH M	30,000	30,000	648	30,648
64578JAW6	6,076,495	NEW JERSEY ECONOMIC DEV AUTH M	30,000	30,000	700	30,700
79039MAY6	6,079,820	ST JOHNS CNTY FLA INDL DEV AUT	90,000	90,000	950	90,950
78349AAB9	6,080,369	RWJ BARNABAS HEALTH INC	300,000	303,986	3,949	307,935
85258PAB0	6,080,550	ST JOSEPHS HSP & MED CTR	170,000	173,023	2,598	175,620
85258PAB0	6,084,253	ST JOSEPHS HSP & MED CTR	10,000	10,215	153	10,367
93978HSU0	6,094,636	WASHINGTON ST HEALTH CARE FACS	180,000	180,000	1,596	181,596
047681QT1	6,107,420	ATLANTA & FULTON CNTY GA REC A	130,000	130,000	2,055	132,055
451443ZR9	6,110,093	IDAHO ST BLDG AUTH BLDG REV	40,000	40,000	253	40,253
85258PAB0	6,110,749	ST JOSEPHS HSP & MED CTR	75,000	77,858	1,146	79,004
10103DAB2	6,111,454	BOSTON MEDICAL CENTER CORP	60,000	60,000	854	60,854
438516AT3	4,263,392	HONEYWELL INTERNATIONAL INC	3,000,000	3,365,029	21,850	3,386,879
26441CAF2	4,550,366	DUKE ENERGY CORP	1,000,000	999,936	4,536	1,004,472
62856RAB1	5,399,831	MYRIAD INTERNATIONAL HLDG BV	200,000	207,536	3,433	210,969

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931427AH1	5,524,428	WALGREENS BOOTS ALLIANCE INC	1,000,000	998,391	17,206	1,015,596
820439A@6	5,052,926	SHAWCOR LTD	—	—	5,338	5,338
184691A#0	5,246,211	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	4,288	4,288
184691A*4	5,246,212	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	2,849	2,849
184691A#0	5,246,217	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	4,288	4,288
184691A@2	5,246,219	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	7,088	7,088
184691B*3	5,246,220	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	3,166	3,166
184691A*4	5,700,468	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	2,849	2,849
010831BE4	5,759,039	ALAMEDA CNTY CALIF JT PWRS AUTH LE	160,000	217,536	4,697	222,233
010831BE4	5,759,053	ALAMEDA CNTY CALIF JT PWRS AUTH LE	85,000	115,654	2,495	118,150
130685WB2	5,759,054	CALIFORNIA ST PUB WKS BRD	95,000	134,974	662	135,636
79765RTL3	5,759,055	SAN FRANCISCO CALIF CITY & CNTY PU	280,000	387,198	9,730	396,928
93976AAH5	5,759,056	WASHINGTON ST CONVENTION CTR PUB F	110,000	136,901	2,490	139,391
010831BE4	5,759,075	ALAMEDA CNTY CALIF JT PWRS AUTH LE	280,000	380,298	8,220	388,518
685869EJ4	5,759,435	OREGON HEALTH SCIENCES UNIV RE	125,000	136,331	2,083	138,414
010831BE4	5,759,803	ALAMEDA CNTY CALIF JT PWRS AUTH LE	210,000	288,090	6,165	294,255
196711LZ6	5,765,697	COLORADO ST CRFS PARTN	70,000	88,026	577	88,603
91412GDZ5	5,765,699	UNIVERSITY CALIF REVS	230,000	284,801	6,306	291,107
79642B2F9	5,765,755	SAN ANTONIO TX WTR REVENUE	95,000	95,000	1,404	96,404
010831BE4	5,765,797	ALAMEDA CNTY CALIF JT PWRS AUTH LE	115,000	158,455	3,376	161,831
57582PWH9	5,765,798	MASSACHUSETTS ST	135,000	150,869	1,519	152,388
594712PP0	5,765,799	MICHIGAN ST UNIV REVS FORMERLY MIC	580,000	689,241	7,559	696,800
57429LAM8	5,766,553	MARYLAND ST TRANSN AUTH LTD	70,000	83,942	1,552	85,493
07284RAA0	5,766,813	BAYLOR COLLEGE OF MEDICINE	210,000	232,335	5,092	237,427
07284RAA0	5,766,814	BAYLOR COLLEGE OF MEDICINE	140,000	154,984	3,395	158,379
5604253P3	5,766,815	MAINE HEALTH & HIGHER EDL FACS	100,000	133,591	2,222	135,814
196581BB7	5,766,928	COLORADO SCH MINES ENTERPRISES REV	210,000	266,190	5,504	271,694
45780DBX9	5,769,543	INSTITUTE FOR ADVANCED STUDY	210,000	218,115	3,845	221,959
01959LAA0	5,782,235	ALLINA HEALTH SYSTEM	350,000	382,615	7,755	390,369
01959LAA0	5,782,422	ALLINA HEALTH SYSTEM	95,000	103,227	2,105	105,332
455057SV2	5,782,423	INDIANA ST FIN AUTH REV	70,000	91,675	1,154	92,829
45780DBX9	5,782,424	INSTITUTE FOR ADVANCED STUDY	70,000	72,705	1,282	73,987

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709223ZZ7	5,782,426	PENNSYLVANIA ST TPK COMMN TPK REV	350,000	437,404	8,110	445,514
578454AD2	5,783,215	MAYO CLINIC	385,000	385,000	7,328	392,328
592041WJ2	5,785,783	MET GOVT NASHVILLE & DAVIDSON	140,000	140,000	1,891	141,891
80168QEA6	5,785,784	SANTA CLARA VY CALIF WTR DIST	175,000	175,000	3,175	178,175
45780DBW1	5,785,895	INSTITUTE FOR ADVANCED STUDY	70,000	71,274	1,252	72,527
10103DAA4	5,786,470	BOSTON MEDICAL CENTER	170,000	170,000	2,561	172,561
10103DAA4	5,786,599	BOSTON MEDICAL CENTER	75,000	76,566	1,130	77,696
10103DAA4	5,786,600	BOSTON MEDICAL CENTER	105,000	107,229	1,582	108,811
419792KM7	5,796,529	HAWAII ST	185,000	185,000	447	185,447
14916RAF1	5,798,184	CATHOLIC HEALTH INITIATIVES	800,000	852,471	8,400	860,871
10103DAA4	5,798,848	BOSTON MEDICAL CENTER	300,000	313,158	4,519	317,677
592041WJ2	5,798,849	MET GOVT NASHVILLE & DAVIDSON	350,000	366,521	4,729	371,249
592041WJ2	5,798,850	MET GOVT NASHVILLE & DAVIDSON	370,000	387,204	4,999	392,203
934867DJ8	5,798,852	WARREN CNTY KY INDL BLDG REVENUE	70,000	74,053	1,282	75,336
594712PP0	5,801,371	MICHIGAN ST UNIV REVS FORMERLY MIC	20,000	24,011	261	24,272
64971WVF4	5,801,372	NEW YORK N Y CITY TRANSITIONAL	350,000	366,698	3,063	369,760
89837RAD4	5,801,373	TRUSTEES OF DARTMOUTH COLLEGE	210,000	211,355	3,040	214,395
675553AA9	5,801,930	OCHSNER CLINIC FOUNDATION	210,000	253,183	5,710	258,893
04351LAB6	5,805,130	ASCENSION HEALTH ALLIANCE	368,000	368,000	6,694	374,694
04351LAB6	5,805,304	ASCENSION HEALTH ALLIANCE	140,000	142,388	2,547	144,935
592643AA8	5,805,305	METROPOLITAN WASH D C ARPTS AUTH D	210,000	304,606	1,306	305,912
91412GQK4	5,805,306	UNIVERSITY CALIF REVS FOR PREV	370,000	384,062	5,767	389,829
10103DAA4	5,805,595	BOSTON MEDICAL CENTER	260,000	276,945	3,916	280,861
70213HAC2	5,812,579	PARTNERS HEALTHCARE SYSTEM INC	350,000	371,337	4,803	376,141
649322AA2	5,812,789	THE NEW YORK PRESBYTERIAN HOSPITAL	420,000	442,345	4,225	446,570
675553AA9	5,812,790	OCHSNER CLINIC FOUNDATION	350,000	430,298	9,517	439,815
934867DJ8	5,812,791	WARREN CNTY KY INDL BLDG REVENUE	170,000	179,196	3,115	182,311
791078BC1	5,813,600	ST LAWRENCE CNTY N Y INDL DEV	280,000	280,000	4,134	284,134
68607LXQ5	5,813,854	OREGON ST	680,000	847,499	16,694	864,193
04351LAB6	5,816,593	ASCENSION HEALTH ALLIANCE	190,000	198,093	3,456	201,549
791078BC1	5,816,594	ST LAWRENCE CNTY N Y INDL DEV	420,000	442,399	6,201	448,599
485424NF8	5,816,890	KANSAS ST DEPT TRANSN HWY REV	350,000	406,306	2,681	408,987
80168NEP0	5,817,816	SANTA CLARA VY CALIF TRANSN AUTH S	450,000	556,273	2,204	558,477
842329AA2	5,817,817	SOUTHERN BAPTIST HOSPITA	140,000	163,522	2,002	165,524

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
70213HAC2	5,820,999	PARTNERS HEALTHCARE SYSTEM INC	210,000	222,369	2,882	225,251
September 15, 2015	5,827,536	UNIVERSITY TEX UNIV REVS	490,000	591,511	5,269	596,780
485424NF8	5,827,742	KANSAS ST DEPT TRANSN HWY REV	250,000	291,506	1,915	293,421
15504RET2	5,827,845	CENTRAL PUGET SOUND REGL AUTH	170,000	223,551	4,667	228,219
64971M5L2	5,827,846	NEW YORK N Y CITY TRANSITIONAL FIN	110,000	140,213	3,065	143,277
646139X83	5,828,609	NEW JERSEY ST TPK AUTH TPK REV	120,000	176,517	2,841	179,358
646139X83	5,828,610	NEW JERSEY ST TPK AUTH TPK REV	130,000	191,155	3,078	194,232
88283LHU3	5,828,611	TEXAS TRANSN COMMN ST HWY FD REV	350,000	428,979	1,510	430,489
45506DWT8	5,828,750	INDIANA ST FIN AUTH REV	110,000	110,000	1,033	111,033
59259NZH9	5,828,751	METROPOLITAN TRANSN AUTH N Y DEDIC	230,000	353,365	7,780	361,146
955116BG2	5,828,752	W PALM BEACH FL	100,000	100,000	218	100,218
57584XPQ8	5,829,003	MASSACHUSETTS ST DEV FIN AGY R	210,000	210,000	696	210,696
270618DZ1	5,829,185	EAST BATON ROUGE LA SEW COMMN	350,000	368,439	3,500	371,939
592643AA8	5,832,088	METROPOLITAN WASH D C ARPTS AUTH D	250,000	380,302	1,555	381,856
80168QEA6	5,832,233	SANTA CLARA VY CALIF WTR DIST	180,000	190,206	3,266	193,471
48305QAA1	5,832,865	KAISER FOUNDATION HOSPITALS	100,000	104,787	292	105,079
23542JBN4	5,833,140	DALLAS TEX WTRWKS & SWR SYS RE	350,000	350,000	755	350,755
675553AA9	5,836,876	OCHSNER CLINIC FOUNDATION	70,000	89,029	1,903	90,933
88213AGE9	5,836,877	TEXAS A & M UNIV REV	350,000	350,000	4,532	354,532
837151RW1	5,843,044	SOUTH CAROLINA ST PUB SVCS AUT	350,000	350,000	3,483	353,483
812643GE8	5,843,683	SEATTLE WASH MUN LT & PWR REV	250,000	313,984	3,594	317,578
837151RW1	5,843,684	SOUTH CAROLINA ST PUB SVCS AUT	170,000	171,453	1,692	173,144
914460FT2	5,843,685	UNIVERSITY MINN	310,000	375,061	3,850	378,911
646139X83	5,843,783	NEW JERSEY ST TPK AUTH TPK REV	100,000	152,206	2,367	154,573
896516AA9	5,843,784	TRINITY HEALTH CORP	70,000	79,964	1,203	81,167
914440LJ9	5,843,785	UNIVERSITY MASS BLDG AUTH PROJ REV	460,000	613,716	12,535	626,251
47770VAY6	5,845,313	JOBSONHIO BEVERAGE SYS OHIO STA	710,000	795,445	9,431	804,876
64971WJ68	5,845,590	NEW YORK N Y CITY TRANSITIONAL	980,000	969,580	10,535	980,115
67756A2N1	5,848,335	OHIO ST HIGHER EDL FAC COMMN R	70,000	73,836	858	74,695
67756A2P6	5,848,336	OHIO ST HIGHER EDL FAC COMMN R	70,000	75,113	898	76,011
60534WBL1	5,848,494	MISSISSIPPI DEV BK SPL OBLIG	350,000	350,000	1,887	351,887

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60534WBM9	5,848,495	MISSISSIPPI DEV BK SPL OBLIG	350,000	350,000	2,062	352,062
46613PXS0	5,848,612	JEA FLA WTR & SWR SYS REV	160,000	211,958	828	212,786
685869EJ4	5,848,613	OREGON HEALTH SCIENCES UNIV RE	70,000	84,790	1,167	85,956
889184AA5	5,848,614	TOLEDO HOSPITAL	90,000	112,121	2,068	114,188
59259YGE3	5,851,561	METROPOLITAN TRANSN AUTH N Y REV F	440,000	589,696	13,663	603,359
88283LHU3	5,851,562	TEXAS TRANSN COMMN ST HWY FD REV	90,000	112,292	388	112,680
880541XZ5	5,851,776	TENNESSEE ST	180,000	180,000	975	180,975
880541YA9	5,851,777	TENNESSEE ST	190,000	190,000	1,076	191,076
73358WAJ3	5,852,592	PORT AUTH N Y & N J	140,000	185,178	3,523	188,701
14916RAF1	5,863,415	CATHOLIC HEALTH INITIATIVES	1,000,000	1,068,051	10,500	1,078,551
977100AC0	5,863,418	WISCONSIN ST GEN FD ANNUAL APPROP	110,000	129,600	3,135	132,735
59333PV54	5,865,111	MIAMI-DADE CNTY FLA AVIATION R	200,000	202,846	451	203,297
913366JF8	5,865,112	UNIV CALIF REGTS MED CTR POOLE	70,000	70,000	1,062	71,062
69848AAA6	5,865,295	PANHANDLE TEX ECONOMIC DEV COR	360,000	360,000	4,224	364,224
70917RB53	5,865,296	PENNSYLVANIA ST HIGHER EDL FAC	350,000	434,381	1,791	436,172
914886AB2	5,865,297	UNIVERSITY OF SOUTHERN CALIFORNIA	700,000	700,000	1,766	701,766
93730PAJ5	5,866,814	WASHINGTON BIOMEDICAL RESH FACS 3	420,000	546,077	8,982	555,059
438701F82	5,867,482	HONOLULU HAWAII CITY & CNTY WA	70,000	70,000	607	70,607
4424355B5	5,869,177	HOUSTON TEX UTIL SYS REV	80,000	89,373	1,412	90,785
592643AA8	5,869,178	METROPOLITAN WASH D C ARPTS AUTH D	350,000	549,039	2,176	551,215
646066ZA1	5,871,007	NEW JERSEY ST EDL FACS AUTH RE	310,000	310,000	3,326	313,326
646066ZB9	5,871,008	NEW JERSEY ST EDL FACS AUTH RE	350,000	350,000	3,872	353,872
74052BAA5	5,871,352	PREMIER HEALTH PARTNERS	430,000	430,000	5,772	435,772
42219UBQ4	5,874,995	HEALTH CARE AUTH FOR BAPTIST H	370,000	446,743	9,384	456,127
64966HTX8	5,881,071	NEW YORK N Y	70,000	93,392	1,746	95,137
04351LAB6	5,882,893	ASCENSION HEALTH ALLIANCE	350,000	385,957	6,367	392,324
64985HWX1	5,882,894	NEW YORK ST ENVIRONMENTAL FACS	70,000	70,655	550	71,205
927793TC3	5,882,895	VIRGINIA COMWLTH TRANSN BRD TRANSN	150,000	191,214	3,700	194,915
9151375T6	5,882,953	UNIVERSITY TEX UNIV REVS	70,000	82,613	686	83,299
675553AA9	5,883,586	OCHSNER CLINIC FOUNDATION	630,000	810,749	17,131	827,880
59333PW46	5,883,706	MIAMI-DADE CNTY FLA AVIATION R	180,000	180,622	533	181,156
783186NH8	5,883,707	RUTGERS ST UNIV N J	80,000	99,977	2,266	102,243
667274AA2	5,891,083	NORTHWELL HEALTHCARE INC	500,000	500,000	9,948	509,948
345102LT2	5,902,456	FOOTHILL-DE ANZA CALIF CMNTY C	490,000	485,762	3,948	489,711

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4386705Y3	5,902,457	HONOLULU HAWAII CITY & CNTY	100,000	100,000	210	100,210
914072J87	5,902,458	UNIVERSITY ARK UNIV REV	140,000	140,000	486	140,486
167593AN2	5,903,378	CHICAGO ILL O HARE INTL ARPT REV	80,000	111,610	1,705	113,315
740816AM5	5,903,379	PRESIDENT AND FELLOWS OF HARVARD C	460,000	459,230	4,267	463,496
485424NF8	5,903,872	KANSAS ST DEPT TRANSN HWY REV	40,000	47,319	306	47,626
646066ZA1	5,903,873	NEW JERSEY ST EDL FACS AUTH RE	80,000	79,661	858	80,519
646066ZB9	5,903,874	NEW JERSEY ST EDL FACS AUTH RE	90,000	89,593	996	90,589
345102LT2	5,904,206	FOOTHILL-DE ANZA CALIF CMNTY C	140,000	138,771	1,128	139,899
646139X83	5,904,207	NEW JERSEY ST TPK AUTH TPK REV	240,000	353,604	5,682	359,285
15504RET2	5,904,508	CENTRAL PUGET SOUND REGL AUTH	90,000	118,629	2,471	121,100
462590LF5	5,906,703	IOWA STUDENT LN LIQUIDITY CORP	540,000	540,000	7,369	547,369
63968AL78	5,906,704	NEBRASKA PUB PWR DIST REV	70,000	70,000	619	70,619
683042AJ4	5,906,705	ONTARIO CALIF INTL ARPT AUTH R	300,000	300,000	4,009	304,009
57429LAM8	5,910,740	MARYLAND ST TRANSN AUTH LTD	50,000	62,842	1,108	63,950
592041XT9	5,910,741	MET GOVT NASHVILLE & DAVIDSON	210,000	210,000	515	210,515
592041XU6	5,910,742	MET GOVT NASHVILLE & DAVIDSON	120,000	120,000	299	120,299
64966LM73	5,910,743	NEW YORK N Y	420,000	444,476	6,563	451,038
66285WFT8	5,910,744	NORTH TEX TWY AUTH REV	600,000	788,429	12,615	801,044
89602NVM3	5,917,356	TRIBOROUGH BRDG & TUNL AUTH N Y RE	500,000	626,056	12,796	638,852
64990CJT9	5,917,726	NEW YORK ST DORM AUTH REVS NON	160,000	160,000	1,611	161,611
64990CJU6	5,917,853	NEW YORK ST DORM AUTH REVS NON	170,000	170,000	1,796	171,796
478111AC1	5,917,962	JOHNS HOPKINS HEALTH SYSTEM CORP	90,000	90,000	1,592	91,592
86657MBK1	5,917,963	SUMTER LANDING CMNTY DEV DIST	350,000	350,000	1,217	351,217
78349AAA1	5,918,752	RWJ BARNABAS HEALTH INC	700,000	700,000	6,893	706,893
928077JZ0	5,920,142	VIRGINIA PORT AUTH PORT FAC RE	210,000	207,024	2,446	209,470
928077KA3	5,920,143	VIRGINIA PORT AUTH PORT FAC RE	280,000	275,775	3,354	279,129
928077KB1	5,920,144	VIRGINIA PORT AUTH PORT FAC RE	150,000	147,607	1,847	149,454
93730PAJ5	5,922,143	WASHINGTON BIOMEDICAL RESH FACS 3	170,000	212,368	3,636	216,003
927793TC3	5,923,017	VIRGINIA COMWLTH TRANSN BRD TRANSN	1,360,000	1,625,100	33,550	1,658,650
6055805X3	5,926,638	MISSISSIPPI ST	270,000	322,598	7,081	329,679
235241LW4	5,933,133	DALLAS TX AREA RAPID TRAN	220,000	253,241	4,604	257,844

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69848AAA6	5,933,134	PANHANDLE TEX ECONOMIC DEV COR	320,000	303,718	3,755	307,472
235241LW4	5,933,368	DALLAS TX AREA RAPID TRAN	10,000	11,566	209	11,775
882723B81	5,933,369	TEXAS ST	700,000	719,957	2,239	722,196
977100DR4	5,933,451	WISCONSIN ST GEN FD ANNUAL APP	350,000	320,170	5,765	325,934
04048RDS2	5,933,536	ARIZONA BRD REGENTS ARIZ ST UNIV S	100,000	121,169	2,068	123,237
59333PW20	5,934,435	MIAMI-DADE CNTY FLA AVIATION R	310,000	289,087	996	290,083
837151FV6	5,934,528	SOUTH CAROLINA ST PUB SVCS AUT	210,000	225,889	3,982	229,871
575579WX1	5,934,774	MASSACHUSETTS BAY TRANSN AUTH MASS	380,000	454,122	7,307	461,429
60636AMR1	5,935,679	MISSOURI ST HEALTH & EDL FACS	1,050,000	1,015,776	10,731	1,026,507
914805FD3	5,954,183	UNIVERSITY PITTSBURGH PA HIGHE	210,000	210,000	933	210,933
882722KF7	5,955,204	TEXAS ST	350,000	447,614	1,609	449,224
646139W35	5,955,387	NJ ST TPK AUTH	290,000	421,202	7,167	428,369
64966HTX8	5,955,388	NEW YORK N Y	110,000	137,407	2,743	140,150
64971M5L2	5,955,389	NEW YORK N Y CITY TRANSITIONAL FIN	140,000	170,858	3,900	174,759
837151NP0	5,955,390	SOUTH CAROLINA ST PUB SVCS AUT	530,000	549,655	10,534	560,189
977100EL6	5,955,796	WISCONSIN ST GEN FD ANNUAL APP	350,000	350,000	6,920	356,920
45528SS51	5,955,955	INDIANAPOLIS IND LOC PUB IMPT BD B	170,000	218,557	3,061	221,618
696624AX3	5,958,028	PALM DESERT CALIF REDEV AGY SU	140,000	138,252	365	138,617
79730WBM1	5,958,141	SAN DIEGO CALIF REDEV AGY SUCC	70,000	69,045	350	69,395
977100EL6	5,958,142	WISCONSIN ST GEN FD ANNUAL APP	350,000	349,849	6,920	356,768
977100EL6	5,958,143	WISCONSIN ST GEN FD ANNUAL APP	70,000	69,978	1,384	71,362
29270CL37	5,958,665	ENERGY NORTHWEST WASH ELEC REV	50,000	50,166	469	50,635
73474TAD2	5,958,666	PORT MORROW ORE TRANSMISSION F	70,000	72,286	411	72,697
43232BBU8	5,958,852	HILLSBOROUGH CNTY FLA FOURTH C	320,000	320,000	1,133	321,133
438670WP2	5,958,853	HONOLULU HAWAII CITY & CNTY	370,000	449,533	8,661	458,194
977100EL6	5,958,854	WISCONSIN ST GEN FD ANNUAL APP	140,000	140,882	2,768	143,650
977100EL6	5,958,855	WISCONSIN ST GEN FD ANNUAL APP	280,000	281,591	5,536	287,127
249218AK4	5,962,088	DENVER COLO PUB SCHS CTFS PARTN	350,000	460,833	9,278	470,111
73358WAJ3	5,962,310	PORT AUTH N Y & N J	290,000	350,986	7,298	358,284
45528SS51	5,962,695	INDIANAPOLIS IND LOC PUB IMPT BD B	350,000	440,327	6,303	446,630
25477GER2	5,962,853	DISTRICT COLUMBIA INCOME TAX REV	390,000	439,802	8,119	447,920

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254845GQ7	5,962,854	DISTRICT COLUMBIA WTR & SWR AUTH P	320,000	387,161	1,473	388,634
254845GQ7	5,968,585	DISTRICT COLUMBIA WTR & SWR AUTH P	40,000	48,097	184	48,281
837147D3	5,968,803	SOUTH CAROLINA ST PUB SVC AUTH REV	180,000	205,272	3,444	208,716
89602NVM3	5,968,997	TRIBOROUGH BRDG & TUNL AUTH N Y RE	150,000	178,318	3,839	182,157
02765UCY8	5,970,003	AMERICAN MUN PWR OHIO INC	350,000	434,153	4,765	438,918
86657MBK1	5,973,433	SUMTER LANDING CMNTY DEV DIST	320,000	315,129	1,113	316,241
010604DF0	5,973,774	ALABAMA ST PORT AUTH DOCKS FAC	310,000	310,000	1,220	311,220
86657MBK1	5,973,775	SUMTER LANDING CMNTY DEV DIST	250,000	247,865	869	248,735
010604DF0	5,974,056	ALABAMA ST PORT AUTH DOCKS FAC	240,000	243,655	944	244,600
86657MBK1	5,983,526	SUMTER LANDING CMNTY DEV DIST	110,000	107,450	382	107,832
68607DNL5	5,983,595	OREGON ST DEPT TRANSN HWY USER TAX	180,000	224,536	4,842	229,378
02765UCY8	5,984,784	AMERICAN MUN PWR OHIO INC	350,000	433,510	4,765	438,275
73358WCX0	5,988,672	PORT AUTH N Y & N J	160,000	195,247	4,518	199,765
73358WCX0	5,988,786	PORT AUTH N Y & N J	350,000	432,057	9,882	441,939
955116BP2	5,992,235	W PALM BEACH FL	600,000	589,298	1,999	591,297
60636WNU5	6,004,051	MISSOURI ST HWY & TRANSN COMMN	350,000	414,747	9,529	424,276
64966HTX8	6,004,052	NEW YORK N Y	180,000	221,481	4,489	225,970
917565LB7	6,004,989	UTAH TRAN AUTH SALES TAX REV	250,000	317,340	5,607	322,947
478111AC1	6,007,662	JOHNS HOPKINS HEALTH SYSTEM CORP	350,000	346,199	6,192	352,391
25477GKY9	6,007,899	DISTRICT COLUMBIA INCOME TAX	340,000	418,541	7,921	426,461
60636WNU5	6,018,455	MISSOURI ST HWY & TRANSN COMMN	140,000	166,092	3,812	169,903
42219UBQ4	6,019,748	HEALTH CARE AUTH FOR BAPTIST H	350,000	372,686	8,876	381,562
592643CF5	6,022,854	METROPOLITAN WASH D C ARPTS AU	90,000	132,511	560	133,070
592643CF5	6,022,855	METROPOLITAN WASH D C ARPTS AU	140,000	206,542	871	207,413
48305QAC7	6,023,497	KAISER FOUNDATION HOSPITALS	350,000	351,099	5,513	356,611
70213HAC2	6,023,863	PARTNERS HEALTHCARE SYSTEM INC	140,000	135,394	1,921	137,315
44420RAA8	6,026,953	HUDSON YDS INFRASTRUCTURE CORP	700,000	703,105	5,726	708,831
235417AA0	6,034,809	DALLAS TEX CONVENTION CTR HOTEL DE	270,000	356,933	6,379	363,312
13034PZW0	6,038,818	CALIFORNIA HSG FIN AGY REV	730,000	730,000	6,672	736,672
254010AE1	6,042,566	DIGNITY HEALTH	350,000	367,203	9,217	376,421
13034PZW0	6,050,016	CALIFORNIA HSG FIN AGY REV	350,000	351,548	3,199	354,747
41978CAS4	6,051,827	HAWAII ST ARPTS SYS CUSTOMER F	700,000	700,000	9,669	709,669
130179KK9	6,055,057	CALIFORNIA EDL FACS AUTH REV	455,000	455,000	1,454	456,454

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735389ZE1	6,059,739	PORT SEATTLE WASH REV	530,000	530,000	9,951	539,951
899647RM5	6,064,027	TULSA OKLA ARPTS IMPT TR GENL	125,000	125,000	1,823	126,823
899647RP8	6,064,028	TULSA OKLA ARPTS IMPT TR GENL	75,000	75,000	1,156	76,156
899647RQ6	6,064,029	TULSA OKLA ARPTS IMPT TR GENL	70,000	70,000	1,094	71,094
899647RR4	6,064,030	TULSA OKLA ARPTS IMPT TR GENL	90,000	90,000	1,425	91,425
899647RM5	6,064,443	TULSA OKLA ARPTS IMPT TR GENL	40,000	40,482	583	41,066
899647RN3	6,064,444	TULSA OKLA ARPTS IMPT TR GENL	75,000	75,970	1,125	77,095
899647RP8	6,064,445	TULSA OKLA ARPTS IMPT TR GENL	50,000	50,663	771	51,434
899647RQ6	6,064,446	TULSA OKLA ARPTS IMPT TR GENL	90,000	91,121	1,406	92,528
899647RT0	6,064,447	TULSA OKLA ARPTS IMPT TR GENL	350,000	355,768	5,800	361,568
001306AB5	6,066,006	AHS HOSP CORP	178,000	211,737	2,981	214,718
899647RT0	6,066,007	TULSA OKLA ARPTS IMPT TR GENL	20,000	20,296	331	20,627
899647RN3	6,074,091	TULSA OKLA ARPTS IMPT TR GENL	40,000	40,637	600	41,237
899647RQ6	6,074,092	TULSA OKLA ARPTS IMPT TR GENL	40,000	40,632	625	41,257
64578JAU0	6,076,499	NEW JERSEY ECONOMIC DEV AUTH M	70,000	70,000	1,513	71,513
64578JAW6	6,076,500	NEW JERSEY ECONOMIC DEV AUTH M	70,000	70,000	1,633	71,633
79039MAY6	6,079,824	ST JOHNS CNTY FLA INDL DEV AUT	210,000	210,000	2,217	212,217
85258PAB0	6,080,553	ST JOSEPHS HSP & MED CTR	400,000	407,112	6,112	413,224
85258PAB0	6,084,255	ST JOSEPHS HSP & MED CTR	20,000	20,429	306	20,735
93978HSU0	6,094,641	WASHINGTON ST HEALTH CARE FACS	420,000	420,000	3,724	423,724
047681QT1	6,107,421	ATLANTA & FULTON CNTY GA REC A	310,000	310,000	4,899	314,899
451443ZR9	6,110,096	IDAHO ST BLDG AUTH BLDG REV	70,000	70,000	442	70,442
10103DAB2	6,111,455	BOSTON MEDICAL CENTER CORP	140,000	140,000	1,993	141,993
85258PAB0	6,115,804	ST JOSEPHS HSP & MED CTR	150,000	155,697	2,292	157,989
184691A#0	5,246,222	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	4,288	4,288
184691A@2	5,246,224	CLEARBRIDGE AMERICAN ENERGY MLP FU	—	—	7,088	7,088
31419AL62	4,481,049	FNMA 15YR	154,247	165,179	527	165,707
90265EAH3	5,223,075	UDR INC	1,000,000	999,931	3,083	1,003,014
38377TDN8	5,249,612	GNMA_11-13	343,451	371,212	1,057	372,269
3128PSGU5	4,263,645	FGOLD 15YR	68,135	71,953	230	72,183
92553PAT9	5,197,448	VIACOM INC	1,000,000	993,971	7,083	1,001,055
296464AA8	4,366,725	ESKOM HOLDINGS LTD	55,000	54,867	835	55,701
296464AA8	4,373,410	ESKOM HOLDINGS LTD	200,000	199,584	3,035	202,619
406216BD2	5,204,865	HALLIBURTON CO	1,000,000	993,650	8,750	1,002,400

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
55616XAK3	5,216,845	MACYS RETAIL HOLDINGS INC	1,000,000	995,961	7,292	1,003,252
62856RAB1	5,399,832	MYRIAD INTERNATIONAL HLDG BV	200,000	207,536	3,433	210,969
78409VAJ3	5,679,650	S&P GLOBAL INC	1,000,000	999,434	7,058	1,006,492
023135AM8	5,540,241	AMAZON.COM INC	1,000,000	997,982	13,383	1,011,365
772739AP3	4,883,371	ROCK-TENN CO	30,000	29,931	175	30,106
E18600344	5,002,551	NAMIBIA REPUBLIC OF (GOVERNMENT)	210,000	221,562	5,711	227,273
22025YAM2	5,052,594	CORRECTIONS CORP OF AMERICA	20,000	20,000	69	20,069
22025YAM2	5,052,595	CORRECTIONS CORP OF AMERICA	20,000	20,059	69	20,128
38869PAK0	5,056,304	GRAPHIC PACKAGING INTERNATIONAL IN	20,000	20,127	42	20,169
37045VAD2	5,224,423	GENERAL MOTORS CO	80,000	80,000	226	80,226
89469AAB0	5,359,269	TREEHOUSE FOODS INC	35,000	35,000	218	35,218
12527GAB9	5,557,615	CF INDUSTRIES INC	15,000	15,884	534	16,419
458140AT7	5,665,937	INTEL CORP	2,500,000	2,498,135	31,306	2,529,441
30711XJX3	6,122,580	CAS_17-C03	509,000	542,239	415	542,655
30711XNX8	6,122,589	CAS_17-C05	123,000	125,589	84	125,673
30711XNX8	6,122,779	CAS_17-C05	250,000	255,491	171	255,662
30711XJX3	6,135,786	CAS_17-C03	152,000	162,111	124	162,235
4424355B5	5,580,636	HOUSTON TEX UTIL SYS REV	330,000	350,016	5,825	355,841
68607LXQ5	5,580,637	OREGON ST	30,000	35,557	737	36,293
68607VJ97	5,580,638	OREGON ST DEPT ADMINISTRATIVE	65,000	65,404	132	65,536
68607VK20	5,580,639	OREGON ST DEPT ADMINISTRATIVE	60,000	60,449	132	60,581
68607VK38	5,580,640	OREGON ST DEPT ADMINISTRATIVE	30,000	30,195	68	30,263
88283LHU3	5,588,349	TEXAS TRANSN COMMN ST HWY FD REV	155,000	181,260	669	181,929
64966JAN6	5,614,411	NEW YORK N Y	330,000	369,970	7,545	377,515
76222RHN5	5,662,018	RHODE ISLAND ST & PROVIDENCE PLANT	60,000	62,299	233	62,532
76222RHP0	5,662,019	RHODE ISLAND ST & PROVIDENCE PLANT	65,000	67,732	263	67,995
76222RHQ8	5,662,020	RHODE ISLAND ST & PROVIDENCE PLANT	85,000	88,810	355	89,165
235308RA3	5,678,938	DALLAS TEX INDPT SCH DIST	240,000	263,368	3,268	266,636
033177XU5	5,682,695	ANCHORAGE ALASKA ELEC UTIL REV	60,000	63,367	1,590	64,957
11502RAB6	5,682,697	BROWARD CNTY FLA HALF-CENT SALES T	190,000	205,573	983	206,556
088281BG4	5,691,838	BEXAR CNTY TEX	315,000	328,087	7,887	335,975
79642BLT8	5,692,870	SAN ANTONIO TEX WTR REV	300,000	320,580	8,604	329,185
341507ZP9	5,693,446	FLORIDA ST BRD ED LOTTERY REV	120,000	125,343	2,634	127,977
235241LT1	5,693,788	DALLAS TX AREA RAPID TRAN	300,000	310,959	7,811	318,770
977100AC0	5,700,777	WISCONSIN ST GEN FD ANNUAL APPROP	190,000	213,764	5,415	219,179
4424355B5	5,708,634	HOUSTON TEX UTIL SYS REV	65,000	67,539	1,147	68,686
574218A94	5,708,852	MARYLAND ST HEALTH & HIGHER ED	30,000	30,000	231	30,231

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
574218B36	5,708,853	MARYLAND ST HEALTH & HIGHER ED	30,000	30,000	267	30,267
68607LXQ5	5,736,010	OREGON ST	30,000	34,955	737	35,692
718814ZZ2	5,738,281	PHOENIX AZ SERIES A	150,000	174,213	2,635	176,848
68607LXQ5	5,813,818	OREGON ST	190,000	236,801	4,665	241,466
88283LHU3	5,828,572	TEXAS TRANSN COMMN ST HWY FD REV	100,000	122,565	432	122,997
955116BG2	5,828,731	W PALM BEACH FL	30,000	30,000	66	30,066
48305QAA1	5,832,855	KAISER FOUNDATION HOSPITALS	30,000	31,436	88	31,524
23542JBN4	5,833,118	DALLAS TEX WTRWKS & SWR SYS RE	100,000	100,000	216	100,216
837151RW1	5,843,039	SOUTH CAROLINA ST PUB SVCS AUT	100,000	100,000	995	100,995
812643GE8	5,843,658	SEATTLE WASH MUN LT & PWR REV	70,000	87,915	1,006	88,922
837151RW1	5,843,659	SOUTH CAROLINA ST PUB SVCS AUT	50,000	50,427	498	50,925
47770VAV6	5,845,300	JOBSONIO BEVERAGE SYS OHIO STA	200,000	224,069	2,657	226,726
64971WJ68	5,845,585	NEW YORK N Y CITY TRANSITIONAL	280,000	277,023	3,010	280,033
67756A2N1	5,848,324	OHIO ST HIGHER EDL FAC COMMN R	20,000	21,096	245	21,341
67756A2P6	5,848,325	OHIO ST HIGHER EDL FAC COMMN R	20,000	21,461	257	21,717
60534WBL1	5,848,480	MISSISSIPPI DEV BK SPL OBLIG	100,000	100,000	539	100,539
60534WBM9	5,848,481	MISSISSIPPI DEV BK SPL OBLIG	100,000	100,000	589	100,589
88283LHU3	5,851,552	TEXAS TRANSN COMMN ST HWY FD REV	30,000	37,431	129	37,560
880541XZ5	5,851,756	TENNESSEE ST	50,000	50,000	271	50,271
880541YA9	5,851,757	TENNESSEE ST	60,000	60,000	340	60,340
59333PV54	5,865,100	MIAMI-DADE CNTY FLA AVIATION R	60,000	60,854	135	60,989
438701F82	5,867,463	HONOLULU HAWAII CITY & CNTY WA	20,000	20,000	173	20,173
4424355B5	5,869,168	HOUSTON TEX UTIL SYS REV	20,000	22,343	353	22,696
64985HWX1	5,882,878	NEW YORK ST ENVIRONMENTAL FACS	20,000	20,187	157	20,344
4386705Y3	5,902,435	HONOLULU HAWAII CITY & CNTY	30,000	30,000	63	30,063
63968AL78	5,906,677	NEBRASKA PUB PWR DIST REV	20,000	20,000	177	20,177
29270CL37	5,958,646	ENERGY NORTHWEST WASH ELEC REV	10,000	10,033	94	10,127
79642BLT8	5,692,872	SAN ANTONIO TEX WTR REV	1,000,000	1,068,601	28,681	1,097,283
341507ZP9	5,693,447	FLORIDA ST BRD ED LOTTERY REV	400,000	417,811	8,779	426,589
235241LT1	5,693,790	DALLAS TX AREA RAPID TRAN	1,000,000	1,036,529	26,038	1,062,567
977100AC0	5,700,780	WISCONSIN ST GEN FD ANNUAL APPROP	640,000	720,046	18,240	738,286
4424355B5	5,708,637	HOUSTON TEX UTIL SYS REV	220,000	228,593	3,883	232,476
574218A94	5,708,856	MARYLAND ST HEALTH & HIGHER ED	100,000	100,000	769	100,769
574218B36	5,708,857	MARYLAND ST HEALTH & HIGHER ED	100,000	100,000	890	100,890

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
68607LXQ5	5,813,820	OREGON ST	290,000	361,433	7,120	368,553
88283LHU3	5,828,575	TEXAS TRANSN COMMN ST HWY FD REV	150,000	183,848	647	184,495
955116BG2	5,828,734	W PALM BEACH FL	40,000	40,000	87	40,087
23542JBN4	5,833,120	DALLAS TEX WTRWKS & SWR SYS RE	150,000	150,000	324	150,324
837151RW1	5,843,040	SOUTH CAROLINA ST PUB SVCS AUT	150,000	150,000	1,493	151,493
812643GE8	5,843,661	SEATTLE WASH MUN LT & PWR REV	110,000	138,153	1,581	139,734
837151RW1	5,843,662	SOUTH CAROLINA ST PUB SVCS AUT	70,000	70,598	697	71,295
47770VAY6	5,845,301	JOBSONIO BEVERAGE SYS OHIO STA	300,000	336,104	3,985	340,089
64971WJ68	5,845,586	NEW YORK N Y CITY TRANSITIONAL	420,000	415,534	4,515	420,049
67756A2N1	5,848,326	OHIO ST HIGHER EDL FAC COMMN R	30,000	31,644	368	32,012
67756A2P6	5,848,327	OHIO ST HIGHER EDL FAC COMMN R	30,000	32,191	385	32,576
60534WBL1	5,848,482	MISSISSIPPI DEV BK SPL OBLIG	150,000	150,000	809	150,809
60534WBM9	5,848,483	MISSISSIPPI DEV BK SPL OBLIG	150,000	150,000	884	150,884
88283LHU3	5,851,554	TEXAS TRANSN COMMN ST HWY FD REV	40,000	49,908	173	50,080
880541XZ5	5,851,758	TENNESSEE ST	80,000	80,000	433	80,433
880541YA9	5,851,759	TENNESSEE ST	80,000	80,000	453	80,453
977100AC0	5,863,383	WISCONSIN ST GEN FD ANNUAL APPROP	50,000	58,909	1,425	60,334
29270CL37	5,958,648	ENERGY NORTHWEST WASH ELEC REV	20,000	20,066	188	20,254
296464AA8	4,366,749	ESKOM HOLDINGS LTD	1,390,000	1,386,637	21,091	1,407,728
296464AA8	4,373,419	ESKOM HOLDINGS LTD	600,000	598,753	9,104	607,858
681919AZ9	4,754,748	OMNICOM GROUP INC	7,500,000	7,485,628	135,938	7,621,566
836205AQ7	4,798,656	SOUTH AFRICA REPUBLIC OF (GOVERN	1,550,000	1,609,518	20,889	1,630,407
279158AB5	4,823,090	ECOPETROL SA	4,000,000	4,202,926	83,028	4,285,954
87973PAC8	4,830,110	TEMASEK FINANCIAL I LTD	10,000,000	9,959,645	64,653	10,024,298
E18600344	5,002,561	NAMIBIA REPUBLIC OF (GOVERNMENT)	1,890,000	1,994,061	51,398	2,045,459
22025YAM2	5,052,599	CORRECTIONS CORP OF AMERICA	305,000	305,000	1,048	306,048
22025YAM2	5,052,600	CORRECTIONS CORP OF AMERICA	300,000	300,882	1,031	301,914
38869PAK0	5,056,310	GRAPHIC PACKAGING INTERNATIONAL IN	305,000	306,934	644	307,578
22025YAM2	5,099,242	CORRECTIONS CORP OF AMERICA	2,000,000	2,015,387	6,875	2,022,262
38869PAK0	5,099,541	GRAPHIC PACKAGING INTERNATIONAL IN	2,000,000	2,023,378	4,222	2,027,600
717081DE0	5,129,903	PFIZER INC	27,000,000	26,946,562	438,600	27,385,162
002824BL3	5,147,384	ABBOTT LABORATORIES	2,000,000	1,979,658	2,889	1,982,547
437076AS1	5,200,236	HOME DEPOT INC	5,000,000	5,538,467	110,156	5,648,623
110122AX6	5,303,567	BRISTOL-MYERS SQUIBB CO	20,000,000	19,188,542	150,000	19,338,542
665772CJ6	5,303,891	NORTHERN STATES POWER COMPANY (MIN	6,500,000	5,377,839	46,656	5,424,495

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911312AR7	5,303,895	UNITED PARCEL SERVICE INC	815,000	708,243	2,462	710,705
89469AAB0	5,359,272	TREEHOUSE FOODS INC	675,000	675,000	4,205	679,205
62856RAB1	5,399,833	MYRIAD INTERNATIONAL HLDG BV	1,400,000	1,452,752	24,033	1,476,785
478165AH6	5,709,298	SC JOHNSON & SON INC	500,000	499,071	1,056	500,127
478165AH6	5,709,299	SC JOHNSON & SON INC	600,000	610,655	1,267	611,921
651229AS5	5,709,441	NEWELL RUBBERMAID INC	1,000,000	997,551	19,500	1,017,051
775109BE0	5,736,017	ROGERS COMMUNICATIONS INC	11,750,000	11,680,357	160,910	11,841,267
92826CAE2	5,737,737	VISA INC	19,000,000	18,976,417	300,068	19,276,485
3136AQJ5	5,766,896	FNA_16-M2	1,049,998	1,070,518	3,045	1,073,563
904311AA5	5,828,735	UNDER ARMOUR INC	10,000,000	9,964,656	122,778	10,087,434
25466AAJ0	5,848,328	DISCOVER BANK	5,000,000	4,995,380	45,042	5,040,421
605417BZ6	5,919,352	MISSISSIPPI POWER COMPANY	6,000,000	5,289,236	32,583	5,321,819
605417BZ6	5,969,800	MISSISSIPPI POWER COMPANY	440,000	389,540	2,389	391,930
191229AB9	6,077,152	COCA-COLA ICECEK AS	600,000	600,000	2,951	602,951
30711XJX3	6,122,581	CAS_17-C03	2,460,000	2,620,647	2,008	2,622,654
30711XEP5	6,122,590	CAS_17-C01	1,408,000	1,537,443	1,278	1,538,721
30711XNX8	6,122,594	CAS_17-C05	595,000	607,523	406	607,929
30711XNX8	6,122,595	CAS_17-C05	3,000,000	3,065,962	2,049	3,068,010
30711XNX8	6,122,780	CAS_17-C05	1,100,000	1,124,160	751	1,124,911
30711XNX8	6,122,781	CAS_17-C05	400,000	408,785	273	409,059
30711XJX3	6,124,820	CAS_17-C03	4,000,000	4,251,981	3,265	4,255,245
30711XJX3	6,135,792	CAS_17-C03	2,858,000	3,048,112	2,333	3,050,444
30711XJX3	6,136,445	CAS_17-C03	5,000,000	5,332,311	4,081	5,336,392
032654AH8	5,542,132	ANALOG DEVICES INC	1,000,000	978,702	11,979	990,681
345397XA6	5,557,527	FORD MOTOR CREDIT COMPANY LLC	500,000	500,000	5,007	505,007
89469AAB0	5,679,420	TREEHOUSE FOODS INC	750,000	750,698	4,672	755,370
49446RAN9	5,708,432	KIMCO REALTY CORP	2,000,000	1,990,920	34,000	2,024,920
478165AH6	5,709,300	SC JOHNSON & SON INC	3,500,000	3,493,500	7,389	3,500,889
594918BK9	5,716,652	MICROSOFT CORP	6,000,000	5,984,503	124,600	6,109,103
887317AX3	5,726,066	TIME WARNER INC	500,000	484,721	7,140	491,862
594918BZ6	5,962,838	MICROSOFT CORPORATION	3,000,000	2,993,757	29,042	3,022,799
74333JAG6	6,051,807	PROG_17-SFR1	3,000,000	2,999,032	8,290	3,007,322
89171UCS6	6,075,657	TPMT_15-4	1,968,000	2,036,209	5,740	2,041,949
345397VR1	6,095,164	FORD MOTOR CREDIT CO LLC	200,000	213,157	2,875	216,032
30711XJX3	6,122,582	CAS_17-C03	624,000	664,749	509	665,259
30711XNX8	6,122,599	CAS_17-C05	151,000	154,178	103	154,281
30711XNX8	6,122,782	CAS_17-C05	250,000	255,491	171	255,662
30711XJX3	6,135,799	CAS_17-C03	130,000	138,647	106	138,754
4424355B5	5,580,645	HOUSTON TEX UTIL SYS REV	4,840,000	5,133,563	85,432	5,218,996
68607VK38	5,580,649	OREGON ST DEPT ADMINISTRATIVE	480,000	483,113	1,092	484,205
88283LHU3	5,588,351	TEXAS TRANSN COMMN ST HWY FD REV	2,235,000	2,613,649	9,644	2,623,293
76222RHN5	5,662,023	RHODE ISLAND ST & PROVIDENCE PLANT	880,000	913,722	3,420	917,142

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76222RHP0	5,662,024	RHODE ISLAND ST & PROVIDENCE PLANT	930,000	969,090	3,769	972,858
76222RHQ8	5,662,025	RHODE ISLAND ST & PROVIDENCE PLANT	1,275,000	1,332,145	5,326	1,337,471
033177XU5	5,682,699	ANCHORAGE ALASKA ELEC UTIL REV	880,000	929,385	23,313	952,698
235241LT1	5,693,796	DALLAS TX AREA RAPID TRAN	3,400,000	3,524,200	88,528	3,612,727
4424355B5	5,708,654	HOUSTON TEX UTIL SYS REV	745,000	774,098	13,150	787,248
574218B36	5,708,861	MARYLAND ST HEALTH & HIGHER ED	340,000	340,000	3,026	343,026
88283LHU3	5,828,583	TEXAS TRANSN COMMN ST HWY FD REV	900,000	1,103,088	3,884	1,106,972
955116BG2	5,828,739	W PALM BEACH FL	250,000	250,000	546	250,546
812643GE8	5,843,668	SEATTLE WASH MUN LT & PWR REV	630,000	791,239	9,056	800,295
67756A2N1	5,848,329	OHIO ST HIGHER EDL FAC COMMN R	180,000	189,864	2,207	192,072
88283LHU3	5,851,556	TEXAS TRANSN COMMN ST HWY FD REV	230,000	286,968	992	287,961
880541XZ5	5,851,762	TENNESSEE ST	440,000	440,000	2,383	442,383
880541YA9	5,851,763	TENNESSEE ST	500,000	500,000	2,833	502,833
59333PV54	5,865,104	MIAMI-DADE CNTY FLA AVIATION R	610,000	618,681	1,375	620,056
438701F82	5,867,468	HONOLULU HAWAII CITY & CNTY WA	210,000	210,000	1,820	211,820
4424355B5	5,869,170	HOUSTON TEX UTIL SYS REV	230,000	256,948	4,060	261,007
718814ZZ2	5,874,474	PHOENIX AZ SERIES A	110,000	137,155	1,932	139,087
64985HWX1	5,882,882	NEW YORK ST ENVIRONMENTAL FACS	210,000	211,964	1,651	213,615
4386705Y3	5,902,439	HONOLULU HAWAII CITY & CNTY	315,000	315,000	661	315,661
63968AL78	5,906,685	NEBRASKA PUB PWR DIST REV	210,000	210,000	1,856	211,856
29270CL37	5,958,650	ENERGY NORTHWEST WASH ELEC REV	10,000	10,033	94	10,127
87165BAC7	6,195,476	SYNCHRONY FINANCIAL	1,000,000	3,996,436	7,917	4,004,353
20,005	20,006	Property R & D LLC	985,831	976,793	5,894	982,688
26,606	26,607	ROCHESTER RESORTS INC	2,721,971	2,759,066	14,416	2,773,482
26,611	26,612	TRIANGLE REAL ESTATE OF GASTONIA, INC.	82,640	109,869	639	110,508
26,688	26,689	B. A. VENTURES, LLC	447,312	509,786	2,880	512,666
26,798	26,799	WINKAL HOLDINGS, L.L.C.	9,186,720	9,208,676	33,441	9,242,117
26,814	26,815	TLG Holdings & Development, Inc.	5,114,801	5,133,049	21,217	5,154,266
26,862	26,863	THORNEBERRY LTD	10,000,352	10,020,412	31,731	10,052,144
27,018	27,019	SGD - Huntington, L.L.C.	1,718,881	1,726,261	7,970	1,734,230
27,160	27,161	Belgrade, L.L.C.	2,637,898	2,648,690	9,160	2,657,851
27,218	27,219	ET MT Limited Partnership	8,252,317	8,268,424	28,250	8,296,675
27,219	27,220	Las Palmas Park Limited Partnership	9,447,339	9,466,450	30,372	9,496,821
27,265	27,266	Second Berkshire Properties, LLC	111,036	151,071	590	151,662
27,266	27,267	Second Berkshire Properties, LLC	88,433	106,869	418	107,287
27,267	27,268	Second Berkshire Properties, LLC	208,438	242,706	949	243,655
27,289	27,290	2101 ECH, LLC	126,021	157,193	668	157,861
27,308	27,309	Casa Fiesta Tempe Limited Partnership	12,018,965	12,043,452	38,138	12,081,589

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
27,309	27,310	Skyway Partners	4,388,904	4,396,217	17,524	4,413,741
27,320	27,321	North Star Trust Company, Trustee	637,675	641,454	2,828	644,282
27,322	27,323	A.J. Palmas Limited Partnership	5,553,405	5,564,720	17,622	5,582,341
27,356	27,357	BFW / Howell Associates, LLC	518,289	581,707	2,758	584,465
27,357	27,358	Dick Road-Blend-All Hotel Development	347,293	389,968	1,809	391,777
27,358	27,359	FBBT Assoc.,Ranger I, LLC, VE Assoc.LLC	167,216	187,763	871	188,634
27,443	27,444	Project 38, LLC	1,492,627	1,543,336	6,587	1,549,923
27,716	27,717	ELK GROVE MEDICAL DENTAL CENTER	534,205	569,109	2,507	571,617
27,730	27,731	WALTER MULLER TRUST	857,577	865,286	3,908	869,195
27,732	27,733	EP GMP II, LP	360,362	372,427	1,645	374,072
27,751	27,752	PAYSON PLAZA SHOPPING CENTER LLC	1,272,141	1,283,824	5,959	1,289,784
27,793	27,794	RT FAIRFOREST BUILDING 6, LLC	461,259	495,634	2,239	497,873
27,798	27,799	PROJECT 101 ASSOCIATES	2,258,555	2,275,651	10,506	2,286,157
27,801	27,802	Lock & Hold Storage LLC	1,022,211	1,031,297	4,899	1,036,195
27,866	27,867	3211 Shawnee Industrial Way, LLC	1,640,071	1,650,228	8,031	1,658,260
27,918	27,919	1415 LOUISIANA, INC.	12,248,866	12,278,325	64,768	12,343,093
27,920	27,921	RIO - PAS INVESTMENTS, INC	1,321,826	1,339,989	6,666	1,346,655
27,926	27,927	B.A. PERIMETER PARTNERSHIP	1,613,681	1,638,993	7,963	1,646,956
27,936	27,937	Lakeway Plaza Partners II	1,774,470	1,781,026	9,395	1,790,421
27,989	27,990	Ten East Partners, LP	996,410	1,016,971	5,441	1,022,412
27,999	28,000	Clover Ridge Apts. LLC	914,238	932,257	4,786	937,043
28,009	28,010	CENTER PARK APARTMENTS, INC.	457,564	467,069	2,363	469,431
28,017	28,018	CAR PASO PARTNERS, L.P.	773,963	789,320	3,828	793,148
28,031	28,032	THF Steamboat Springs Development, LLC	2,872,446	2,883,794	13,986	2,897,780
28,033	28,034	Redondo Beach Blvd.110 Frwy L.A. Partner	3,786,459	3,818,587	17,756	3,836,344
28,097	28,098	THE WONG FAMILY TRUST	52,897	52,840	260	53,100
28,099	28,100	TRICO RENTS, LP	74,518	74,127	350	74,477
28,100	28,101	RONALD H. BLOOM (BLOOM FAMILY TRUST)	166,786	167,622	851	168,473
28,101	28,102	Southwestern Holdings, LLC (SunLife)	134,416	135,264	663	135,927
28,104	28,105	425 Broadway RE Holdings, LLC	138,444	142,342	693	143,036
28,117	28,118	Mast Partners, L.P.	85,968	87,420	422	87,841
28,118	28,119	ZARADIETER PARTNERS, LP	139,870	142,181	686	142,867
28,119	28,120	EP PLAZA PARTNERS, LP	101,017	102,686	495	103,182
28,120	28,121	EP SIMANA, LP	267,113	271,527	1,310	272,837
28,121	28,122	KAMS Partners, L.P.	107,817	109,599	529	110,128
28,122	28,123	KAMS Partners, L.P.	101,989	103,675	500	104,175
28,123	28,124	EP DEL MESA PARTNERS, LP	159,296	161,929	781	162,710
28,124	28,125	EP DEL MESA PARTNERS, LP	197,179	200,437	967	201,404
28,125	28,126	RUMANAS, LP	118,501	120,459	581	121,040
28,126	28,127	RUMANAS, LP	126,086	128,215	619	128,833
28,127	28,128	RUMANAS, LP	145,190	147,641	712	148,354

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
28,128	28,129	RUMANAS, LP	153,787	156,383	755	157,138
28,129	28,130	2000 Lee Trevino, L.P.	196,207	199,450	962	200,412
28,306	28,307	BRE RC Las Palmas MP TX, LLC	11,237,333	11,259,785	31,277	11,291,062
28,316	28,317	ROL II LLC	739,524	746,002	3,357	749,359
28,317	28,318	LOR II LLC	359,261	362,408	1,631	364,039
28,318	28,319	Walnut Ridge Finance Corporation	2,517,762	2,529,638	10,751	2,540,389
28,322	28,323	Boynton Gardens Partnership	1,192,772	1,198,300	5,342	1,203,643
28,324	28,325	134 N. LaSalle LLC	2,045,033	2,063,303	7,394	2,070,697
28,332	28,333	Premier Investments, L.L.C.	6,234,905	6,273,624	27,186	6,300,810
28,333	28,334	Regional Park Limited	5,277,582	5,361,412	21,669	5,383,081
28,342	28,343	GGF Huntington, LLC	4,930,419	4,953,386	20,226	4,973,612
28,354	28,355	Springfield-St. Louis LLC	297,950	305,927	1,096	307,023
28,355	28,356	84 & 4th LLC	404,994	415,837	1,490	417,327
28,356	28,357	Kimberly Estates Mobile Home Park LLC	404,051	414,868	1,487	416,355
28,357	28,358	Palm Beach-LeChalet LLC	237,910	244,280	875	245,155
28,358	28,359	Clinton-North LLC	290,087	297,853	1,067	298,921
28,359	28,360	10300 Michigan Ave. LLC	269,553	276,770	992	277,761
28,360	28,361	Schiller Park Investments LLC	381,135	391,339	1,402	392,741
28,361	28,362	Plymouth-Evergreen LLC	135,083	138,699	497	139,196
28,362	28,363	Sterling Heights Investments LLC	145,579	149,477	536	150,013
28,363	28,364	Springfield-St. Louis LLC	308,669	316,933	1,136	318,068
28,364	28,365	Salem-Dayton LLC	322,600	331,237	1,187	332,423
28,365	28,366	Hoover-Gettysburg LLC	279,975	287,471	1,030	288,501
28,366	28,367	Smithville-Dayton LLC	346,746	356,029	1,276	357,305
28,367	28,368	Kettering-Dayton LLC	245,546	252,120	903	253,023
28,368	28,369	Reynolds-Dorr LLC	331,985	340,873	1,221	342,094
28,369	28,370	Dallas-Beckley LLC	337,112	350,348	1,255	351,604
28,370	28,371	Granbury-Texas LLC	333,648	342,581	1,228	343,809
28,371	28,372	Ingram-San Antonio LLC	389,992	400,433	1,435	401,867
28,372	28,373	Prospect-Andrews LLC	271,184	278,445	998	279,442
28,373	28,374	Grand River-Telegraph LLC	247,684	254,315	911	255,226
28,374	28,375	Highland Park Woodward Ave. LLC	243,389	249,905	896	250,800
28,375	28,376	Broadway-Woodville LLC	311,319	319,653	1,145	320,799
28,376	28,377	Land O'Lakes Associates LLC	294,362	302,243	1,083	303,326
28,377	28,378	Deer Capital, LLC	2,918,646	2,926,815	12,805	2,939,619
28,379	28,380	Sippel Enterprises, L.P.	3,253,345	3,279,223	13,636	3,292,859
28,391	28,392	FC Income Properties	6,036,946	6,052,327	31,018	6,083,345
28,393	28,394	MB Longview Triangle, LLC	6,405,663	6,418,995	28,083	6,447,078
28,404	28,405	THF-D Charleston Development LLC	3,544,111	3,550,651	15,623	3,566,274
28,405	28,406	Canyon Center II, Inc.	4,795,465	4,815,835	23,798	4,839,634
28,406	28,407	Brentwood Subsidiary LLC	6,056,038	6,066,803	28,059	6,094,862
28,407	28,408	CSHV Quarry, LLC	10,104,273	10,117,740	43,000	10,160,740
28,409	28,410	The Keys at 17th Street Apartments LLC	5,332,702	5,342,461	23,373	5,365,834
28,410	28,411	DIV Dunham 35, LLC	4,444,614	4,456,950	19,053	4,476,003
28,411	28,412	17 N. State, LLC	2,822,763	2,846,510	10,793	2,857,303

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28,415	28,416	New Group-Gardena, LLC	5,483,137	5,497,235	25,241	5,522,477
28,419	28,420	Gage Village, LLC	3,485,955	3,513,213	14,931	3,528,144
28,421	28,422	8501 W Sunrise, LLC	3,463,154	3,501,756	13,423	3,515,179
28,422	28,423	GE Walnut Creek, L.P.	4,214,964	4,226,442	18,455	4,244,897
28,438	28,439	Palo Woods LLC	3,035,446	3,060,645	13,110	3,073,755
28,441	28,442	KIR Augusta II, L.P.	2,653,426	2,658,383	11,498	2,669,880
28,480	28,481	SP Real Estate Fund 2, LLC	1,923,921	1,932,368	8,052	1,940,420
28,482	28,483	DPF Shenandoah Square, LLC	3,519,663	3,529,589	14,236	3,543,825
28,483	28,484	Sunshine MZL LLC	6,582,240	6,582,240	22,818	6,605,058
28,484	28,485	Georgetown Shopping Center, LLC	2,703,494	2,708,400	10,834	2,719,234
28,485	28,486	Pearlwood Estates Limited Partnership	3,225,439	3,234,154	13,610	3,247,764
28,489	28,490	Republic Center LLC	6,646,463	6,658,979	27,746	6,686,725
28,490	28,491	Hayden Meadows, A Joint Venture	8,430,687	8,498,902	34,562	8,533,464
28,491	28,492	Harbor Mesa, LLC	2,146,969	2,152,345	10,564	2,162,909
28,495	28,496	VRS Coral Landings II LLC	4,051,703	4,063,856	14,393	4,078,249
28,498	28,499	Eighteen SAC Self-Storage Corporation	10,428,463	10,472,041	47,386	10,519,427
28,501	28,502	Pine Bluffs LLC	6,208,981	6,220,872	24,624	6,245,497
28,506	28,507	FR ABC, LLC	3,525,944	3,532,682	14,278	3,546,960
28,507	28,508	First Industrial, LP	3,077,927	3,083,809	12,464	3,096,273
28,508	28,509	FR 30311 Emerald Valley Parkway, LLC	2,604,913	2,609,891	10,548	2,620,440
28,509	28,510	FR Relizon, LLC	605,840	606,998	2,453	609,451
28,510	28,511	FR 7900 Cochran Road, LLC	1,525,237	1,528,151	6,176	1,534,328
28,513	28,514	First Industrial Investment II, LLC	1,552,837	1,555,805	6,288	1,562,093
28,514	28,515	FR Dallas Houston, LLC	3,881,989	3,889,408	15,720	3,905,128
28,515	28,516	FIRST INDUSTRIAL TEXAS LP	1,490,910	1,493,759	6,037	1,499,796
28,516	28,517	FR Dessau Road, LLC	1,269,649	1,272,076	5,141	1,277,217
28,562	28,563	Metro TCE LLC	1,152,051	1,154,309	4,329	1,158,638
28,716	28,717	General Auto Outlet, L.P.	565,583	569,573	2,088	571,662
28,728	28,729	Valley View Realty Associates, LLC	1,135,904	1,149,584	3,928	1,153,512
28,730	28,731	Emerald Pointe of Hollywood, Inc	1,450,252	1,452,885	5,569	1,458,455
28,741	28,742	Madison Building Associates, LLC	937,584	940,181	3,487	943,667
28,768	28,769	First Industrial, LP	19,355,659	19,394,645	65,134	19,459,778
28,769	28,770	FR HUNT VALLEY, LLC	885,828	887,612	2,981	890,593
28,770	28,771	FIRST INDUSTRIAL TEXAS LP	5,728,726	5,740,264	19,278	5,759,542
28,771	28,772	FR PARK PLAZA, LLC	1,123,563	1,125,826	3,781	1,129,607
28,772	28,773	FR WELSH BINDERY, LLC	920,041	921,894	3,096	924,990
28,773	28,774	FR ABC, LLC	2,452,304	2,457,244	8,252	2,465,496
28,798	28,799	CCAPTS, LLC	3,295,267	3,303,999	12,390	3,316,389
28,799	28,800	COURT INTERNATIONAL LLC	6,673,427	6,687,263	20,898	6,708,160
28,803	28,804	Isram Bayside Bridge, LLC	4,240,488	4,251,725	15,944	4,267,669
28,804	28,805	Isram North Grove, LLC	832,489	834,695	3,130	837,825
28,805	28,806	Isram Western Way, LLC	2,948,397	2,956,210	11,086	2,967,295
28,809	28,810	WINWEST Post L.L.C.	2,129,401	2,133,405	7,751	2,141,156
28,810	28,811	WINWEST Main LLC	1,330,876	1,333,378	4,845	1,338,223
28,811	28,812	WINWEST Central LLC	750,130	751,540	2,731	754,271

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28,812	28,813	WINWALK Realty, L.L.C.	1,693,842	1,697,027	6,166	1,703,193
28,813	28,814	Agellan Commercial REIT U.S. L.P.	10,540,334	10,564,328	34,246	10,598,574
28,816	28,817	GBMC, LLC	3,971,953	3,982,119	15,763	3,997,882
28,817	28,818	GBRI, LLC	2,647,969	2,654,746	10,508	2,665,254
28,819	28,820	Koar Airport Associates	8,682,203	8,699,028	30,084	8,729,112
28,821	28,822	LARGO LIMITED LIABILITY COMPANY	16,207,203	16,273,942	55,196	16,329,138
28,829	28,830	1111 Tower LLC	10,409,289	10,450,506	39,625	10,490,131
28,830	28,831	Plaza Star Associates, LLC	2,682,654	2,690,838	10,651	2,701,489
28,832	28,833	Quarterhorse Equities, LLC	2,200,635	2,213,170	6,363	2,219,533
28,833	28,834	820-850 Hind Drive, LLC	5,056,777	5,085,580	14,621	5,100,201
28,834	28,835	5420 Sunset Boulevard LP, LLC	4,438,936	4,464,220	12,835	4,477,055
28,835	28,836	Japanese Village, LLC	4,188,930	4,212,790	12,112	4,224,901
28,837	28,838	Michigan - 180 Property LLC	5,616,828	5,632,184	18,774	5,650,958
28,838	28,839	Property Management Support Inc.	2,726,253	2,736,061	10,123	2,746,184
28,841	28,842	Property Management Support Inc.	1,606,442	1,612,222	5,965	1,618,187
28,842	28,843	Normandy Equities Ltd	2,068,974	2,076,417	7,683	2,084,100
28,843	28,844	Property Management Support Inc.	2,312,411	2,320,730	8,587	2,329,317
28,844	28,845	Property Management Support Inc.	3,237,472	3,249,120	12,022	3,261,141
28,845	28,846	Property Management Support Inc.	2,409,784	2,418,454	8,948	2,427,402
28,846	28,847	Property Management Support Inc.	1,046,537	1,050,302	3,886	1,054,188
28,847	28,848	Property Management Support Inc.	851,787	854,851	3,163	858,014
28,848	28,849	Property Management Support Inc.	2,336,754	2,345,161	8,677	2,353,838
28,849	28,850	Silver Spring Project, LLC	19,187,183	19,220,032	68,872	19,288,904
28,850	28,851	American Commercial Equities Two, LLC	4,593,019	4,619,180	13,280	4,632,460
28,851	28,852	LTF Real Estate MP I, LLC	11,905,342	12,089,020	44,830	12,133,851
28,854	28,855	Donald B. Gaines and Pamela K. Gaines, A	8,135,169	8,148,105	23,426	8,171,530
28,855	28,856	Valley View Las Vegas, LLC	3,263,370	3,268,514	9,533	3,278,047
28,856	28,857	Meadows Las Vegas, LLC	3,093,647	3,098,524	9,037	3,107,561
28,858	28,859	GORDON NW VILLAGE, LP	3,154,966	3,167,413	11,878	3,179,291
28,860	28,861	HH Golden Gate LLC	7,977,008	7,998,817	26,663	8,025,480
28,862	28,863	11 East Adams L.L.C.	1,640,047	1,646,662	5,557	1,652,219
28,866	28,867	Denville Union Hill, LLC	3,949,439	3,968,904	12,403	3,981,307
28,868	28,869	Seasons Affiliates, LLC	3,364,103	3,364,103	10,793	3,374,896
28,871	28,872	Cable Building Owners LLC	14,745,877	14,771,616	47,392	14,819,009
28,872	28,873	CBV Limited Partnership	1,553,040	1,559,171	5,366	1,564,537
28,873	28,874	Medical Buildings of America, LLC	8,822,175	8,858,350	28,421	8,886,771
28,874	28,875	Grove Medical Arts Associates, LLC	2,440,168	2,449,736	8,778	2,458,514
28,876	28,877	Short Pump Investors, LLC	6,859,871	6,871,051	24,507	6,895,558
28,882	28,883	Atlantic Center Fort Greene Associates,	20,460,213	20,460,213	—	20,460,213
28,886	28,887	Jim R. Smith	4,177,635	4,239,941	10,423	4,250,364
28,887	28,888	McClellan Plaza, LLC	1,818,708	1,822,104	6,408	1,828,512
28,891	28,892	NPI Northtown Business, LLC	882,586	886,197	2,732	888,930
28,892	28,893	NPI N. Pomona, LLC	400,221	401,859	1,239	403,098
28,893	28,894	NPI Congressional Funding, LLC	429,531	431,289	1,330	432,619

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28,894	28,895	NPI Congress Building I, LLC	586,989	589,390	1,817	591,208
28,895	28,896	NPI N Century, LLC	625,079	627,636	1,935	629,572
28,897	28,898	DSA Properties, LP	6,223,372	6,265,050	18,116	6,283,167
28,898	28,899	Strada Developments, LLC	3,686,456	3,711,145	10,731	3,721,876
28,899	28,900	Winner Storage, LLC	2,012,821	2,042,720	5,277	2,047,997
28,900	28,901	Horsham Realty Partners, LP	5,401,650	5,431,489	15,389	5,446,878
28,901	28,902	WRI Wellington Green, LLC	5,412,961	5,427,979	16,555	5,444,534
28,902	28,903	SHAPELL SOCIAL RENTAL PROPERTIES, LLC	2,175,669	2,190,913	5,459	2,196,372
28,903	28,904	SHAPELL SOCIAL RENTAL PROPERTIES, LLC	4,659,557	4,692,205	11,691	4,703,896
28,910	28,911	Ocean Partners Trust	2,283,560	2,292,162	8,118	2,300,280
28,911	28,912	Ocean Part. Assoc. LLLP	3,469,825	3,482,895	12,335	3,495,230
28,914	28,915	Win Ridge Shopping Center South-DE LLC	6,710,786	6,710,786	22,313	6,733,099
28,915	28,916	Win Plaza-DE LLC	9,122,393	9,122,393	30,332	9,152,725
28,916	28,917	Win Ridge Shopping Center-DE LLC	31,413,464	31,413,464	104,450	31,517,914
28,917	28,918	TS Partners, LC	1,991,831	1,996,996	7,073	2,004,068
28,919	28,920	Garden Retirement Residence LLC	1,627,564	1,736,375	6,240	1,742,615
28,920	28,921	Life Time Fitness, Inc	11,855,240	12,419,840	44,624	12,464,464
28,921	28,922	MHC Lake Fairways, L.L.C.	9,966,519	9,992,065	36,221	10,028,286
28,922	28,923	MHC Country Place, LLC	4,983,260	4,996,032	18,111	5,014,143
28,923	28,924	Opportunity Block, LLC	628,092	628,092	—	628,092
28,924	28,925	Waterway RV, LLC	1,319,703	1,322,946	5,193	1,328,139
28,925	28,926	Goose CK, LLC	3,656,225	3,665,212	14,386	3,679,598
28,926	28,927	MHC Central Park, L.L.C.	3,099,173	3,110,353	11,431	3,121,784
28,927	28,928	MHC Windmill Manor, L.L.C.	3,305,785	3,317,710	12,193	3,329,903
28,930	28,931	South Towne Storage Company	433,007	434,130	1,538	435,667
28,932	28,933	CPF Renaissance Creek, LLC	11,748,618	11,760,395	36,714	11,797,109
28,936	28,937	Trinity Limited Partnership	2,438,020	2,441,552	9,074	2,450,626
28,937	28,938	Triton Terrace, Ltd.	2,932,388	2,924,589	12,234	2,936,824
28,938	28,939	Karric North Apartments, Inc.	5,314,178	5,327,424	19,667	5,347,091
28,939	28,940	CA SM #One LP (WICK)	4,171,751	4,186,682	16,572	4,203,254
28,940	28,941	Karric South Apartments, Inc.	2,731,937	2,738,746	10,111	2,748,857
28,941	28,942	Silvertree Apartments, Inc.	4,191,464	4,201,912	15,512	4,217,424
28,942	28,943	Springburn Apartments, Inc.	2,919,055	2,926,331	10,803	2,937,134
28,944	28,945	CA SF NO. 1 LP	3,449,718	3,462,065	13,704	3,475,769
28,945	28,946	Yorba Linda, LP	2,968,362	2,978,986	11,792	2,990,778
28,946	28,947	Balboa Village, L.P.	1,572,429	1,578,057	6,246	1,584,304
28,947	28,948	Mid-Cajon/Home Avenue L.P.	1,187,345	1,191,595	4,717	1,196,311
28,948	28,949	East Main Property L.P.	1,283,572	1,288,167	5,098	1,293,265
28,949	28,950	Stanton Office Plaza L.P.	834,350	837,337	3,314	840,651
28,950	28,951	R.K.R. DLFY, LP	802,260	805,131	3,187	808,318
28,951	28,952	7373 University L.P.	601,695	603,849	2,390	606,239
28,952	28,953	Norfolk LLC	1,171,299	1,175,492	4,653	1,180,145
28,953	28,954	Hartford Apartment Ventures #1, LLC	962,712	966,158	3,824	969,982
28,954	28,955	Roberts Street Associates LLC	393,107	394,514	1,562	396,076

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
28,955	28,956	Nogales Warehouse LLC	754,124	756,823	2,996	759,819
28,956	28,957	Border Warehouse LLC	577,627	579,695	2,295	581,989
28,957	28,958	Florida No. 2 LLC	545,537	547,489	2,167	549,657
28,958	28,959	WPB No. 1 LLC	320,904	322,053	1,275	323,327
28,959	28,960	Florida #8 LLC	352,994	354,258	1,402	355,660
28,960	28,961	Victoria Apartments LLC	481,356	483,079	1,912	484,991
28,961	28,962	Village Corner No. 1 LLC	352,995	354,258	1,402	355,660
28,962	28,963	Virginia Acquisition No. 1 LLC	1,764,972	1,771,289	7,011	1,778,300
28,966	28,967	N/A SONORAN TERRACES - 51 LP	3,249,011	3,281,743	12,292	3,294,035
28,967	28,968	Von Karman Plaza, LLC	8,623,799	8,638,861	32,036	8,670,897
28,972	28,973	Ellinwood Associates, a California limit	4,498,800	4,498,800	16,796	4,515,596
28,973	28,974	NP Apartments, LLC	15,799,097	15,829,213	58,720	15,887,933
28,974	28,975	AVR Davis Raleigh, LLC	4,796,817	4,804,250	20,939	4,825,189
28,975	28,976	Laurel Terrace Apartments, L.L.P.	451,357	452,410	1,821	454,231
28,976	28,977	Horning/Brandywine Associates, L.P.	7,902,554	7,915,288	32,585	7,947,872
28,978	28,979	King Vernon Associates	1,742,041	1,742,041	—	1,742,041
28,979	28,980	Union Square Newcastle Joint Venture, a	1,556,064	1,565,463	6,014	1,571,477
28,980	28,981	Stonecliffe Associates I, L.P.	1,300,192	1,300,192	—	1,300,192
28,981	28,982	UB Riverhead I, LLC and SLGateway, LLC	1,794,679	1,794,679	—	1,794,679
28,984	28,985	AHC Washtenaw, LLC	1,954,649	1,969,914	6,966	1,976,880
28,986	28,987	The Menlo Trust UTI Feb 22 1983	1,315,807	1,319,725	5,334	1,325,059
28,987	28,988	Vinings Jubilee Partners, Ltd., a Georgi	2,115,684	2,151,255	7,277	2,158,532
28,989	28,990	GP Retail I LLC, a Colorado limited liab	4,437,825	4,517,144	16,671	4,533,815
28,994	28,995	Hamilton Plaza Investors, LLC	9,608,205	9,649,320	31,999	9,681,319
28,995	28,996	Four Seasons Apartments, LLC	3,136,640	3,184,421	10,849	3,195,269
29,001	29,002	Elk Ridge Independent Living, LLC	1,270,387	1,275,508	5,793	1,281,300
29,002	29,003	Smith/Curry Hotel Group Uptown, LLC	3,889,167	3,902,838	15,286	3,918,124
29,003	29,004	230 West 41st Street LLC	7,935,414	8,035,077	31,462	8,066,539
29,006	29,007	BPP East Union, LLC	17,284,495	17,329,619	56,268	17,385,887
29,007	29,008	Rosecrans Plaza Kiffman, LLC, a Delaware	1,812,946	1,863,324	7,595	1,870,919
29,014	29,015	135 West 30th Hotel, LLC	6,900,627	6,947,609	27,359	6,974,968
29,017	29,018	The Mosaic on Broadway, LLC	3,915,058	3,938,213	13,661	3,951,874
29,033	29,034	Three B's Inc.	2,171,933	2,190,744	7,466	2,198,209
29,034	29,035	1901 Village Green Boulevard Investors L	3,039,301	3,045,075	9,440	3,054,515
29,035	29,036	B&L Investments Interstate, LLC	1,480,594	1,485,699	5,881	1,491,580
29,041	29,042	Warner Gateway Company	3,561,410	3,582,878	11,435	3,594,314
29,042	29,043	Central Park East Apartments Investors L	3,181,985	3,188,030	9,883	3,197,913
29,043	29,044	Midmall Resources Limited Partnership	4,942,870	4,951,286	18,031	4,969,317
29,045	29,046	Woodbrook LLC	3,260,649	3,272,253	11,562	3,283,815
29,046	29,047	Airport Associates, L.P.	8,096,074	8,144,348	29,823	8,174,170
29,047	29,048	Millbrook Lisle 801 LLC	2,177,867	2,183,119	7,823	2,190,941
29,049	29,050	Continental Skypark LLC	6,593,687	6,609,552	23,244	6,632,796
29,050	29,051	1085 Hartford Turnpike LLC	1,132,646	1,136,677	4,016	1,140,694

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29,051	29,052	ESS 1031 Hartford Turnpike LLC	1,510,195	1,515,570	5,355	1,520,925
29,052	29,053	Millbrook Lisle 901 LLC	1,190,230	1,193,100	4,275	1,197,375
29,053	29,054	Millbrook Lisle 1001 LLC	997,767	1,000,173	3,584	1,003,757
29,054	29,055	Millbrook Lisle 1011 LLC	1,711,905	1,716,033	6,149	1,722,182
29,056	29,057	Hartman Bent Tree Green LLC	1,739,848	1,743,346	6,697	1,750,043
29,057	29,058	Sparrowhawk Chicago Industrial LP	4,788,950	4,799,097	16,717	4,815,814
29,058	29,059	Hartman Cooper Street Plaza LLC	1,739,848	1,743,346	6,697	1,750,043
29,059	29,060	Hartman Richardson Heights Properties, LLC	4,183,920	4,192,332	16,106	4,208,437
29,060	29,061	Hartman Mitchelldale Business Park, LLC	2,635,663	2,640,961	10,146	2,651,107
29,068	29,069	500 Capitol Mall Tower, LLC	20,100,944	20,254,842	81,430	20,336,272
29,070	29,071	Continental 3640 Lomita Corporation	699,416	701,099	2,466	703,565
29,072	29,073	CCAPTS II, LLC	1,767,755	1,771,789	6,940	1,778,729
29,073	29,074	FC Hanson Associates, LLC	19,286,852	19,334,249	—	19,334,249
29,079	29,080	River Road Court LLC	10,855,321	10,872,262	37,238	10,909,500
29,080	29,081	UB Greenwich II - OGCC, LLC	5,615,324	5,636,729	—	5,636,729
29,081	29,082	LTF Real Estate MP III, LLC	16,192,290	16,308,573	63,875	16,372,448
29,082	29,083	Country Club Investors, L.P.	2,332,043	2,336,146	7,962	2,344,108
29,083	29,084	Lely Development Corporation	2,889,419	2,904,704	13,313	2,918,017
29,086	29,087	I & G Direct Real Estate 34, LP	7,307,913	7,307,913	23,933	7,331,846
29,087	29,088	I & G Direct Real Estate 28, LP	5,904,261	5,904,261	19,336	5,923,597
29,088	29,089	I & G Direct Real Estate 33F, LP	2,063,115	2,063,115	6,757	2,069,872
29,089	29,090	I & G Direct Real Estate 33, LP	2,063,043	2,063,043	6,756	2,069,800
29,090	29,091	I & G Direct Real Estate 33A, LP	7,272,653	7,272,653	23,818	7,296,471
29,091	29,092	I & G Direct Real Estate 33H, LP	5,567,392	5,567,392	18,233	5,585,625
29,092	29,093	I & G Direct Real Estate 33K LP	5,148,000	5,148,000	16,860	5,164,860
29,093	29,094	Sala, LLC	8,877,617	8,877,617	38,470	8,916,087
29,094	29,095	I & G Direct Real Estate 33C, LP	1,595,087	1,595,087	5,224	1,600,311
29,095	29,096	I & G Direct Real Estate 33G, LP	2,217,348	2,217,348	7,262	2,224,610
29,096	29,097	I & G Direct Real Estate 33E LP	3,573,305	3,573,305	11,703	3,585,007
29,097	29,098	I & G Direct Real Estate 33D, LP	2,753,173	2,753,173	9,017	2,762,190
29,099	29,100	CSM West Ridge, Inc.	3,752,103	3,758,573	12,904	3,771,478
29,100	29,101	KGGF, LLC	2,391,736	2,397,409	8,471	2,405,880
29,101	29,102	Cliff Road Properties, LLC	4,836,946	4,853,595	17,999	4,871,594
29,103	29,104	Knoll Manor Associates of New York	5,476,876	5,543,205	14,312	5,557,517
29,104	29,105	Phoenix Uprising, LLC	7,200,000	7,203,571	23,580	7,227,151
29,105	29,106	2900 Clarendon Commercial LLC	9,254,439	9,268,429	32,517	9,300,946
29,106	29,107	Birch Run Station Shopping Center 14 A L	5,601,661	5,611,588	18,752	5,630,340
29,109	29,110	Palm Springs Mile Associates, Ltd	27,800,000	27,800,000	105,640	27,905,640
29,112	29,113	Benenson Capital Wilshire Boulevard, LLC	5,221,104	5,238,903	19,209	5,258,112
29,113	29,114	AmREIT SPF Shadow Creek, L.P.	28,000,000	28,000,000	86,333	28,086,333
29,114	29,115	Path Farmer's Market, LLC	8,791,825	8,766,861	34,847	8,801,708
29,116	29,117	Holmdel GT L.P.	5,627,933	5,640,886	20,401	5,661,287
29,117	29,118	Cherry Knolls 99, LLC	6,582,236	6,597,502	22,761	6,620,264
29,118	29,119	Ridgewood North, LLC	4,106,643	4,129,899	13,629	4,143,528

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29,120	29,121	UB Kinnelon I, LLC	2,482,026	2,482,026	—	2,482,026
29,121	29,122	AREC 1, LLC	34,819,360	34,936,795	124,899	35,061,694
29,122	29,123	Phenix Milledgeville, L.P.	519,816	521,343	1,825	523,167
29,125	29,126	MD Shamin	688,053	690,291	2,732	693,023
29,130	29,131	Rosemont Kirkwood Tower Operating LLC	15,766,499	15,790,881	51,317	15,842,199
29,133	29,134	UB Midland Park I, LLC	5,707,335	5,707,335	—	5,707,335
29,134	29,135	UB Pompton Lakes I, LLC	5,786,933	5,786,933	—	5,786,933
29,135	29,136	Levine Investments Limited Partnership	6,260,101	6,330,832	15,563	6,346,395
29,136	29,137	Broad Realty Investments, LP	2,515,742	2,544,166	6,254	2,550,420
29,146	29,147	MHC Santiago Estates Limited Partnership	553,325	554,605	1,987	556,592
29,149	29,150	Hager Pacific 8, LP	2,008,921	2,017,869	6,978	2,024,847
29,150	29,151	Hager Pacific 9, LP	2,687,121	2,699,090	9,334	2,708,424
29,151	29,152	Hager Pacific 14, LP	1,316,248	1,322,111	4,572	1,326,684
29,152	29,153	Hager Pacific 15, LP	1,796,179	1,804,180	6,239	1,810,419
29,153	29,154	Hager Pacific 267, LP	1,979,344	1,988,160	6,876	1,995,036
29,154	29,155	Hager Pacific 1, LP	762,188	765,583	2,648	768,231
29,156	29,157	Hager Pacific 34, LP	744,479	747,795	2,586	750,381
29,158	29,159	GROUP IX BP PROPERTIES, LP	11,990,907	12,056,487	39,686	12,096,173
29,161	29,162	GROUP X ROSEMEAD PROPERTIES, LP	7,407,221	7,447,732	24,515	7,472,247
29,163	29,164	GROUP XI PICO RIVERA PROPERTIES, LP	1,254,549	1,261,410	4,152	1,265,562
29,165	29,166	Covina 023-Woods 206, LP	4,098,958	4,121,376	13,566	4,134,942
29,166	29,167	BVMC Lufkin, LLC	5,718,973	5,734,426	19,354	5,753,780
29,169	29,170	BVMC Waco, LLC	2,627,636	2,634,736	8,892	2,643,629
29,170	29,171	BVMC Fort Smith, LLC	3,970,650	3,981,379	13,437	3,994,817
29,171	29,172	BVMC Hot Springs, LLC	4,713,716	4,726,453	15,952	4,742,405
29,173	29,174	Montgomery Park I, LLC	11,775,672	11,801,149	44,254	11,845,403
29,174	29,175	BEEMER AND ASSOCIATES XV III	1,480,833	1,485,883	5,077	1,490,960
29,175	29,176	ARCP KO Charlottesville VA, LLC	4,101,250	4,101,250	13,329	4,114,579
29,176	29,177	BEEMER & ASSOCIATES XIX, LLC	867,345	870,303	2,974	873,276
29,177	29,178	BEEMER AND ASSOCIATES XIII, LC	1,607,762	1,613,244	5,512	1,618,756
29,178	29,179	Beemer & Associates XIV, L.C.	958,817	962,087	3,287	965,374
29,179	29,180	BEEMER AND ASSOCIATES V, LLC	791,188	793,886	2,712	796,598
29,180	29,181	BEEMER AND ASSOCIATES VII, LC	3,285,841	3,297,046	11,265	3,308,311
29,181	29,182	BEEMER & ASSOCIATES II, LLC	1,953,091	1,959,751	6,696	1,966,447
29,182	29,183	BEEMER AND ASSOCIATES, LLC	1,919,243	1,925,788	6,580	1,932,368
29,183	29,184	NORMANDY MINI STORAGE, INC.	803,881	806,622	2,756	809,378
29,184	29,185	BEEMER AND ASSOCIATES, LLC	1,678,079	1,683,801	5,753	1,689,554
29,185	29,186	BEEMER AND ASSOCIATES VI, LLC	1,607,762	1,613,244	5,512	1,618,756
29,186	29,187	BEEMER & ASSOCIATES II, LLC	1,805,007	1,811,163	6,188	1,817,351
29,187	29,188	6653 Powers Ave., LLC	1,226,976	1,231,160	4,206	1,235,367
29,188	29,189	BEEMER AND ASSOCIATES IV, LLC	929,200	932,369	3,186	935,555
29,189	29,190	BEEMER AND ASSOCIATES IV, LLC	1,914,083	1,920,610	6,562	1,927,172
29,190	29,191	BEEMER AND ASSOCIATES VIII, LC	1,083,124	1,086,817	3,713	1,090,531
29,191	29,192	BEEMER AND ASSOCIATES X, LC	998,082	1,001,485	3,422	1,004,907

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29,192	29,193	BEEMER AND ASSOCIATES XV, LLC	1,659,379	1,665,038	5,689	1,670,727
29,193	29,194	BEEMER AND ASSOCIATES IV, LLC	1,514,681	1,519,846	5,193	1,525,039
29,194	29,195	BEEMER & ASSOCIATES II, LLC	1,770,653	1,776,691	6,070	1,782,762
29,195	29,196	ARCP GE Seven Field PA LLC	3,392,500	3,392,500	11,026	3,403,526
29,196	29,197	Cole HD North Canton OH, LLC	3,719,833	3,719,833	12,089	3,731,923
29,202	29,203	ARCP WG Chicopee MA, LLC	2,271,500	2,271,500	7,382	2,278,882
29,203	29,204	Cole WG Kannapolis NC, LLC	2,313,500	2,313,500	7,519	2,321,019
29,204	29,205	JHW-USB LLC	15,636,632	15,651,766	50,256	15,702,022
29,206	29,207	Sun Beverly Land, LLC	278,855	279,481	1,025	280,506
29,211	29,212	Storage Express I, LLC	5,178,482	5,189,916	18,208	5,208,124
29,212	29,213	BCC Carter SQ, LLC	13,139,256	13,190,215	45,043	13,235,258
29,213	29,214	Storage Express II, LLC	2,450,532	2,455,943	8,616	2,464,559
29,214	29,215	945 Battery, LLC	6,390,196	6,401,583	20,005	6,421,588
29,215	29,216	1301 Sansome, LLC	3,440,875	3,447,006	10,772	3,457,778
29,221	29,222	1117 Sandy Springs, LLC	22,000,000	22,000,000	73,333	22,073,333
29,222	29,223	1117 Sandy Springs, LLC	2,035,000	2,035,000	16,958	2,051,958
29,225	29,226	Mayflower Agency Co., Inc.	8,002,272	8,017,194	22,916	8,040,110
29,228	29,229	JHB Florida Properties, LLC	19,665,000	19,665,000	65,550	19,730,550
29,229	29,230	Southhaven Associates LLC	13,831,508	13,855,342	45,030	13,900,372
29,230	29,231	Brookhaven Associates LLC	1,328,309	1,328,595	4,318	1,332,912
29,232	29,233	Acorn II Self-Storage LLC	4,118,837	4,132,692	14,120	4,146,812
29,235	29,236	Golden Triangle Industrial Park, LLC	23,000,000	23,000,000	66,317	23,066,317
29,236	29,237	Triangle Palisades of Asheville, Inc.	10,396,256	10,431,464	33,815	10,465,279
29,237	29,238	General Property Support, Inc.	1,122,796	1,126,835	4,169	1,131,004
29,238	29,239	General Property Support, Inc.	2,991,032	2,997,935	9,993	3,007,928
29,239	29,240	Dome Center, LLC	10,266,938	10,283,557	36,764	10,320,321
29,242	29,243	Oakwood Estates - One, LLC	13,504,812	13,527,037	45,090	13,572,127
29,248	29,249	ARCP LO Woodstock GA, LLC	6,267,234	6,267,234	18,018	6,285,252
29,249	29,250	ARCP LO Marietta GA, LLC	6,155,319	6,155,319	17,697	6,173,016
29,250	29,251	ARCP LO Alpharetta GA, LLC	6,882,766	6,882,766	19,788	6,902,554
29,251	29,252	ARCP LO Lilburn GA, LLC	6,994,681	6,994,681	20,110	7,014,791
29,258	29,259	TR Deerfield Office LLC	35,000,000	35,000,000	102,083	35,102,083
29,259	29,260	Triangle Avalon of Asheville, Inc.	7,798,195	7,822,848	28,619	7,851,467
29,260	29,261	Stone Pointe LLC	6,112,871	6,121,992	20,407	6,142,399
29,261	29,262	F-Star Socorro Holding Co., LLC	20,551,250	20,683,979	68,085	20,752,064
29,264	29,265	Draper Village, LLC	500,000	500,000	2,250	502,250
29,269	29,270	SP HHF Sub Brooklyn LLC	21,300,000	21,300,000	61,060	21,361,060
29,273	29,274	Hunterwood Associates, LP	4,469,626	4,511,674	13,723	4,525,397
29,274	29,275	KPP I, LLC	800,690	802,478	2,728	805,206
10,200,104	10,200,105	TATUM PLACE NEIGHBORHOOD S/C, LLC	392,183	406,497	2,639	409,136
10,201,149	10,201,150	DOO MAN KIM AND BANG YONG KIM 2001 TRST	572,177	584,004	3,470	587,474
20,024,789	20,024,790	Branch Banking and Trust Company Trustee	154,891	184,670	1,017	185,687
2,657,804	2,657,805	CHURCHILL PLACE APARTMENTS, L.L.C.	1,815,185	1,822,776	9,721	1,832,497

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2,679,202	2,679,203	GUSTINE WASHINGTON ASSOCIATES, LTD.	41,916	44,397	283	44,680
2,738,303	2,738,304	Queensbury Village, Inc.	12,264,892	12,287,476	35,327	12,322,803
2,779,802	2,779,803	PROJECT 101 ASSOCIATES	1,437,294	1,447,958	7,204	1,455,162
2,779,803	2,779,804	PROJECT 101 ASSOCIATES	1,469,561	1,480,378	7,575	1,487,953
2,833,202	2,833,203	Premier Investments, L.L.C.	1,392,005	1,413,927	6,127	1,420,054
2,842,506	2,842,507	MIREF Portfolio	4,137,338	4,142,749	17,986	4,160,735
2,843,106	2,843,107	MIREF Fremont Distribution Center, LLC	3,599,282	3,603,989	15,647	3,619,636
2,843,506	2,843,507	MIREF Corporate Woods, LLC	2,206,948	2,209,834	9,594	2,219,428
2,843,706	2,843,707	MIREF Mill Creek LLC	1,749,637	1,752,032	7,607	1,759,638
2,848,402	2,848,403	Georgetown Shopping Center, LLC	1,452,086	1,454,562	6,339	1,460,902
2,881,302	2,881,303	Agellan Commercial REIT U.S. L.P.	12,190,340	12,217,729	40,624	12,258,353
2,881,602	2,881,603	GBMC, LLC	476,215	477,240	2,486	479,726
2,881,702	2,881,703	GBRI, LLC	317,477	318,160	1,657	319,817
2,881,902	2,881,903	Koar Airport Associates	6,433,333	6,433,333	22,249	6,455,582
2,884,902	2,884,903	Silver Spring Prject, LLC - Contingent F	958,665	960,062	4,256	964,318
2,885,802	2,885,803	GORDON NW VILLAGE, LP	1,415,245	1,420,382	6,510	1,426,892
2,912,702	2,912,703	Burr Deed LLC	713,346	713,346	4,108	717,454
2,915,802	2,915,803	GROUP IX BP PROPERTIES, LP	5,882,419	5,910,004	30,978	5,940,982
2,916,102	2,916,103	GROUP X ROSEMEAD PROPERTIES, LP	3,744,444	3,762,003	19,719	3,781,722
2,916,302	2,916,303	GROUP XI PICO RIVERA PROPERTIES, LP	600,668	603,485	3,163	606,648
2,916,502	2,916,503	Covina 023-Woods 206, LP	1,960,966	1,970,162	10,327	1,980,489
29,276	29,277	Six Pines at Research Plaza 2, LLC	858,915	860,833	2,927	863,760
29,277	29,278	St. Luke's Way Partners, LLC	1,482,978	1,486,290	5,053	1,491,343
29,278	29,279	Pinecroft Center II, LP	635,208	636,626	2,165	638,791
29,279	29,280	Harmony MOB, LLC	682,932	684,457	2,327	686,784
29,280	29,281	KPP II, LLC	1,140,691	1,143,238	3,887	1,147,125
29,282	29,283	Coppell ED MOB, LLC	565,196	566,458	1,926	568,384
29,283	29,284	DD Medical Development Partners, LLC	376,782	377,623	1,284	378,907
29,284	29,285	Mansfield ED MOB, LLC	800,714	802,502	2,729	805,231
29,290	29,291	BEEMER AND ASSOCIATES, LLC	462,232	463,227	1,668	464,895
29,291	29,292	Beemer & Associates, XI, LLC	572,013	573,243	2,064	575,307
29,300	29,301	Pan Am Investments, Inc.	498,344	499,417	1,798	501,215
29,302	29,303	Beemer & Associates XXXVIII, LLC	563,346	564,558	2,032	566,590
29,310	29,311	Beemer & Associates XLV, LLC	628,347	629,699	2,267	631,966
29,311	29,312	Beemer & Associates IX, LLC	512,789	513,893	1,850	515,743
29,314	29,315	Buckingham Heights Lease LLC	6,216,819	6,227,372	19,772	6,247,144
29,318	29,319	Meadows Apartments LP	473,562	474,621	1,574	476,195
29,320	29,321	Emerson Investments International, Inc.	5,087,705	5,103,687	18,076	5,121,763
29,325	29,326	Montecristo - Rancho Santa Paula LLC	10,623,337	10,639,696	36,884	10,676,580
29,326	29,327	Pacific Thunderbird Storage, L.L.C.	2,607,595	2,632,574	6,362	2,638,937
29,327	29,328	LDR-Camelback Storage, L.L.C.	2,887,982	2,915,647	7,046	2,922,693
29,328	29,329	LDR Pacific - Lone Mt., L.L.C.	2,383,286	2,406,116	5,815	2,411,931
29,329	29,330	Pacific Indian School Storage, L.L.C.	4,514,224	4,557,468	11,014	4,568,482

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
29,336	29,337	HCPCL Holdings LLC	5,046,752	5,072,008	16,907	5,088,915
29,337	29,338	Two North Riverside Plaza JV, LP	2,000,000	2,000,000	7,117	2,007,117
29,339	29,340	Brian Woods, as Trustee of the Anthony E Cox Living	8,936,578	8,966,020	28,168	8,994,189
29,340	29,341	SHA Realty Holdings, LLC	5,337,071	5,363,632	17,700	5,381,332
29,341	29,342	Cole MT Enterprise AL, LLC	4,378,750	4,378,750	14,048	4,392,798
29,342	29,343	ColeMTSalisbury(Wallace CommonsI)NC,LLC	4,009,000	4,009,000	12,862	4,021,862
29,343	29,344	ARCP MT Mooresville NC, LLC	2,991,750	2,991,750	9,599	3,001,349
29,344	29,345	Cole MT Brevard NC, LLC	2,795,250	2,795,250	8,968	2,804,218
29,345	29,346	Cole MT Deltona FL, LLC	3,075,250	3,075,250	9,866	3,085,116
29,346	29,347	Hess Genesee Park LLC	8,500,000	8,500,000	27,129	8,527,129
29,347	29,348	United Grand Corporation	5,500,000	5,500,000	18,425	5,518,425
29,348	29,349	Orem Apts, LLC	480,453	481,210	1,696	482,906
29,349	29,350	AREC 12, LLC	20,406,600	20,470,599	71,647	20,542,246
29,359	29,360	The Cavalier Group	8,900,000	8,900,000	28,183	8,928,183
29,360	29,361	Delaware River Industrial Park, LLC	11,457,697	11,474,643	40,639	11,515,282
2,936,002	2,936,003	Delaware River Industrial Park, LLC	114,999	127,576	404	127,980
29,362	29,363	Twin Spans Business Park, LLC	8,658,497	8,664,008	63,536	8,727,544
29,363	29,364	Delaware River Industrial Park, LLC	2,446,514	2,448,071	17,953	2,466,024
29,365	29,366	Twin Spans Business Park, LLC	40,127,941	40,187,289	142,330	40,329,619
2,936,502	2,936,503	Twin Spans Business Park, LLC	406,540	451,001	1,428	452,429
29,366	29,367	Broadway Centre Investment LP	8,330,149	8,356,134	30,082	8,386,216
29,368	29,369	NBP Partners II, LLC	1,903,439	1,907,471	6,915	1,914,386
29,370	29,371	First Industrial, LP	580,010	581,125	2,349	583,474
29,371	29,372	FR Frederick LLC	1,577,774	1,580,808	6,389	1,587,197
29,372	29,373	Claymoore Northwest, Inc.	16,000,000	16,000,000	47,200	16,047,200
29,376	29,377	Buckman Road Associates - Section Two LP	7,624,680	7,640,386	29,033	7,669,419
29,377	29,378	Five SAC RW, LLC	7,376,805	7,399,557	26,515	7,426,072
29,378	29,379	Cole MT Schaumburg IL, LLC	2,433,333	2,433,333	7,807	2,441,140
29,379	29,380	ARCP MT Glen Ellyn IL, LLC	1,583,333	1,583,333	5,080	1,588,413
29,380	29,381	Cole MT Clarksville IN, LLC	2,400,000	2,400,000	7,700	2,407,700
29,381	29,382	ARCP MT Manitowoc WI, LLC	4,410,714	4,410,714	14,151	4,424,865
29,382	29,383	West Point Properties 18, LLLP	7,500,000	7,500,000	23,500	7,523,500
29,384	29,385	SIC - Mills Building II, LLC	18,000,000	18,000,000	53,850	18,053,850
29,385	29,386	SIC-369 Pine, LLC	2,500,000	2,500,000	7,479	2,507,479
29,392	29,393	Hanover Platinum, LLC	4,099,412	4,116,839	15,610	4,132,449
29,400	29,401	Pallavi Limited Partnership	2,900,000	2,899,203	13,474	2,912,677
29,401	29,402	NL Eden Springs LLC	4,509,041	4,513,332	15,619	4,528,952
29,403	29,404	Rajole LLC	6,731,270	6,736,508	24,607	6,761,115
29,405	29,406	9274 Group, Inc.	9,261,652	9,262,481	36,386	9,298,867
29,406	29,407	Mayuri LLC	4,234,173	4,237,367	15,832	4,253,198
29,407	29,408	ROCO Jacksonville LLC	1,465,824	1,467,577	5,732	1,473,308
29,408	29,409	Park Avenue Apartments, LLC	486,369	487,109	1,705	488,814
29,409	29,410	Sorrento PBX, LLC	3,297,791	3,308,204	10,338	3,318,542
29,411	29,412	Park-210 Apts. L.L.C.	579,885	580,872	1,738	582,610

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29,412	29,413	Campo Basso Apts., L.L.C.	482,992	483,791	1,528	485,319
29,413	29,414	UB Newfield Green, LLC	484,062	484,062	—	484,062
29,414	29,415	Park 212 Apartments, LLC	3,568,987	3,575,128	10,576	3,585,705
29,447	29,448	McLellan Estate Co.	8,500,000	8,500,000	26,067	8,526,067
29,448	29,449	Houston Briar Forest Apartments LP	10,290,069	10,306,292	31,864	10,338,155
29,449	29,450	Equity One (Circle West) LLC	4,142,779	4,154,177	17,344	4,171,521
29,451	29,452	Ivystone, LLC	11,460,878	11,486,227	37,330	11,523,557
29,453	29,454	Six SAC Self-Storage Corporation	38,108,762	38,226,122	131,243	38,357,365
29,454	29,455	Whitehall Corporate Center #4, LLC	8,705,282	8,719,330	28,410	8,747,741
29,455	29,456	Whitehall Corporate Center #4, LLC	2,275,537	2,276,799	18,499	2,295,298
29,456	29,457	WICP West Lindon LLC	3,734,075	3,766,735	9,794	3,776,528
29,457	29,458	WICP West Orem LLC	1,583,522	1,597,324	4,260	1,601,584
29,459	29,460	Uppal Properties at Circle Pines, LLC	1,937,106	1,940,201	6,419	1,946,620
29,462	29,463	H.G. Fenton Property Company	8,000,000	8,000,000	24,467	8,024,467
29,463	29,464	MHC Mesa Spirit, L.L.C.	3,042,803	3,051,802	10,834	3,062,636
29,464	29,465	Beverly Hills Land Company - Commercial, LLC	3,388,233	3,393,981	10,125	3,404,106
29,467	29,468	Cloud Street Corp.	392,011	392,450	1,946	394,396
29,469	29,470	CI DAL I-V, LLC	586,018	586,018	1,758	587,776
29,470	29,471	CI DAL III-V, LLC	500,000	500,000	1,500	501,500
29,471	29,472	CI SLC III-V, LLC	455,717	455,717	1,367	457,084
29,472	29,473	ARCP MT Jefferson City MO, LLC	2,166,667	2,166,667	6,590	2,173,257
29,473	29,474	Cole Operating Partnership IV, LP	4,750,000	4,750,000	14,448	4,764,448
29,474	29,475	ARCP MT Springfield OH, LLC	3,750,000	3,750,000	11,406	3,761,406
29,476	29,477	ARCP MT Mount Pleasant SC, LLC	1,152,000	1,152,000	3,504	1,155,504
29,479	29,480	ARCP MT Austell GA, LLC	6,240,000	6,240,000	18,980	6,258,980
29,480	29,481	Cole MT Duncan SC, LLC	2,400,000	2,400,000	7,300	2,407,300
29,481	29,482	ARCP MT Morganton NC, LLC	10,444,000	10,444,000	31,767	10,475,767
29,482	29,483	VEREIT MT Summerville SC, LLC	2,064,000	2,064,000	6,278	2,070,278
29,484	29,485	Cole MT Albany GA, LLC	2,208,000	2,208,000	6,716	2,214,716
29,486	29,487	ARCP MT Hattiesburg MS, LLC	4,752,000	4,752,000	14,454	4,766,454
29,492	29,493	V-Sullyfield Properties II, LLC	3,888,968	3,895,649	11,103	3,906,752
29,497	29,498	NE Summit Associates, LLC	484,970	486,064	1,393	487,457
29,498	29,499	Kiamie-Princess Marion Realty Corp.	7,287,243	7,300,035	20,014	7,320,049
29,499	29,500	Kiamie256, LLC	2,429,081	2,433,345	6,671	2,440,016
29,500	29,501	Houston- Pine Forest M, LLC	12,313,540	12,351,823	37,055	12,388,878
29,501	29,502	70NE410 Partnership, Ltd.	7,266,857	7,282,738	22,516	7,305,254
29,509	29,510	Georgetown Way I, LLC	14,500,000	14,500,000	42,292	14,542,292
29,510	29,511	University Avenue Associates LLP	484,243	485,315	1,460	486,775
29,519	29,520	Lassen Associates, LLC	3,890,033	3,896,306	12,246	3,908,551
29,520	29,521	Northridge Gardens Associates, LLC	3,590,800	3,596,590	11,304	3,607,894
29,522	29,523	Cranberry Corporate Center, LLC	957,055	959,981	3,008	962,989
29,523	29,524	Cranbrook Village LP	1,000,000	1,000,000	2,833	1,002,833
29,524	29,525	Mericle 100 Centerpoint East, LLC	20,186,778	20,283,375	57,470	20,340,844
29,525	29,526	Sealy Marsh Lane Partners, L.P.	668,588	668,588	1,950	670,538
29,526	29,527	Sealy Brittmoore I, L.L.C.	1,152,738	1,152,738	3,362	1,156,100

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29,527	29,528	Sealy NWH Campbell Westview, L.L.C.	2,236,311	2,236,311	6,523	2,242,834
29,528	29,529	Sealy SW New Orleans, L.L.C.	2,731,988	2,731,988	7,968	2,739,957
29,529	29,530	Sealy Brittmoore II, L.L.C.	657,061	657,061	1,916	658,977
29,530	29,531	Sealy SW Dallas, L.L.C.	1,291,066	1,291,066	3,766	1,294,832
29,531	29,532	Park North Investors I, LLC	3,031,700	3,031,700	8,842	3,040,543
29,532	29,533	Lennox Town Center Limited	12,500,000	12,500,000	35,417	12,535,417
29,534	29,535	Gables International Plaza, LLC	4,500,000	4,500,000	13,725	4,513,725
29,535	29,536	Jacksonville Beach Investments, LLC	2,405,852	2,413,226	7,280	2,420,506
29,537	29,538	Mericle 185 Centerpoint East, LLC	5,888,722	5,916,687	16,764	5,933,450
29,538	29,539	Mericle 1200 East Lackawanna, LLC	5,327,891	5,353,193	15,167	5,368,360
29,539	29,540	Mericle 240 Armstrong, LLC	5,701,778	5,728,855	16,232	5,745,087
29,540	29,541	Mericle 220 Armstrong, LLC	5,514,835	5,541,024	15,700	5,556,724
29,541	29,542	Northvale Urban Renewal Associates IIIA, LP	2,909,696	2,916,266	8,336	2,924,602
29,542	29,543	Northvale Urban Renewal Associates IIIB, LP	4,364,544	4,374,400	12,504	4,386,903
29,543	29,544	Northvale I Urban Renewal Associates, LP	7,274,239	7,290,666	20,839	7,311,505
29,544	29,545	Northvale II Urban Renewal Associates, LP	5,819,392	5,832,533	16,671	5,849,204
29,545	29,546	Willow View Urban Renewal Associates I, LP	4,849,493	4,860,444	13,893	4,874,337
29,546	29,547	Phoenix 2006 Partners, LLC	2,521,201	2,526,933	7,118	2,534,051
2,954,602	2,954,603	Phoenix 2006 Partners, LLC	2,337,638	2,342,916	6,697	2,349,613
29,552	29,553	Cascades Owner, LLC	3,687,951	3,687,951	29,657	3,717,608
29,554	29,555	Cascades Owner, LLC	15,720,000	15,720,000	54,365	15,774,365
29,555	29,556	Timber Creek Owner LP	11,000,000	11,000,000	34,925	11,034,925
29,557	29,558	LSOP NC LLC	1,280,219	1,282,492	7,252	1,289,743
29,559	29,560	LSOP WI LLC	2,387,451	2,389,960	12,744	2,402,704
29,560	29,561	Riverview Plaza Associates, L.P.	1,800,000	1,800,000	11,057	1,811,057
29,561	29,562	Twelve SAC Self-Storage Corporation	14,947,358	14,988,216	57,830	15,046,045
29,562	29,563	Thirteen SAC Self-Storage Corporation	11,900,066	11,932,594	46,040	11,978,634
29,563	29,564	Eleven SAC Self-Storage Corporation	21,596,705	21,655,739	83,555	21,739,294
29,564	29,565	TAC Fountains, LLC	18,837,603	18,837,603	49,236	18,886,839
2,956,402	2,956,403	TAC Fountains, LLC	3,139,601	3,139,601	14,524	3,154,125
2,956,403	2,956,404	TAC Fountains, LLC	1,569,800	1,569,800	9,820	1,579,620
2,956,404	2,956,405	TAC Fountains, LLC	2,129,777	1,501,612	3,925	1,505,537
2,956,405	2,956,406	TAC Fountains, LLC	354,963	250,269	1,158	251,426
2,956,406	2,956,407	TAC Fountains, LLC	177,481	125,134	783	125,917
29,583	29,584	LMV River North Holdings, LP	5,008,617	4,480,611	17,078	4,497,689
2,958,402	2,958,403	BW Avery Place LLC	38,645	38,645	186	38,831
29,587	29,588	Presson Scottsdale, L.L.C.	2,188,475	2,198,279	6,906	2,205,185
29,594	29,595	Presson Scottsdale, L.L.C.	2,434,289	2,445,193	7,682	2,452,875
29,595	29,596	Fiesta Center, LLC	5,148,073	5,170,800	17,064	5,187,864
29,599	29,600	Presson Scottsdale, L.L.C.	953,732	958,005	3,010	961,015
29,602	29,603	870 MARKET STREET ASSOCIATES II, LP	7,879,286	7,891,601	24,727	7,916,328
29,603	29,604	Pacific Comcenter LLLP	408,016	408,788	1,550	410,338

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29,605	29,606	Jacob Ford Village, L.L.C.	10,500,000	10,500,000	32,375	10,532,375
29,607	29,608	Century City Medical Plaza Land Co., Inc	3,770,010	3,799,018	9,782	3,808,800
29,609	29,610	Duessenberg Investment Co. LLC	20,203,700	20,237,001	58,181	20,295,183
29,617	29,618	Clearview HD-Mesquite, L.P.	2,048,980	2,054,517	6,934	2,061,451
29,619	29,620	Avalon Apartments, LLC	495,710	496,431	1,692	498,123
29,630	29,631	Linden Court, LLC	987,634	989,711	3,010	992,721
29,631	29,632	Sunscape West, LLC	987,634	989,711	3,010	992,721
29,634	29,635	ASA Lodging, LLC	5,201,405	5,211,195	19,064	5,230,259
29,645	29,646	AmeriPort Building 1, LLC	35,178,310	35,307,376	103,863	35,411,238
29,657	29,658	Ocean Front-Cambridge, L.L.C.	496,211	496,974	1,553	498,527
29,658	29,659	Bal Bay Realty, Ltd.	4,472,618	4,479,496	13,886	4,493,382
29,664	29,665	Mericle 3 Great Valley, LLC	28,439,980	28,560,359	88,775	28,649,134
29,667	29,668	Blue Hen Apt, LLC	2,666,667	2,666,667	9,689	2,676,356
29,671	29,672	LHE Woodcreek West Apartments, LLC	2,782,718	2,788,496	8,435	2,796,931
29,674	29,675	WLP Montecito, LLC	2,981,483	2,987,674	9,038	2,996,712
29,676	29,677	OD Crystal Cove, LLC	2,981,430	2,987,639	8,988	2,996,627
00287YAQ2	6,163,133	ABBVIE INC	350,000	349,547	5,845	355,392
00440EAV9	6,163,135	ACE INA HOLDINGS INC	100,000	99,756	1,656	101,413
023135BA3	6,163,137	AMAZON.COM INC	175,000	174,726	1,057	175,783
02376UAA3	6,163,139	AMERICAN AIRLINES INC	1,763,447	1,763,447	18,563	1,782,010
032654AJ4	6,163,141	ANALOG DEVICES INC	100,000	100,898	1,473	102,371
035242AP1	6,163,143	ANHEUSER-BUSCH INBEV FINANCE INC	500,000	499,331	4,563	503,893
037833BG4	6,163,145	APPLE INC	1,900,000	1,895,133	28,373	1,923,506
038222AJ4	6,163,147	APPLIED MATERIALS INC	300,000	299,158	975	300,133
06051GGR4	6,163,149	BANK OF AMERICA CORP	440,000	440,000	4,391	444,391
07177MAB9	6,163,151	BAXALTA INC	500,000	497,451	7,111	504,562
092113AL3	6,163,153	BLACK HILLS CORP	750,000	748,175	8,723	756,898
097023BN4	6,163,155	BOEING CO	100,000	99,004	6	99,011
097023BP9	6,163,157	BOEING CO	100,000	98,138	7	98,145
136385AX9	6,163,159	CANADIAN NATURAL RESOURCES LTD	500,000	498,597	8,021	506,618
14149YBJ6	6,163,161	CARDINAL HEALTH INC	500,000	500,000	6,441	506,441
151020BB9	6,163,163	CELGENE CORPORATION	1,000,000	996,638	7,692	1,004,330
172967LP4	6,163,165	CITIGROUP INC	250,000	250,000	2,471	252,471
191216BS8	6,163,167	COCA-COLA CO	150,000	149,820	48	149,868
25468PDF0	6,163,169	WALT DISNEY CO	200,000	199,635	770	200,405
260003AM0	6,163,171	DOVER CORP	100,000	99,396	1,453	100,848
26138EAS8	6,163,173	DR PEPPER SNAPPLE GROUP INC	500,000	497,663	7,839	505,501
268317AS3	6,163,175	ELECTRICITE DE FRANCE SA	250,000	248,355	453	248,808
26884TAP7	6,163,177	ERAC USA FINANCE LLC	100,000	99,851	1,900	101,751
30212PAM7	6,163,179	EXPEDIA INC	100,000	99,637	1,056	100,692
337932AH0	6,163,181	FIRSTENERGY CORP	500,000	498,467	5,742	504,208
375558BF9	6,163,183	GILEAD SCIENCES INC	450,000	448,572	2,738	451,309
427866AU2	6,163,185	HERSHEY CO	100,000	99,774	622	100,396
42824CAW9	6,163,187	HEWLETT-PACKARD CO	250,000	249,460	544	250,004

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
461070AM6	6,163,189	INTERSTATE POWER AND LIGHT CO	200,000	199,603	1,436	201,039
46115HBB2	6,163,191	INTESA SANPAOLO SPA	250,000	249,501	2,879	252,380
491674BK2	6,163,193	KENTUCKY UTILITIES CO	100,000	99,967	275	100,242
594918BJ2	6,163,195	MICROSOFT CORP	1,000,000	999,798	15,451	1,015,249
606822AR5	6,163,197	MITSUBISHI UFJ FINANCIAL GROUP INC	500,000	500,000	4,383	504,383
637417AH9	6,163,199	NATIONAL RETAIL PROPERTIES INC	200,000	199,626	3,689	203,315
677050AC0	6,163,201	OGLETHORPE POWER CORP	300,000	354,483	6,191	360,674
693304AT4	6,163,203	PECO ENERGY CO	300,000	299,051	420	299,471
695114BZ0	6,163,205	PACIFICORP	1,099,000	1,314,401	21,797	1,336,198
718172BQ1	6,163,207	PHILIP MORRIS INTERNATIONAL INC	500,000	496,302	3,750	500,052
742718EP0	6,163,209	PROCTER & GAMBLE COMPANY	600,000	598,252	4,005	602,257
74340XBE0	6,163,211	PROLOGIS LP	50,000	49,757	938	50,695
744542AC5	6,163,213	PUBLIC SERVICE OF NEW MEXICO CO	50,000	49,910	481	50,391
747525AF0	6,163,215	QUALCOMM INCORPORATED	600,000	598,401	9,258	607,658
75625QAE9	6,163,217	RECKITT BENCKISER TSY	700,000	698,055	7,292	705,346
771196BJ0	6,163,219	ROCHE HOLDINGS INC	200,000	198,839	2,850	201,689
77578JAB4	6,163,221	ROLLS-ROYCE PLC	750,000	749,416	1,284	750,700
776743AB2	6,163,223	ROPER INDUSTRIES INC.	100,000	99,869	1,454	101,323
78409VAK0	6,163,225	S&P GLOBAL INC	500,000	498,629	4,644	503,274
806851AG6	6,163,227	SCHLUMBERGER HOLDINGS CORP	245,000	244,873	3,539	248,412
828807CV7	6,163,229	SIMON PROPERTY GROUP INC	100,000	99,507	583	100,091
871829AZ0	6,163,231	SYSCO CORPORATION	250,000	250,000	781	250,781
883556BM3	6,163,233	THERMO FISHER SCIENTIFIC INC	250,000	249,720	3,447	253,167
88579YAR2	6,163,235	3M CO	1,000,000	997,090	7,000	1,004,090
902494BC6	6,163,237	TYSON FOODS INC	500,000	499,230	7,347	506,576
90351DAB3	6,163,239	UBS GROUP FUNDING SWITZERLAND AG	250,000	249,636	1,060	250,696
904678AB5	6,163,241	UNICREDIT SPA	250,000	259,577	610	260,187
92826CAD4	6,163,243	VISA INC	500,000	498,555	5,994	504,548
94974BGP9	6,163,245	WELLS FARGO & CO	400,000	399,459	1,262	400,721
07387#AA2	6,163,247	BEAR SWAMP FINANCE LP	96,957	96,957	408	97,366
781172AB7	6,163,249	RUBY PIPELINE LLC	78,667	82,214	393	82,607
G7770#AC6	6,163,251	SAGE GROUP PLC	100,000	100,845	1,659	102,504
12593PAV4	6,163,253	COMM_15-CR23	500,000	503,658	1,460	505,119
38379KVE5	6,163,255	GNMA_15-109	500,000	468,133	1,250	469,383
46590KAD6	6,163,257	JPMCC_15-JP1	490,000	503,001	1,490	504,491
002824BE9	6,163,259	ABBOTT LABORATORIES	2,000,000	1,992,344	28,522	2,020,866
002824BL3	6,163,261	ABBOTT LABORATORIES	1,600,000	1,595,914	2,311	1,598,226
00287YAL3	6,163,263	ABBVIE INC	2,000,000	2,012,064	28,194	2,040,258
00846UAJ0	6,163,265	AGILENT TECHNOLOGIES INC	2,000,000	1,994,873	22,819	2,017,692
02209SAP8	6,163,267	ALTRIA GROUP INC.	1,300,000	1,298,918	19,068	1,317,986
032654AH8	6,163,269	ANALOG DEVICES INC	1,000,000	968,405	11,979	980,384
053332AP7	6,163,273	AUTOZONE INC	5,000,000	4,984,995	46,007	5,031,002

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
055451AW8	6,163,275	BHP BILLITON FINANCE (USA) LTD	400,000	400,000	833	400,833
055451AX6	6,163,277	BHP BILLITON FINANCE (USA) LTD	800,000	800,000	1,800	801,800
05567YAA7	6,163,279	BNSF RAILWAY CO PASS THROUGH TRUST	3,845,186	3,790,072	15,916	3,805,988
06051GEU9	6,163,281	BANK OF AMERICA CORP	3,000,000	2,990,431	30,250	3,020,681
12527GAG8	6,163,283	CF INDUSTRIES INC	1,000,000	998,933	14,167	1,013,100
12527GAH6	6,163,285	CF INDUSTRIES INC	1,000,000	994,587	18,750	1,013,337
19416QEC0	6,163,287	COLGATE-PALMOLIVE CO	5,000,000	4,960,509	52,500	5,013,009
205887BR2	6,163,289	CONAGRA FOODS INC	4,531,000	4,525,280	38,665	4,563,944
207597EF8	6,163,291	CONNECTICUT LIGHT AND POWER CO	5,000,000	4,983,698	36,806	5,020,504
210518CL8	6,163,293	CONSUMERS ENGERGY	2,000,000	1,989,262	5,022	1,994,284
210518CL8	6,163,295	CONSUMERS ENGERGY	5,000,000	4,973,155	12,556	4,985,711
29379VAN3	6,163,299	ENTERPRISE PRODUCTS OPERATING LP	1,000,000	873,318	8,106	881,424
29379VBM4	6,163,301	ENTERPRISE PRODUCTS OPERATING LLC	1,500,000	1,500,000	15,234	1,515,234
31428XAV8	6,163,303	FEDEX CORP	5,000,000	4,992,866	6,000	4,998,866
31620MAK2	6,163,305	FIDELITY NATIONAL INFORMATION SERV	1,582,000	1,575,235	2,461	1,577,696
337358BA2	6,163,307	WELLS FARGO & COMPANY	2,500,000	2,916,925	8,333	2,925,258
337358BA2	6,163,309	WELLS FARGO & COMPANY	3,250,000	3,792,002	10,833	3,802,835
44266RAC1	6,163,313	HOWARD HUGHES MEDICAL INSTITUTE	775,000	774,101	4,521	778,622
534187AY5	6,163,321	LINCOLN NATIONAL CORP	10,000,000	10,146,208	131,944	10,278,152
589331AT4	6,163,323	MERCK & CO INC	5,000,000	4,957,704	15,333	4,973,037
594918AT1	6,163,325	MICROSOFT CORP	8,000,000	7,985,750	95,000	8,080,750
740189AG0	6,163,329	PRECISION CASTPARTS CORP.	3,705,000	3,700,432	27,273	3,727,704
775109AW1	6,163,331	ROGERS COMMUNICATIONS INC.	5,000,000	4,995,956	19,167	5,015,123
78403DAH3	6,163,333	SBA TOWER TRUST	4,000,000	4,000,000	—	4,000,000
803070AB7	6,163,335	SAPPI PAPIER HOLDING AG 144A	150,000	122,025	4,250	126,275
88032WAE6	6,163,337	TENCENT HOLDINGS LTD	3,000,000	2,999,676	25,373	3,025,048
882389CC1	6,163,339	TEXAS EASTERN TRANSMISSION LP	10,000,000	9,970,651	206,111	10,176,762
89153UAF8	6,163,341	TOTAL CAPITAL CANADA LTD	3,000,000	3,007,375	24,292	3,031,667
89153UAF8	6,163,343	TOTAL CAPITAL CANADA LTD	8,000,000	8,004,951	64,778	8,069,729
90783VAA3	6,163,345	UNION PACIFIC CORPORATION	2,284,092	2,231,652	38,370	2,270,022
913017BV0	6,163,347	UNITED TECHNOLOGIES CORP	5,000,000	5,158,989	64,583	5,223,573
913017BV0	6,163,349	UNITED TECHNOLOGIES CORP	4,000,000	4,122,923	51,667	4,174,590
91324PCC4	6,163,351	UNITEDHEALTH GROUP INCORPORATED	8,000,000	7,983,059	29,389	8,012,448
931142DH3	6,163,353	WALMART INC	5,000,000	4,993,999	7,083	5,001,083
969133AK3	6,163,355	WILLAMETTE INDUSTRIES INC	1,200,000	1,122,844	31,400	1,154,244
969457BG4	6,163,357	WILLIAMS COMPANIES INC	193,000	195,350	2,533	197,883
23330JAA9	6,163,359	DP WORLD LTD 144A	160,000	143,182	3,623	146,805
23330JAA9	6,163,361	DP WORLD LTD 144A	300,000	268,467	6,793	275,259
368266AF9	6,163,363	GAZ CAPITAL (GAZPROM)	429,000	413,994	4,189	418,183
368266AH5	6,163,365	GAZ CAPITAL SA	180,000	167,996	2,733	170,729
40049JAT4	6,163,367	GRUPO TELEVISIA S.A. DE C.V.	115,000	130,764	1,358	132,121

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40049JAV9	6,163,369	GRUPO TELEVISA SA	175,000	173,727	1,385	175,112
40049JAV9	6,163,371	GRUPO TELEVISA SA	100,000	99,804	791	100,595
549876AA8	6,163,373	LUKOIL INTL FINANCE BV 144A	252,000	252,000	6,709	258,709
EI9925369	6,163,375	GRUPO BIMBO SAB DE CV	100,000	99,983	1,200	101,183
48667QAA3	6,163,377	NK KAZMUNAYGAZ AO	345,000	344,930	10,406	355,336
698299AV6	6,163,381	PANAMA (REPUBLIC OF)	200,000	206,223	3,642	209,865
706451BG5	6,163,383	PEMEX PROJECT FUNDING MASTER TRUST	340,000	350,069	8,509	358,578
210805DD6	6,163,385	CONTINENTAL AIRLINES INC	488,648	495,036	3,034	498,070
0010EPA@7	6,163,389	AEP TEXAS CENTRAL CO	400,000	400,000	7,662	407,662
00168@AB2	6,163,391	ALS GROUP GENERAL PARTNERSHIP	100,000	101,077	1,704	102,781
00168@AG1	6,163,393	ALS GROUP GENERAL PARTNERSHIP	100,000	99,728	1,484	101,212
00168@AH9	6,163,395	ALS GROUP GENERAL PARTNERSHIP	100,000	100,365	1,182	101,546
003009A*8	6,163,397	ABERDEEN ASIA PACIFIC INCOME FUND	400,000	400,000	4,711	404,711
00802#AA4	6,163,399	AEROSTAR AIRPORT HOLDINGS LLC	851,143	851,143	5,302	856,445
031100E*7	6,163,401	AMETEK INC	500,000	500,000	1,606	501,606
04220@AA2	6,163,403	ARMENIA MOUNTAIN WIND LLC	2,184,104	2,184,104	23,932	2,208,035
048303E*8	6,163,405	ATLANTIC CITY ELECTRIC CO	2,900,000	2,900,000	42,292	2,942,292
07387#AA2	6,163,407	BEAR SWAMP FINANCE LP	5,720,477	5,720,477	24,088	5,744,565
12656*AF9	6,163,409	CSLB HOLDINGS INC	300,000	300,000	750	300,750
12656*AG7	6,163,411	CSLB HOLDINGS INC	200,000	200,000	622	200,622
147528E#6	6,163,415	CASEYS GENERAL STORES INC	500,000	500,000	6,830	506,830
147528F*9	6,163,417	CASEYS GENERAL STORES INC	300,000	300,000	4,188	304,188
185508A#5	6,163,425	CLECO POWER LLC	1,600,000	1,600,000	27,150	1,627,150
212168AA6	6,163,427	CONTINENTAL WIND LLC	322,628	341,073	3,280	344,353
218333A*3	6,163,429	CORBION NV	3,000,000	3,000,000	45,175	3,045,175
24618#AG5	6,163,431	DELAWARE NORTH COMPANIES INC	200,000	200,000	1,987	201,987
25763#AE0	6,163,433	DONALDSON COMPANY INC	2,600,000	2,600,000	9,135	2,609,135
39278*AA1	6,163,439	GREEN COUNTRY ENERGY LLC PRVT	7,289,837	7,554,268	122,549	7,676,818
40447@AE5	6,163,441	HMSHOST CORP	800,000	800,000	11,833	811,833
40637CA@9	6,163,445	HALMA PLC	1,750,000	1,750,000	16,547	1,766,547
46574*AA7	6,163,449	ITT HOLDINGS LLC	200,000	200,000	3,484	203,484
46574*AB5	6,163,451	ITT HOLDINGS LLC	300,000	300,000	5,360	305,360
48666*AA2	6,163,455	KCP&L GREATER MISSOURI OPERATIONS	300,000	300,000	2,210	302,210
57169*AR8	6,163,457	MARS INC	4,550,000	4,675,995	8,443	4,684,438
59564NA#0	6,163,459	MIDCOAST ENERGY PARTNERS LP	100,000	100,000	381	100,381
59564NA*4	6,163,461	MIDCOAST ENERGY PARTNERS LP	200,000	200,000	613	200,613
59564NA@2	6,163,463	MIDCOAST ENERGY PARTNERS LP	100,000	100,000	348	100,348
674003A@7	6,163,465	OAKTREE CAPITAL GROUP LLC	400,000	400,000	2,584	402,584
711123C*8	6,163,469	PEOPLES GAS LIGHT AND COKE COMPANY	400,000	400,000	3,960	403,960
73020*AJ2	6,163,471	PNG COMPANIES LLC	5,000,000	5,000,000	53,569	5,053,569

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82011@AC7	6,163,475	SHARYLAND DISTRIBUTION & TRANSMISS	5,800,000	5,800,000	92,040	5,892,040
84055*AC2	6,163,477	SOUTH TEXAS ELECTRIC COOP INC	425,000	433,333	6,594	439,927
85915#AF8	6,163,479	STERICYCLE INC.	300,000	300,000	3,104	303,104
C1465*AL7	6,163,489	CGI GROUP INC	500,000	500,000	2,763	502,763
C1466#AA6	6,163,491	CANADIAN PACIFIC RAILWAY LTD PRVT	3,548,089	3,548,089	30,926	3,579,015
G1696#AY2	6,163,493	BUNZL FINANCE PLC	300,000	300,000	2,588	302,588
G1910#AQ9	6,163,495	COBHAM PLC	165,000	165,000	3,573	168,573
G2956@AK7	6,163,497	ABP ACQUISITIONS UK LTD	2,500,000	2,500,000	29,683	2,529,683
G7770#AB8	6,163,509	SAGE GROUP PLC	600,000	600,000	8,265	608,265
G7770#AC6	6,163,511	SAGE GROUP PLC	200,000	200,000	3,318	203,318
G7770#AC6	6,163,513	SAGE GROUP PLC	3,600,000	3,630,404	59,731	3,690,135
G8056*AA7	6,163,519	SEVERN TRENT WATER LTD	6,000,000	6,000,000	35,670	6,035,670
G9433*AA9	6,163,521	WARBURTONS 1876 LIMITED	500,000	500,000	43	500,043
N4281@BX2	6,163,531	ROYAL VOPAK N.V.	600,000	600,000	11,110	611,110
N6704@AK5	6,163,533	OILTANKING FINANCE BV	400,000	400,000	353	400,353
N7338@AB7	6,163,535	RED ELECTRICA DE ESPANA SA PRVT	7,000,000	7,000,000	11,830	7,011,830
N9061#AB4	6,163,537	VTTI MLP BV	2,000,000	2,000,000	36,796	2,036,796
Q0458*AD1	6,163,539	AQUASURE FINANCE PTY LTD	100,000	100,000	993	100,993
Q3629#AJ2	6,163,549	ETSA UTILITIES FINANCE PTY LTD	100,000	100,000	1,202	101,202
Q3917#AA2	6,163,551	FLINDERS PORT HOLDINGS PTY LTD	300,000	300,000	1,494	301,494
Q3917#AB0	6,163,553	FLINDERS PORT HOLDINGS PTY LTD	1,100,000	1,100,000	5,610	1,105,610
Q5995#AD6	6,163,555	DOMINION OF NEW ZEALAND PRVT	4,500,000	4,500,000	1,370	4,501,370
Q6518#AA8	6,163,557	NSW PORTS FINANCE CO PTY LTD	100,000	100,000	19	100,019
Q6518#AB6	6,163,559	NSW PORTS FINANCE CO PTY LTD	100,000	100,000	19	100,019
Q7160#AJ8	6,163,561	ORICA LIMITED	300,000	300,000	1,645	301,645
9128282Z2	6,163,565	TREASURY NOTE	13,000,000	12,970,097	9,235	12,979,332
21870LAN6	6,163,567	CORE_15-CALW	7,000,000	7,176,110	23,209	7,199,319
62983PAA3	6,163,569	NAKILAT INC 144A	30,000	28,151	612	28,763
62983PAB1	6,163,571	NAKILAT INC 144A	266,302	265,220	5,609	270,829
62983PAB1	6,163,573	NAKILAT INC 144A	163,878	161,261	3,452	164,713
698299AW4	6,163,577	PANAMA (REPUBLIC OF)	169,000	173,527	2,988	176,515
86360FAB5	6,163,579	SFS_06-A B 144A	952,934	959,156	2,905	962,062
161546JH0	6,163,581	CFAB_04-2 1A5	2,906,494	2,905,147	12,657	2,917,804
161546JK3	6,163,583	CFAB_04-2 1M1	2,198,760	2,189,561	9,415	2,198,976
23342KAD6	6,163,585	DRB_17-A	2,020,585	2,105,232	1,086	2,106,318
27034MAB0	6,163,587	EARN_16-D	1,113,132	1,165,515	525	1,166,040
27035BAB3	6,163,589	EARN_17-A	1,436,302	1,476,022	652	1,476,674
27035BAC1	6,163,591	EARN_17-A	396,613	411,513	246	411,759
294751EK4	6,163,593	EQABS_04-2 M1	353,094	357,064	1,441	358,506
759950FG8	6,163,595	RAMC_05-1 AF6	624,479	656,348	2,714	659,062

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83404JAA4	6,163,597	SCLP_17-3	1,853,133	1,917,182	888	1,918,070
83405DAC2	6,163,599	SOFL_17-C	500,000	499,784	219	500,003
4866065#9	6,163,601	KAYNE ANDERSON KYN FUND	16,000	400,000	2,752	402,752
4866066#8	6,163,603	KAYNE ANDERSON KYN	4,000	100,000	654	100,654
48661E4*6	6,163,605	KAYNE ANDERSON KMF FUND	17,500	445,313	3,010	448,322
89147L2#6	6,163,607	TORTOISE ENERGY INFRASTRUCTURE MRPS	10,000	100,000	1,493	101,493
89147L2#6	6,163,609	TORTOISE ENERGY INFRASTRUCTURE MRPS	10,000	100,000	1,493	101,493
89147L3#5	6,163,611	TORTOISE ENERGY INFRASTRUCTURE MRPS	10,000	100,000	1,615	101,615
89147L3#5	6,163,613	TORTOISE ENERGY INFRASTRUCTURE MRPS	10,000	100,000	1,615	101,615
822582AT9	4,857,686	SHELL INTERNATIONAL FINANCE BV	2,000,000	1,999,364	14,097	2,013,462
718172AM1	4,620,829	PHILIP MORRIS INTERNATIONAL INC	10,000,000	9,819,655	201,736	10,021,391
92826CAE2	5,770,946	VISA INC	8,000,000	8,406,782	126,344	8,533,126
2,679,803	2,679,804	WINKAL HOLDINGS, L.L.C.	723,033	724,399	2,620	727,019
27,160	27,161	Belgrade, L.L.C.	405,831	407,491	1,409	408,900
27,218	27,219	ET MT Limited Partnership	359,578	360,280	1,231	361,511
27,219	27,220	Las Palmas Park Limited Partnership	411,727	412,560	1,324	413,883
27,308	27,309	Casa Fiesta Tempe Limited Partnership	590,217	591,420	1,873	593,292
27,318	27,319	North Star Trust Company, Trustee	5,753,623	5,787,720	25,514	5,813,234
27,322	27,323	A.J. Palmas Limited Partnership	447,134	448,045	1,419	449,464
2,732,902	2,732,903	McAllen-83-McColl, Inc.	2,834,623	2,838,701	12,183	2,850,884
2,738,303	2,738,304	Queensbury Village, Inc.	618,064	619,202	1,780	620,983
28,799	28,800	COURT INTERNATIONAL LLC	444,895	445,818	1,393	447,211
2,880,903	2,880,904	WINWEST Post L.L.C.	167,593	167,909	607	168,516
2,881,003	2,881,004	WINWEST Main LLC	104,745	104,943	380	105,322
2,881,103	2,881,104	WINWEST Central LLC	59,038	59,150	214	59,364
2,881,203	2,881,204	WINWALK Realty, L.L.C.	133,312	133,564	483	134,047
2,881,302	2,881,303	Agellan Commercial REIT U.S. L.P.	620,599	621,994	2,068	624,062
28,819	28,820	Koar Airport Associates	449,855	450,727	1,559	452,286
2,881,902	2,881,903	Koar Airport Associates	333,333	333,333	1,153	334,486
28,821	28,822	LARGO LIMITED LIABILITY COMPANY	1,215,540	1,220,546	4,140	1,224,685
28,829	28,830	1111 Tower LLC	665,920	668,556	2,535	671,091
28,830	28,831	Plaza Star Associates, LLC	447,109	448,473	1,775	450,248
28,832	28,833	Quarterhorse Equities, LLC	150,140	150,995	434	151,429
28,833	28,834	820-850 Hind Drive, LLC	345,175	347,141	998	348,139
28,834	28,835	5420 Sunset Boulevard LP, LLC	302,878	304,603	876	305,479
28,835	28,836	Japanese Village, LLC	286,261	287,892	828	288,719
28,837	28,838	Michigan - 180 Property LLC	434,336	435,523	1,452	436,975
28,838	28,839	Property Management Support Inc.	174,378	175,006	648	175,653
28,841	28,842	Property Management Support Inc.	102,752	103,122	382	103,503
28,842	28,843	Normandy Equities Ltd	132,337	132,813	491	133,305
28,843	28,844	Property Management Support Inc.	147,908	148,440	549	148,989
28,844	28,845	Property Management Support Inc.	207,077	207,822	769	208,591

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
28,845		28,846 Property Management Support Inc.	154,137	154,691	572	155,263
28,846		28,847 Property Management Support Inc.	66,940	67,180	249	67,429
28,847		28,848 Property Management Support Inc.	54,482	54,678	202	54,880
28,848		28,849 Property Management Support Inc.	149,465	150,003	555	150,558
28,849		28,850 Silver Spring Project, LLC	1,156,552	1,158,532	4,151	1,162,683
28,850		28,851 American Commercial Equities Two, LLC	313,452	315,238	906	316,144
28,851		28,852 LTF Real Estate MP I, LLC	673,379	683,768	2,536	686,304
28,854		28,855 Donald B. Gaines and Pamela K. Gaines, A	499,090	499,884	1,437	501,321
28,858		28,859 GORDON NW VILLAGE, LP	201,852	202,649	760	203,408
28,862		28,863 11 East Adams L.L.C.	410,012	411,666	1,389	413,055
28,866		28,867 Denville Union Hill, LLC	394,944	396,890	1,240	398,131
28,868		28,869 Seasons Affiliates, LLC	499,867	499,867	1,604	501,470
28,871		28,872 Cable Building Owners LLC	945,249	946,898	3,038	949,936
28,872		28,873 CBV Limited Partnership	413,923	415,557	1,430	416,987
28,873		28,874 Medical Buildings of America, LLC	490,121	492,131	1,579	493,710
28,876		28,877 Short Pump Investors, LLC	474,469	475,242	1,695	476,937
28,882		28,883 Atlantic Center Fort Greene Associates,	1,174,317	1,174,317	—	1,174,317
28,886		28,887 Jim R. Smith	276,664	280,791	690	281,481
28,887		28,888 McClellan Plaza, LLC	454,677	455,526	1,602	457,128
28,897		28,898 DSA Properties, LP	731,444	736,343	2,129	738,472
28,898		28,899 Strada Developments, LLC	433,276	436,178	1,261	437,439
28,902		28,903 SHAPELL SOCAL RENTAL PROPERTIES, LLC	362,611	365,152	910	366,062
28,910		28,911 Ocean Partners Trust	422,882	424,474	1,503	425,978
28,911		28,912 Ocean Part. Assoc. LLLP	642,560	644,981	2,284	647,265
29,041		29,042 Warner Gateway Company	395,712	398,098	1,271	399,368
29,043	29,044	Midmall Resources Limited Partnership	466,309	467,102	1,701	468,804
29,045	29,046	Woodbrook LLC	465,807	467,465	1,652	469,116
29,046	29,047	Airport Associates, L.P.	457,405	458,474	1,685	460,159
29,049	29,050	Continental Skypark LLC	244,211	244,798	861	245,659
29,057	29,058	Sparrowhawk Chicago Industrial LP	447,565	448,514	1,562	450,076
29,068	29,069	500 Capitol Mall Tower, LLC	849,336	851,312	3,441	854,753
29,073	29,074	FC Hanson Associates, LLC	559,039	559,039	—	559,039
29,104	29,105	Phoenix Uprising, LLC	500,000	500,000	1,638	501,638
29,113	29,114	AmREIT SPF Shadow Creek, L.P.	700,000	700,000	2,158	702,158
29,114	29,115	Path Farmer's Market, LLC	976,870	974,096	3,872	977,968
29,135	29,136	Levine Investments Limited Partnership	869,458	879,282	2,162	881,444
29,136	29,137	Broad Realty Investments, LP	349,408	353,356	869	354,225
29,175	29,176	ARCP KO Charlottesville VA, LLC	500,000	500,000	1,625	501,625
29,178	29,179	Beemer & Associates XIV, L.C.	268,159	269,073	919	269,993
29,188	29,189	BEEMER AND ASSOCIATES IV, LLC	268,159	269,073	919	269,993
29,195	29,196	ARCP GE Seven Field PA LLC	500,000	500,000	1,625	501,625
29,204	29,205	JHW-USB LLC	470,983	471,813	1,514	473,327
29,214	29,215	945 Battery, LLC	875,369	876,929	2,740	879,670
29,215	29,216	1301 Sansome, LLC	471,353	472,193	1,476	473,668

ASSET CUSIP	HOLDING ID	ASSET DESCRIPTION	PAR VALUE	STAT STATEMENT VALUE	INTEREST ACCRUED	STAT STATEMENT VALUE ACCRUED
29,225	29,226	Mayflower Agency Co., Inc.	470,722	471,600	1,348	472,948
29,229	29,230	Southhaven Associates LLC	473,682	474,498	1,542	476,040
29,232	29,233	Acorn II Self-Storage LLC	502,297	503,987	1,722	505,709
29,235	29,236	Golden Triangle Industrial Park, LLC	500,000	500,000	1,442	501,442
29,236	29,237	Triangle Palisades of Asheville, Inc.	452,011	453,542	1,470	455,012
29,237	29,238	General Property Support, Inc.	71,817	72,076	267	72,342
29,238	29,239	General Property Support, Inc.	191,314	191,755	639	192,395
29,242	29,243	Oakwood Estates - One, LLC	478,894	479,682	1,599	481,281
29,261	29,262	F-Star Socorro Holding Co., LLC	446,766	449,652	1,480	451,132
29,269	29,270	SP HHF Sub Brooklyn LLC	1,000,000	1,000,000	2,867	1,002,867
29,320	29,321	Emerson Investments International, Inc.	462,519	463,972	1,643	465,615
29,325	29,326	Montecristo - Rancho Santa Paula LLC	485,527	486,275	1,686	487,961
29,336	29,337	HCPCI Holdings LLC	442,698	444,913	1,483	446,396
29,339	29,340	Brian Woods, as Trustee of the Anthony E Cox Living	460,648	462,166	1,452	463,618
29,340	29,341	SHA Realty Holdings, LLC	444,756	446,969	1,475	448,444
29,345	29,346	Cole MT Deltona FL, LLC	500,000	500,000	1,604	501,604
29,346	29,347	Hess Genesee Park LLC	500,000	500,000	1,596	501,596
29,347	29,348	United Grand Corporation	500,000	500,000	1,675	501,675
29,498	29,499	Kiamie-Princess Marion Realty Corp.	485,816	486,669	1,334	488,003
29,501	29,502	70NE410 Partnership, Ltd.	484,457	485,516	1,501	487,017
29,535	29,536	Jacksonville Beach Investments, LLC	481,170	482,645	1,456	484,101
29,544	29,545	Northvale II Urban Renewal Associates, LP	484,949	486,044	1,389	487,434
29,664	29,665	Mericle 3 Great Valley, LLC	592,500	595,007	1,849	596,857
		CASH	<u>239,181,840</u>	<u>239,181,840</u>	-	<u>239,181,840</u>
			<u>14,353,021,485</u>	<u>13,837,827,163</u>	<u>120,612,484</u>	<u>13,958,439,646</u>

EXISTING INDEX HEDGES

See attached.²

²This list is current as of 5/28/2018 and will be updated to be current as of 5/31/2018 following the Effective Date.

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian Call Spread	Advantage 9	900A	900A00073	2011-1892-L	SGDV	Societe Generale	119,500.33	9/19/2011	10/19/2019	GA
Asian	Spread 9	900S	900S00284	2011-2525-L	CSBDV	Credit Suisse International	523,560.00	11/21/2011	6/20/2019	GA
Asian	Spread 9	900S	900S00285	2011-2768-L	JPMDV	JPMORGAN CHASE BANK, N.A.	43,287.20	12/20/2011	9/21/2020	GA
Asian	Spread 9	900S	900S00286	2012-0164-L	CSBDV	Credit Suisse International	14,186.92	1/18/2012	10/14/2020	GA
Asian Call Spread	Advantage 9	900A	900A00074	2012-0219-L	MLIDV	Merrill Lynch International	128,573.25	1/25/2012	10/29/2020	GA
Asian	Spread 9	900S	900S00287	2012-0496-L	CSBDV	Credit Suisse International	12,622.80	2/28/2012	2/6/2021	GA
Asian	Spread 9	900S	900S00288	2012-0738-L	BARDV	Barclays Bank, PLC	1,583.40	3/29/2012	3/16/2021	GA
Asian	Spread 9	900S	900S00289	2012-0961-L	SGDV	Societe Generale	4,906.96	4/24/2012	4/11/2021	GA
Asian	Spread 9	900S	900S00290	2012-1178-L	GSIDV	Goldman Sachs International	5,293.59	5/17/2012	5/5/2021	GA
Asian	Market Smart 7	700K	700K00008	2012-1058-L	HSBDV	HSBC Bank USA, National Association	11,564.08	5/7/2012	1/10/2019	GA
Asian	Spread 9	900S	900S00291	2012-1440-L	SGDV	Societe Generale	11,413.44	6/19/2012	6/4/2021	GA
Asian	Spread 9	900S	900S00292	2012-1577-L	BARDV	Barclays Bank, PLC	3,762.85	7/10/2012	6/28/2021	GA
Asian	Spread 9	900S	900S00293	2012-1811-L	BARDV	Barclays Bank, PLC	5,343.12	8/7/2012	7/23/2021	GA
Asian	Spread 9	900S	900S00294	2012-2139-L	UBSDV	UBS AG	715.00	9/6/2012	8/22/2021	GA
Asian	Spread 9	900S	900S00295	2012-2381-L	GSIDV	Goldman Sachs International	8,985.90	10/2/2012	9/19/2021	GA
Asian	Spread 9	900S	900S00296	2012-2626-L	BNPDV	BNP Paribas	4,219.69	11/1/2012	10/17/2021	GA
Asian	Spread 9	900S	900S00297	2012-2901-L	CSBDV	Credit Suisse International	1,079.92	12/5/2012	11/18/2021	GA
Asian	Spread 9	900S	900S00298	2013-3142-L	HSBDV	HSBC Bank USA, National Association	11,582.88	1/2/2013	2/16/2021	GA
Asian	Market Smart 7	700K	700K00009	2013-3180-L	HSBDV	HSBC Bank USA, National Association	9,364.34	1/7/2013	8/25/2019	GA
Asian	Spread 9	900S	900S00299	2013-3592-L	HSBDV	HSBC Bank USA, National Association	3,918.64	2/20/2013	1/25/2022	GA
Asian	Spread 9	900S	900S00300	2013-3763-L	BNPDV	BNP Paribas	10,463.20	4/2/2013	3/18/2022	GA
Asian	Spread 9	900S	900S00301	2013-3915-L	BNPDV	BNP Paribas	5,607.14	5/7/2013	4/20/2022	GA
Asian	Spread 9	900S	900S00302	2013-4101-L	CITDV	Citibank, N.A.	3,586.20	6/17/2013	5/25/2022	GA
Asian	Spread 9	900S	900S00303	2013-4239-L	DBDV	Deutsche Bank AG	12,099.24	7/16/2013	6/28/2022	GA
Asian	Spread 9	900S	900S00304	2013-4319-L	SGDV	Societe Generale	16,485.56	8/6/2013	7/27/2022	GA
Asian	Spread 9	900S	900S00305	2013-4502-L	MSIDV	Morgan Stanley & Co International, PLC	1,911.80	9/11/2013	8/22/2022	GA
Asian	Spread 9	900S	900S00306	2013-4742-L	WCHDV	Wells Fargo Bank, N. A.	16,691.40	10/28/2013	10/2/2022	GA
Asian	Spread 9	900S	900S00307	2013-4912-L	CSBDV	Credit Suisse International	8,047.84	12/11/2013	11/18/2022	GA
Asian	Market Smart 10	100K	100K00055	2015-6645-L	HSBDV	HSBC Bank USA, National Association	72,941.76	1/27/2015	6/5/2022	GA
Asian	Market Smart 10	100K	100K00056	2015-6790-L	CITDV	Citibank, N.A.	97,687.20	3/3/2015	2/13/2025	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Market Smart 10	100K	100K00057	2015-6975-L	RBCDV	Royal Bank of Canada	136,511.20	4/7/2015	3/24/2025	GA
Asian	Market Smart 10	100K	100K00058	2015-7160-L	NATDV	NATIXIS SA	107,297.48	5/14/2015	5/1/2025	GA
Asian	Market Smart 10	100K	100K00059	2015-7331-L	BARDV	Barclays Bank, PLC	103,196.70	6/23/2015	6/7/2025	GA
Asian	Market Smart 10	100K	100K00060	2015-7550-L	RBCDV	Royal Bank of Canada	69,850.02	8/11/2015	3/30/2025	GA
Asian	Market Smart 10	100K	100K00061	2015-7621-L	WCHDV	Wells Fargo Bank, N. A.	52,537.36	8/26/2015	8/15/2025	GA
Asian	Market Smart 10	100K	100K00062	2015-7997-L	BARDV	Barclays Bank, PLC	86,022.04	10/29/2015	10/3/2025	GA
Asian	Market Smart 10	100K	100K00063	2016-9061-L	GSIDV	Goldman Sachs International	54,640.64	3/1/2016	1/6/2026	GA
Asian Call Spread	Advantage 5	510A	510A00068	2016-9550-L	GSIDV	Goldman Sachs International	60,490.40	5/17/2016	12/23/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-2	2017-2991-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,457.83	2/15/2017	2/14/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-3	2017-2998-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,315.64	2/15/2017	2/14/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-4	2017-2997-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,198.82	2/15/2017	2/14/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-5	2017-2995-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,097.41	2/15/2017	2/14/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-6	2017-2993-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,010.67	2/15/2017	2/14/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00001-7	2017-3000-L	JPMDV	JPMORGAN CHASE BANK, N.A.	6,063.33	2/15/2017	2/14/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-2	2017-3106-L	JPMDV	JPMORGAN CHASE BANK, N.A.	106.43	3/2/2017	3/1/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-3	2017-3107-L	JPMDV	JPMORGAN CHASE BANK, N.A.	95.63	3/2/2017	3/1/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-4	2017-3108-L	JPMDV	JPMORGAN CHASE BANK, N.A.	86.81	3/2/2017	3/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-5	2017-3109-L	JPMDV	JPMORGAN CHASE BANK, N.A.	79.44	3/2/2017	3/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-6	2017-3110-L	JPMDV	JPMORGAN CHASE BANK, N.A.	72.81	3/2/2017	3/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00002-7	2017-3111-L	JPMDV	JPMORGAN CHASE BANK, N.A.	442.33	3/2/2017	3/1/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-2	2017-3169-L	JPMDV	JPMORGAN CHASE BANK, N.A.	187.00	3/10/2017	3/9/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-3	2017-3170-L	JPMDV	JPMORGAN CHASE BANK, N.A.	168.00	3/10/2017	3/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-4	2017-3172-L	JPMDV	JPMORGAN CHASE BANK, N.A.	153.00	3/10/2017	3/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-5	2017-3171-L	JPMDV	JPMORGAN CHASE BANK, N.A.	140.00	3/10/2017	3/9/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-6	2017-3168-L	JPMDV	JPMORGAN CHASE BANK, N.A.	128.00	3/10/2017	3/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00003-7	2017-3166-L	JPMDV	JPMORGAN CHASE BANK, N.A.	779.00	3/10/2017	3/9/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-2	2017-3210-L	JPMDV	JPMORGAN CHASE BANK, N.A.	268.37	3/13/2017	3/8/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-3	2017-3211-L	JPMDV	JPMORGAN CHASE BANK, N.A.	242.30	3/13/2017	3/10/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-4	2017-3214-L	JPMDV	JPMORGAN CHASE BANK, N.A.	221.03	3/13/2017	3/10/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-5	2017-3213-L	JPMDV	JPMORGAN CHASE BANK, N.A.	202.10	3/13/2017	3/10/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-6	2017-3212-L	JPMDV	JPMORGAN CHASE BANK, N.A.	185.79	3/13/2017	3/10/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00004-7	2017-3208-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,127.84	3/13/2017	3/8/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-2	2017-3226-L	JPMDV	JPMORGAN CHASE BANK, N.A.	1,003.87	3/15/2017	3/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-3	2017-3227-L	JPMDV	JPMORGAN CHASE BANK, N.A.	905.01	3/15/2017	3/2/2020	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-4	2017-3228-L	JPMDV	JPMORGAN CHASE BANK, N.A.	823.00	3/15/2017	3/2/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-5	2017-3229-L	JPMDV	JPMORGAN CHASE BANK, N.A.	753.88	3/15/2017	3/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-6	2017-3230-L	JPMDV	JPMORGAN CHASE BANK, N.A.	692.83	3/15/2017	3/2/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00005-7	2017-3231-L	JPMDV	JPMORGAN CHASE BANK, N.A.	4,208.90	3/15/2017	3/2/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-3	2017-3266-L	JPMDV	JPMORGAN CHASE BANK, N.A.	113.80	3/20/2017	3/16/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-4	2017-3267-L	JPMDV	JPMORGAN CHASE BANK, N.A.	103.61	3/20/2017	3/16/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-5	2017-3268-L	JPMDV	JPMORGAN CHASE BANK, N.A.	95.03	3/20/2017	3/16/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-6	2017-3269-L	JPMDV	JPMORGAN CHASE BANK, N.A.	87.53	3/20/2017	3/16/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-7	2017-3270-L	JPMDV	JPMORGAN CHASE BANK, N.A.	533.31	3/20/2017	3/16/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00006-2	2017-3265-L	JPMDV	JPMORGAN CHASE BANK, N.A.	126.06	3/20/2017	3/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-2	2017-3366-L	CITDV	Citibank, N.A.	3,250.17	3/29/2017	3/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-3	2017-3369-L	CITDV	Citibank, N.A.	2,935.65	3/29/2017	3/18/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-4	2017-3371-L	CITDV	Citibank, N.A.	2,680.54	3/29/2017	3/18/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-5	2017-3365-L	CITDV	Citibank, N.A.	2,460.69	3/29/2017	3/18/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-6	2017-3368-L	CITDV	Citibank, N.A.	2,266.67	3/29/2017	3/18/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00001-7	2017-3363-L	CITDV	Citibank, N.A.	12,676.69	3/29/2017	3/18/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-2	2017-3483-L	CITDV	Citibank, N.A.	3,509.23	4/10/2017	4/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-3	2017-3484-L	CITDV	Citibank, N.A.	3,163.15	4/10/2017	4/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-6	2017-3487-L	CITDV	Citibank, N.A.	2,435.81	4/10/2017	4/3/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-7	2017-3489-L	CITDV	Citibank, N.A.	13,660.21	4/10/2017	4/3/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-5	2017-3486-L	CITDV	Citibank, N.A.	2,646.62	4/10/2017	4/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00002-4	2017-3485-L	CITDV	Citibank, N.A.	2,885.60	4/10/2017	4/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-2	2017-3683-L	CITDV	Citibank, N.A.	3,459.69	4/17/2017	4/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-3	2017-3685-L	CITDV	Citibank, N.A.	3,111.05	4/17/2017	4/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-4	2017-3688-L	CITDV	Citibank, N.A.	2,834.72	4/17/2017	4/9/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-7	2017-3694-L	CITDV	Citibank, N.A.	13,416.52	4/17/2017	4/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-5	2017-3692-L	CITDV	Citibank, N.A.	2,599.49	4/17/2017	4/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00003-6	2017-3693-L	CITDV	Citibank, N.A.	2,393.71	4/17/2017	4/6/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-2	2017-3705-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,703.63	4/18/2017	4/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-3	2017-3706-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,790.49	4/18/2017	4/3/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-4	2017-3708-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,970.49	4/18/2017	4/3/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-5	2017-3710-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,249.71	4/18/2017	4/3/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-6	2017-3711-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,593.72	4/18/2017	4/3/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00007-7	2017-3712-L	JPMDV	JPMORGAN CHASE BANK, N.A.	51,256.02	4/18/2017	4/3/2024	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00004-3	2017-3784-L	CITDV	Citibank, N.A.	5,550.00	4/27/2017	4/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-4	2017-3785-L	CITDV	Citibank, N.A.	5,052.85	4/27/2017	4/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-5	2017-3783-L	CITDV	Citibank, N.A.	4,629.88	4/27/2017	4/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-6	2017-3781-L	CITDV	Citibank, N.A.	4,258.73	4/27/2017	4/20/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-2	2017-3782-L	CITDV	Citibank, N.A.	6,177.39	4/27/2017	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00004-7	2017-3780-L	CITDV	Citibank, N.A.	23,931.51	4/27/2017	4/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-2	2017-3829-L	CITDV	Citibank, N.A.	3,441.34	5/2/2017	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-3	2017-3831-L	CITDV	Citibank, N.A.	3,093.79	5/2/2017	4/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-4	2017-3832-L	CITDV	Citibank, N.A.	2,818.95	5/2/2017	4/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-5	2017-3833-L	CITDV	Citibank, N.A.	2,584.35	5/2/2017	4/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-6	2017-3834-L	CITDV	Citibank, N.A.	2,378.37	5/2/2017	4/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00005-7	2017-3835-L	CITDV	Citibank, N.A.	13,305.09	5/2/2017	4/19/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-2	2017-3892-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,023.97	5/10/2017	4/27/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-3	2017-3894-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,428.19	5/10/2017	4/27/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-4	2017-3890-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,158.27	5/10/2017	4/27/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-5	2017-3893-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,076.29	5/10/2017	4/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-6	2017-3895-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,092.56	5/10/2017	4/27/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00008-7	2017-3896-L	JPMDV	JPMORGAN CHASE BANK, N.A.	69,119.72	5/10/2017	4/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-2	2017-3957-L	CITDV	Citibank, N.A.	3,547.65	5/15/2017	5/7/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-3	2017-3961-L	CITDV	Citibank, N.A.	3,193.35	5/15/2017	5/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-4	2017-3962-L	CITDV	Citibank, N.A.	2,910.37	5/15/2017	5/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-7	2017-3966-L	CITDV	Citibank, N.A.	13,771.11	5/15/2017	5/7/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-5	2017-3959-L	CITDV	Citibank, N.A.	2,668.70	5/15/2017	5/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00006-6	2017-3964-L	CITDV	Citibank, N.A.	2,456.18	5/15/2017	5/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-3	2017-4002-L	CITDV	Citibank, N.A.	4,317.48	5/18/2017	5/12/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-4	2017-4001-L	CITDV	Citibank, N.A.	3,959.26	5/18/2017	5/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-5	2017-4003-L	CITDV	Citibank, N.A.	3,647.40	5/18/2017	5/12/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-6	2017-3998-L	CITDV	Citibank, N.A.	3,369.09	5/18/2017	5/12/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-2	2017-3999-L	CITDV	Citibank, N.A.	4,752.98	5/18/2017	5/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00007-7	2017-4006-L	CITDV	Citibank, N.A.	18,879.64	5/18/2017	5/10/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-2	2017-4011-L	CITDV	Citibank, N.A.	8,444.91	5/19/2017	5/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-3	2017-4013-L	CITDV	Citibank, N.A.	7,615.32	5/19/2017	5/15/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-6	2017-4018-L	CITDV	Citibank, N.A.	5,880.16	5/19/2017	5/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-7	2017-4019-L	CITDV	Citibank, N.A.	32,970.67	5/19/2017	5/15/2024	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00008-4	2017-4014-L	CITDV	Citibank, N.A.	6,952.51	5/19/2017	5/14/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00008-5	2017-4016-L	CITDV	Citibank, N.A.	6,383.99	5/19/2017	5/13/2022	GA
Cliquet	MCI	100M	100M02218	2017-4106-L	UBSDV	UBS AG	54,062.67	5/26/2017	5/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-2	2017-4053-L	CITDV	Citibank, N.A.	12,347.84	5/24/2017	5/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-3	2017-4055-L	CITDV	Citibank, N.A.	11,060.92	5/24/2017	5/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-4	2017-4056-L	CITDV	Citibank, N.A.	10,054.29	5/24/2017	5/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-5	2017-4057-L	CITDV	Citibank, N.A.	9,205.53	5/24/2017	5/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-7	2017-4054-L	CITDV	Citibank, N.A.	47,441.87	5/24/2017	5/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-2	2017-4071-L	CITDV	Citibank, N.A.	3,891.47	5/25/2017	5/21/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-3	2017-4073-L	CITDV	Citibank, N.A.	3,473.42	5/25/2017	5/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-4	2017-4077-L	CITDV	Citibank, N.A.	3,149.55	5/25/2017	5/21/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-2	2017-4062-L	JPMDV	JPMORGAN CHASE BANK, N.A.	20,165.58	5/24/2017	5/13/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-3	2017-4066-L	JPMDV	JPMORGAN CHASE BANK, N.A.	18,248.21	5/24/2017	5/13/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-4	2017-4061-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,737.66	5/24/2017	5/13/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-5	2017-4065-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,410.86	5/24/2017	5/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00009-6	2017-4058-L	CITDV	Citibank, N.A.	8,460.16	5/24/2017	5/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-5	2017-4078-L	CITDV	Citibank, N.A.	2,877.83	5/25/2017	5/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-6	2017-4079-L	CITDV	Citibank, N.A.	2,641.79	5/25/2017	5/19/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-6	2017-4064-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,240.08	5/24/2017	5/12/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00010-7	2017-4080-L	CITDV	Citibank, N.A.	14,786.19	5/25/2017	5/21/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00009-7	2017-4060-L	JPMDV	JPMORGAN CHASE BANK, N.A.	88,662.17	5/24/2017	5/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-2	2017-4130-L	CITDV	Citibank, N.A.	3,646.94	5/31/2017	5/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-3	2017-4131-L	CITDV	Citibank, N.A.	3,291.62	5/31/2017	5/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-4	2017-4132-L	CITDV	Citibank, N.A.	3,005.96	5/31/2017	5/28/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-7	2017-4135-L	CITDV	Citibank, N.A.	14,274.38	5/31/2017	5/28/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-5	2017-4133-L	CITDV	Citibank, N.A.	2,762.30	5/31/2017	5/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00011-6	2017-4134-L	CITDV	Citibank, N.A.	2,545.77	5/31/2017	5/26/2023	GA
Cliquet	MCI	100M	100M02221	2017-4148-L	BOADV	Bank of America, N.A.	78,843.40	6/1/2017	5/30/2018	GA
Asian	Spread 1	100S	100S03425	2017-4144-L	GSIDV	Goldman Sachs International	41,561.13	6/1/2017	5/29/2018	GA
Digital	Trigger	10PT	10PT00775	2017-4146-L	GSIDV	Goldman Sachs International	22,642.31	6/1/2017	5/30/2018	GA
Call Spread	Secure	100C	100C03538	2017-4142-L	GSIDV	Goldman Sachs International	357,019.30	6/1/2017	5/31/2018	GA
Call Spread	Secure	100C	100C03539	2017-4151-L	NATDV	NATIXIS SA	500,504.92	6/2/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02222	2017-4156-L	GSIDV	Goldman Sachs International	98,107.97	6/2/2017	5/31/2018	GA
Asian	Spread 1	100S	100S03426	2017-4153-L	NATDV	NATIXIS SA	85,339.80	6/2/2017	6/2/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00216	2017-4147-L	DBDV	Deutsche Bank AG	25,420.50	6/1/2017	5/29/2018	GA
Asian	Spread 9	900S	900S00308	2017-4155-L	NATDV	NATIXIS SA	5,518.94	6/2/2017	1/28/2023	GA
Asian	Spread 1	100S	100S03427	2017-4167-L	GSIDV	Goldman Sachs International	39,208.15	6/5/2017	6/1/2018	GA
Basket	Envoy Cap	10EC	10EC02177	2017-4165-L	BARDV	Barclays Bank, PLC	29,668.15	6/5/2017	6/1/2018	GA
Digital	Trigger	10PT	10PT00776	2017-4164-L	NATDV	NATIXIS SA	51,460.85	6/5/2017	6/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01052	2017-3512-S	GSIDV	Goldman Sachs International	28,000.00	6/2/2017	6/1/2018	GA
Call Spread	Secure	100C	100C03541	2017-4170-L	GSIDV	Goldman Sachs International	863,399.52	6/6/2017	6/4/2018	GA
Call Spread	Secure	100C	100C03540	2017-4168-L	GSIDV	Goldman Sachs International	354,188.97	6/5/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02223	2017-4163-L	GSIDV	Goldman Sachs International	74,365.63	6/5/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02224	2017-4181-L	GSIDV	Goldman Sachs International	171,764.61	6/6/2017	6/4/2018	GA
Call	Secure Par	100P	100P00767	2017-4172-L	GSIDV	Goldman Sachs International	56,477.35	6/6/2017	6/1/2018	GA
Asian	Spread 1	100S	100S03428	2017-4173-L	GSIDV	Goldman Sachs International	103,651.40	6/6/2017	6/4/2018	GA
Basket	Envoy Cap	10EC	10EC02178	2017-4186-L	GSIDV	Goldman Sachs International	59,303.45	6/6/2017	6/4/2018	GA
Digital	Trigger	10PT	10PT00777	2017-4176-L	GSIDV	Goldman Sachs International	53,992.75	6/6/2017	6/2/2018	GA
Asian Call Spread	Regency	110R	110R01086	2017-4174-L	GSIDV	Goldman Sachs International	37,452.16	6/6/2017	5/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00217	2017-4162-L	DBDV	Deutsche Bank AG	16,817.76	6/5/2017	5/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-1	2017-4178-L	CITDV	Citibank, N.A.	6,397.02	6/6/2017	6/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-3	2017-4180-L	CITDV	Citibank, N.A.	4,989.56	6/6/2017	6/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-4	2017-4194-L	CITDV	Citibank, N.A.	4,549.73	6/6/2017	6/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-5	2017-4183-L	CITDV	Citibank, N.A.	4,175.23	6/6/2017	6/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-6	2017-4184-L	CITDV	Citibank, N.A.	3,845.36	6/6/2017	6/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-1	2017-4187-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,851.61	6/6/2017	5/29/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-2	2017-4195-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,096.01	6/6/2017	5/29/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-3	2017-4193-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,931.79	6/6/2017	5/29/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-2	2017-4179-L	CITDV	Citibank, N.A.	5,550.47	6/6/2017	5/31/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-4	2017-4189-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,935.45	6/6/2017	5/28/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-5	2017-4190-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,115.20	6/6/2017	5/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-6	2017-4191-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,372.49	6/6/2017	5/26/2023	GA
Swaption	Interest Rate Benchmark	10RC	10RC01053	2017-3530-S	GSIDV	Goldman Sachs International	19,000.00	6/5/2017	6/1/2018	GA
Call Spread	Secure	100C	100C03542	2017-4197-L	GSIDV	Goldman Sachs International	359,227.75	6/7/2017	6/7/2018	GA
Cliquet	MCI	100M	100M02225	2017-4200-L	MSIDV	Morgan Stanley & Co International, PLC	76,334.23	6/7/2017	6/1/2018	GA

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Asian	Spread 1	100S	100S03429	2017-4199-L	GSIDV	Goldman Sachs International	37,788.80	6/7/2017	6/5/2018	GA
Digital	Trigger	10PT	10PT00778	2017-4196-L	GSIDV	Goldman Sachs International	45,959.18	6/7/2017	6/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00218	2017-4177-L	DBDV	Deutsche Bank AG	17,301.06	6/6/2017	6/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00012-7	2017-4185-L	CITDV	Citibank, N.A.	21,546.91	6/6/2017	5/31/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01054	2017-3531-S	NATDV	NATIXIS SA	37,650.00	6/6/2017	6/1/2018	GA
Cliquet	MCI	100M	100M02226	2017-4204-L	GSIDV	Goldman Sachs International	51,459.98	6/8/2017	6/6/2018	GA
Asian	Spread 1	100S	100S03430	2017-4203-L	GSIDV	Goldman Sachs International	19,392.34	6/8/2017	6/4/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00010-7	2017-4192-L	JPMDV	JPMORGAN CHASE BANK, N.A.	57,803.31	6/6/2017	5/29/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01055	2017-3534-S	NATDV	NATIXIS SA	25,950.00	6/7/2017	6/7/2018	GA
Call Spread	Secure	100C	100C03543	2017-4201-L	GSIDV	Goldman Sachs International	251,872.72	6/8/2017	6/8/2018	GA
Call Spread	Secure	100C	100C03544	2017-4212-L	GSIDV	Goldman Sachs International	417,891.46	6/9/2017	6/8/2018	GA
Cliquet	MCI	100M	100M02227	2017-4218-L	GSIDV	Goldman Sachs International	54,224.58	6/9/2017	6/8/2018	GA
Asian	Spread 1	100S	100S03431	2017-4214-L	GSIDV	Goldman Sachs International	42,046.88	6/9/2017	6/8/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01056	2017-3540-S	GSIDV	Goldman Sachs International	19,000.00	6/8/2017	6/7/2018	GA
Call Spread	Secure	100C	100C03545	2017-4244-L	HSBDV	HSBC Bank USA, National Association	310,747.58	6/12/2017	6/8/2018	GA
Cliquet	MCI	100M	100M02228	2017-4253-L	UBSDV	UBS AG	79,419.01	6/12/2017	6/8/2018	GA
Asian	Spread 1	100S	100S03432	2017-4247-L	HSBDV	HSBC Bank USA, National Association	32,674.38	6/12/2017	6/8/2018	GA
Digital	Trigger	10PT	10PT00779	2017-4245-L	GSIDV	Goldman Sachs International	32,460.28	6/12/2017	6/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-1	2017-4249-L	CITDV	Citibank, N.A.	3,930.68	6/12/2017	6/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-2	2017-4251-L	CITDV	Citibank, N.A.	3,440.69	6/12/2017	5/31/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-3	2017-4252-L	CITDV	Citibank, N.A.	3,105.64	6/12/2017	6/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-5	2017-4256-L	CITDV	Citibank, N.A.	2,608.90	6/12/2017	6/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-6	2017-4257-L	CITDV	Citibank, N.A.	2,405.74	6/12/2017	6/2/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-7	2017-4255-L	CITDV	Citibank, N.A.	13,474.87	6/12/2017	5/31/2024	GA
Basket	Envoy Cap	10EC	10EC02180	2017-4248-L	NATDV	NATIXIS SA	21,231.36	6/12/2017	6/8/2018	GA
Basket	Envoy Cap	10EC	10EC02181	2017-4263-L	CITDV	Citibank, N.A.	26,680.85	6/13/2017	6/11/2018	GA
Call Spread	Secure	100C	100C03546	2017-4259-L	BARDV	Barclays Bank, PLC	916,857.58	6/13/2017	6/12/2018	GA
Cliquet	MCI	100M	100M02229	2017-4265-L	MSIDV	Morgan Stanley & Co International, PLC	201,997.17	6/13/2017	6/11/2018	GA
Asian	Spread 1	100S	100S03433	2017-4261-L	BARDV	Barclays Bank, PLC	68,173.06	6/13/2017	6/10/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00780	2017-4262-L	HSBDV	HSBC Bank USA, National Association	36,584.96	6/13/2017	6/11/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00219	2017-4215-L	DBDV	Deutsche Bank AG	17,992.80	6/9/2017	6/8/2018	GA
Call Spread	Secure	100C	100C03547	2017-4266-L	HSBDV	HSBC Bank USA, National Association	317,405.64	6/14/2017	6/11/2018	GA
Cliquet	MCI	100M	100M02230	2017-4280-L	GSIDV	Goldman Sachs International	86,328.72	6/14/2017	6/12/2018	GA
Call	Secure Par	100P	100P00768	2017-4268-L	HSBDV	HSBC Bank USA, National Association	55,567.78	6/14/2017	6/8/2018	GA
Asian	Spread 1	100S	100S03434	2017-4269-L	HSBDV	HSBC Bank USA, National Association	28,758.99	6/14/2017	6/12/2018	GA
Digital	Trigger	10PT	10PT00781	2017-4270-L	CSBDV	Credit Suisse International	20,849.85	6/14/2017	6/13/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00220	2017-4258-L	DBDV	Deutsche Bank AG	28,573.72	6/13/2017	6/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00013-4	2017-4254-L	CITDV	Citibank, N.A.	2,838.10	6/12/2017	6/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-2	2017-4272-L	CITDV	Citibank, N.A.	3,462.70	6/14/2017	6/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-3	2017-4273-L	CITDV	Citibank, N.A.	3,128.03	6/14/2017	6/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-4	2017-4274-L	CITDV	Citibank, N.A.	2,859.51	6/14/2017	6/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-5	2017-4276-L	CITDV	Citibank, N.A.	2,629.65	6/14/2017	6/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-7	2017-4278-L	CITDV	Citibank, N.A.	13,603.16	6/14/2017	6/10/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01057	2017-3554-S	BNPDV	BNP Paribas	71,000.00	6/13/2017	6/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-1	2017-4271-L	CITDV	Citibank, N.A.	3,957.23	6/14/2017	6/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00014-6	2017-4277-L	CITDV	Citibank, N.A.	2,426.18	6/14/2017	6/9/2023	GA
Call Spread	Secure	100C	100C03548	2017-4281-L	HSBDV	HSBC Bank USA, National Association	272,907.40	6/15/2017	6/13/2018	GA
Cliquet	MCI	100M	100M02231	2017-4285-L	GSIDV	Goldman Sachs International	80,830.38	6/15/2017	6/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01058	2017-3555-S	BNPDV	BNP Paribas	18,000.00	6/14/2017	6/12/2018	GA
Call Spread	Secure	100C	100C03549	2017-4289-L	HSBDV	HSBC Bank USA, National Association	355,045.81	6/16/2017	6/15/2018	GA
Cliquet	MCI	100M	100M02232	2017-4299-L	GSIDV	Goldman Sachs International	66,986.78	6/16/2017	6/15/2018	GA
Asian	Spread 1	100S	100S03436	2017-4288-L	HSBDV	HSBC Bank USA, National Association	68,968.77	6/16/2017	6/14/2018	GA
Digital	Trigger	10PT	10PT00782	2017-4291-L	GSIDV	Goldman Sachs International	25,611.01	6/16/2017	6/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00221	2017-4284-L	DBDV	Deutsche Bank AG	14,983.60	6/15/2017	6/11/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-1	2017-4302-L	CITDV	Citibank, N.A.	7,351.24	6/16/2017	6/14/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-2	2017-4303-L	CITDV	Citibank, N.A.	6,493.30	6/16/2017	6/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-4	2017-4305-L	CITDV	Citibank, N.A.	5,396.38	6/16/2017	6/14/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-5	2017-4306-L	CITDV	Citibank, N.A.	4,970.21	6/16/2017	6/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-6	2017-4308-L	CITDV	Citibank, N.A.	4,591.54	6/16/2017	6/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-7	2017-4309-L	CITDV	Citibank, N.A.	25,757.25	6/16/2017	6/14/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-1	2017-4292-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,045.50	6/16/2017	6/5/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-3	2017-4294-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,339.28	6/16/2017	6/5/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-6	2017-4297-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,831.09	6/16/2017	6/5/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-7	2017-4298-L	JPMDV	JPMORGAN CHASE BANK, N.A.	55,327.11	6/16/2017	6/5/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-4	2017-4295-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,426.28	6/16/2017	6/4/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-5	2017-4296-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,656.08	6/16/2017	6/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00015-3	2017-4304-L	CITDV	Citibank, N.A.	5,891.00	6/16/2017	6/12/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00011-2	2017-4293-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,457.68	6/16/2017	6/5/2019	GA
Call Spread	Secure	100C	100C03550	2017-4316-L	HSBDV	HSBC Bank USA, National Association	358,217.60	6/19/2017	6/15/2018	GA
Cliquet	MCI	100M	100M02233	2017-4322-L	UBSDV	UBS AG	84,742.65	6/19/2017	6/15/2018	GA
Asian	Spread 1	100S	100S03435	2017-4283-L	HSBDV	HSBC Bank USA, National Association	14,992.05	6/15/2017	6/12/2018	GA
Asian	Spread 1	100S	100S03437	2017-4318-L	HSBDV	HSBC Bank USA, National Association	56,563.38	6/19/2017	6/12/2018	GA
Digital	Trigger	10PT	10PT00783	2017-4319-L	GSIDV	Goldman Sachs International	17,420.53	6/19/2017	6/13/2018	GA
Basket	Envoy Cap	10EC	10EC02179	2017-4205-L	BAROV	Barclays Bank, PLC	40,856.07	6/8/2017	6/7/2018	GA
Basket	Envoy Cap	10EC	10EC02182	2017-4300-L	BAROV	Barclays Bank, PLC	67,333.30	6/16/2017	6/15/2018	GA
Call Spread	Secure	100C	100C03551	2017-4334-L	GSIDV	Goldman Sachs International	933,319.08	6/20/2017	6/18/2018	GA
Cliquet	MCI	100M	100M02234	2017-4355-L	BOADV	Bank of America, N.A.	171,873.46	6/20/2017	6/19/2018	GA
Asian	Spread 1	100S	100S03438	2017-4336-L	GSIDV	Goldman Sachs International	126,957.48	6/20/2017	6/18/2018	GA
Basket	Envoy Cap	10EC	10EC02183	2017-4354-L	NATDV	NATIXIS SA	39,251.30	6/20/2017	6/18/2018	GA
Digital	Trigger	10PT	10PT00784	2017-4332-L	HSBDV	HSBC Bank USA, National Association	48,915.54	6/20/2017	6/18/2018	GA
Asian Call Spread	Regency	110R	110R01087	2017-4337-L	GSIDV	Goldman Sachs International	31,433.54	6/20/2017	6/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-1	2017-4340-L	CITDV	Citibank, N.A.	3,818.80	6/20/2017	6/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-2	2017-4341-L	CITDV	Citibank, N.A.	3,336.92	6/20/2017	6/19/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-3	2017-4339-L	CITDV	Citibank, N.A.	3,011.14	6/20/2017	6/19/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-6	2017-4344-L	CITDV	Citibank, N.A.	2,331.78	6/20/2017	6/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-7	2017-4345-L	CITDV	Citibank, N.A.	13,091.30	6/20/2017	6/19/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-4	2017-4342-L	CITDV	Citibank, N.A.	2,751.24	6/20/2017	6/18/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00016-5	2017-4343-L	CITDV	Citibank, N.A.	2,529.31	6/20/2017	6/17/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01059	2017-3556-S	GSIDV	Goldman Sachs International	18,000.00	6/16/2017	6/14/2018	GA
Call Spread	Secure	100C	100C03552	2017-4358-L	WCHDV	Wells Fargo Bank, N. A.	381,380.16	6/21/2017	6/22/2018	GA
Cliquet	MCI	100M	100M02235	2017-4365-L	BOADV	Bank of America, N.A.	73,424.22	6/21/2017	6/20/2018	GA
Call	Secure Par	100P	100P00769	2017-4361-L	WCHDV	Wells Fargo Bank, N. A.	58,454.11	6/21/2017	6/15/2018	GA
Asian	Spread 1	100S	100S03439	2017-4360-L	WCHDV	Wells Fargo Bank, N. A.	23,732.59	6/21/2017	6/19/2018	GA
Digital	Trigger	10PT	10PT00785	2017-4362-L	GSIDV	Goldman Sachs International	22,092.31	6/21/2017	6/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00222	2017-4323-L	DBDV	Deutsche Bank AG	25,067.70	6/20/2017	6/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01060	2017-3574-S	BNPDV	BNP Paribas	67,900.00	6/20/2017	6/20/2018	GA
Call Spread	Secure	100C	100C03553	2017-4366-L	NATDV	NATIXIS SA	289,133.90	6/22/2017	6/20/2018	GA
Cliquet	MCI	100M	100M02236	2017-4376-L	UBSDV	UBS AG	55,905.28	6/22/2017	6/19/2018	GA
Asian	Spread 1	100S	100S03440	2017-4371-L	NATDV	NATIXIS SA	24,982.29	6/22/2017	6/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00223	2017-4357-L	DBDV	Deutsche Bank AG	14,566.50	6/21/2017	6/20/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-1	2017-4381-L	CITDV	Citibank, N.A.	8,993.00	6/22/2017	6/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-3	2017-4384-L	CITDV	Citibank, N.A.	7,138.73	6/22/2017	6/15/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-4	2017-4385-L	CITDV	Citibank, N.A.	6,531.51	6/22/2017	6/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-5	2017-4386-L	CITDV	Citibank, N.A.	6,009.76	6/22/2017	6/15/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-6	2017-4387-L	CITDV	Citibank, N.A.	5,547.43	6/22/2017	6/15/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-1	2017-4372-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,467.91	6/22/2017	6/14/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-2	2017-4373-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,004.49	6/22/2017	6/14/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-4	2017-4377-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,084.60	6/22/2017	6/14/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-5	2017-4378-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,349.35	6/22/2017	6/14/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-6	2017-4379-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,656.72	6/22/2017	6/14/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-7	2017-4382-L	JPMDV	JPMORGAN CHASE BANK, N.A.	53,544.38	6/22/2017	6/14/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-2	2017-4383-L	CITDV	Citibank, N.A.	7,893.16	6/22/2017	6/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00017-7	2017-4388-L	CITDV	Citibank, N.A.	31,074.31	6/22/2017	6/14/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00012-3	2017-4374-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,956.58	6/22/2017	6/12/2020	GA
Swaption	Interest Rate Benchmark	10RC	10RC01061	2017-3580-S	GSIDV	Goldman Sachs International	15,600.00	6/21/2017	6/19/2018	GA
Call Spread	Secure	100C	100C03554	2017-4390-L	WCHDV	Wells Fargo Bank, N. A.	383,380.62	6/23/2017	6/22/2018	GA
Cliquet	MCI	100M	100M02237	2017-4394-L	UBSDV	UBS AG	62,498.15	6/23/2017	6/22/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03441	2017-4392-L	WCHDV	Wells Fargo Bank, N. A.	80,421.00	6/23/2017	6/21/2018	GA
Basket	Envoy Cap	10EC	10EC02184	2017-4395-L	NATDV	NATIXIS SA	32,712.37	6/23/2017	6/27/2018	GA
Digital	Trigger	10PT	10PT00786	2017-4393-L	GSIDV	Goldman Sachs International	33,259.01	6/23/2017	6/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01062	2017-3581-S	BNPDV	BNP Paribas	18,800.00	6/22/2017	6/21/2018	GA
Cliquet	MCI	100M	100M02238	2017-4410-L	UBSDV	UBS AG	76,826.27	6/26/2017	6/23/2018	GA
Asian	Spread 1	100S	100S03442	2017-4397-L	HSBDV	HSBC Bank USA, National Association	26,974.72	6/26/2017	6/22/2018	GA
Basket	Envoy Cap	10EC	10EC02185	2017-4404-L	CITDV	Citibank, N.A.	28,268.19	6/26/2017	6/13/2018	GA
Digital	Trigger	10PT	10PT00787	2017-4398-L	CSBDV	Credit Suisse International	22,299.99	6/26/2017	6/25/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00224	2017-4389-L	DBDV	Deutsche Bank AG	21,907.47	6/23/2017	6/20/2018	GA
Call Spread	Secure	100C	100C03555	2017-4400-L	HSBDV	HSBC Bank USA, National Association	415,027.20	6/26/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-1	2017-4402-L	CITDV	Citibank, N.A.	7,405.66	6/26/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-3	2017-4405-L	CITDV	Citibank, N.A.	5,833.56	6/26/2017	6/22/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-4	2017-4406-L	CITDV	Citibank, N.A.	5,327.87	6/26/2017	6/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-5	2017-4407-L	CITDV	Citibank, N.A.	4,895.21	6/26/2017	6/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-6	2017-4408-L	CITDV	Citibank, N.A.	4,513.62	6/26/2017	6/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-2	2017-4403-L	CITDV	Citibank, N.A.	6,468.74	6/26/2017	6/21/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00018-7	2017-4409-L	CITDV	Citibank, N.A.	25,327.12	6/26/2017	6/21/2024	GA
Call Spread	Secure	100C	100C03556	2017-4418-L	HSBDV	HSBC Bank USA, National Association	944,415.60	6/27/2017	6/22/2018	GA
Asian	Spread 1	100S	100S03443	2017-4421-L	HSBDV	HSBC Bank USA, National Association	68,064.15	6/27/2017	6/25/2018	GA
Call	Secure Par	100P	100P00770	2017-4420-L	HSBDV	HSBC Bank USA, National Association	57,753.00	6/27/2017	6/22/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00024C	2017-4423-L	HSBDV	HSBC Bank USA, National Association	31,571.54	6/27/2017	6/22/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00024P	2017-4425-L	HSBDV	HSBC Bank USA, National Association	(31,428.28)	6/27/2017	6/22/2018	SA
Swaption	Interest Rate Benchmark	10RC	10RC01064	2017-3604-S	NATDV	NATIXIS SA	79,750.00	6/27/2017	6/25/2018	GA
Digital	Trigger	10PT	10PT00788	2017-4426-L	HSBDV	HSBC Bank USA, National Association	53,112.99	6/27/2017	6/24/2018	GA
Cliquet	MCI	100M	100M02239	2017-4439-L	GSIDV	Goldman Sachs International	201,109.04	6/27/2017	6/24/2018	GA
Basket	Envoy Cap	10EC	10EC02186	2017-4432-L	BARDV	Barclays Bank, PLC	63,200.51	6/27/2017	6/22/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-1	2017-4427-L	CITDV	Citibank, N.A.	8,812.94	6/27/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-2	2017-4428-L	CITDV	Citibank, N.A.	7,758.06	6/27/2017	6/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-3	2017-4429-L	CITDV	Citibank, N.A.	7,025.90	6/27/2017	6/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-4	2017-4430-L	CITDV	Citibank, N.A.	6,429.80	6/27/2017	6/24/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-5	2017-4431-L	CITDV	Citibank, N.A.	5,914.84	6/27/2017	6/24/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-7	2017-4437-L	CITDV	Citibank, N.A.	30,613.02	6/27/2017	6/24/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00019-6	2017-4433-L	CITDV	Citibank, N.A.	5,458.53	6/27/2017	6/23/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00225	2017-4422-L	DBDV	Deutsche Bank AG	37,580.16	6/27/2017	6/23/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01063	2017-3599-S	GSIDV	Goldman Sachs International	14,000.00	6/26/2017	6/22/2018	GA
Call Spread	Secure	100C	100C03557	2017-4444-L	WCHDV	Wells Fargo Bank, N. A.	353,745.84	6/28/2017	6/27/2018	GA
Asian	Spread 1	100S	100S03444	2017-4442-L	WCHDV	Wells Fargo Bank, N. A.	25,275.76	6/28/2017	6/27/2018	GA
Digital	Trigger	10PT	10PT00789	2017-4443-L	HSBDV	HSBC Bank USA, National Association	37,795.11	6/28/2017	6/25/2018	GA
Cliquet	MCI	100M	100M02240	2017-4446-L	GSIDV	Goldman Sachs International	64,934.29	6/28/2017	6/27/2018	GA
Call Spread	Secure	100C	100C03558	2017-4459-L	HSBDV	HSBC Bank USA, National Association	238,840.92	6/29/2017	7/3/2018	GA
Asian	Spread 1	100S	100S03445	2017-4468-L	HSBDV	HSBC Bank USA, National Association	31,621.70	6/29/2017	6/29/2018	GA
Cliquet	MCI	100M	100M02241	2017-4469-L	BOADV	Bank of America, N.A.	47,397.18	6/29/2017	6/24/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00226	2017-4441-L	DBDV	Deutsche Bank AG	13,171.60	6/28/2017	6/27/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01065	2017-3605-S	GSIDV	Goldman Sachs International	21,000.00	6/28/2017	6/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-3	2017-4453-L	CITDV	Citibank, N.A.	4,176.02	6/29/2017	6/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-4	2017-4454-L	CITDV	Citibank, N.A.	3,847.10	6/29/2017	6/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-5	2017-4455-L	CITDV	Citibank, N.A.	3,554.59	6/29/2017	6/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-6	2017-4456-L	CITDV	Citibank, N.A.	3,290.09	6/29/2017	6/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-1	2017-4451-L	CITDV	Citibank, N.A.	5,051.64	6/29/2017	6/22/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-2	2017-4452-L	CITDV	Citibank, N.A.	4,561.23	6/29/2017	6/21/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-3	2017-4463-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,709.02	6/29/2017	6/23/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-4	2017-4464-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,882.27	6/29/2017	6/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-5	2017-4465-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,171.35	6/29/2017	6/23/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-6	2017-4466-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,501.35	6/29/2017	6/23/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-1	2017-4460-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,945.99	6/29/2017	6/22/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-2	2017-4462-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,684.28	6/29/2017	6/21/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00013-7	2017-4467-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,018.36	6/29/2017	6/21/2024	GA
Call Spread	Secure	100C	100C03559	2017-4472-L	CITDV	Citibank, N.A.	325,815.10	6/30/2017	6/29/2018	GA
Asian	Spread 1	100S	100S03446	2017-4474-L	CITDV	Citibank, N.A.	53,767.06	6/30/2017	6/29/2018	GA
Digital	Trigger	10PT	10PT00790	2017-4482-L	CSBDV	Credit Suisse International	27,314.33	6/30/2017	6/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01066	2017-3611-S	BNPDV	BNP Paribas	34,800.00	6/29/2017	6/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00020-7	2017-4457-L	CITDV	Citibank, N.A.	18,449.97	6/29/2017	6/21/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00227	2017-4458-L	DBDV	Deutsche Bank AG	11,345.91	6/29/2017	6/30/2018	GA
Cliquet	MCI	100M	100M02242	2017-4477-L	MSIDV	Morgan Stanley & Co International, PLC	60,040.41	6/30/2017	6/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01067	2017-3612-S	GSIDV	Goldman Sachs International	17,000.00	6/30/2017	6/27/2018	GA
Basket	Envoy Cap	10EC	10EC02187	2017-4478-L	BARDV	Barclays Bank, PLC	34,726.49	6/30/2017	6/28/2018	GA
Call Spread	Secure	100C	100C03560	2017-4486-L	HSBDV	HSBC Bank USA, National Association	1,164,122.10	7/5/2017	6/29/2018	GA
Asian	Spread 1	100S	100S03447	2017-4488-L	HSBDV	HSBC Bank USA, National Association	144,469.71	7/5/2017	6/30/2018	GA
Asian Call Spread	Regency	110R	110R01088	2017-4489-L	HSBDV	HSBC Bank USA, National Association	32,174.95	7/5/2017	6/27/2018	GA
Cliquet	MCI	100M	100M02243	2017-4502-L	MSIDV	Morgan Stanley & Co International, PLC	241,300.05	7/5/2017	7/1/2018	GA
Basket	Envoy Cap	10EC	10EC02188	2017-4499-L	GSIDV	Goldman Sachs International	55,293.09	7/5/2017	7/2/2018	GA
Digital	Trigger	10PT	10PT00791	2017-4491-L	NATDV	NATIXIS SA	121,548.54	7/5/2017	7/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-1	2017-4492-L	CITDV	Citibank, N.A.	4,817.52	7/5/2017	6/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-3	2017-4494-L	CITDV	Citibank, N.A.	3,827.72	7/5/2017	6/29/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-4	2017-4495-L	CITDV	Citibank, N.A.	3,497.16	7/5/2017	6/29/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-5	2017-4496-L	CITDV	Citibank, N.A.	3,211.99	7/5/2017	6/29/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-6	2017-4497-L	CITDV	Citibank, N.A.	2,958.89	7/5/2017	6/29/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-2	2017-4493-L	CITDV	Citibank, N.A.	4,235.19	7/5/2017	6/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00021-7	2017-4498-L	CITDV	Citibank, N.A.	16,602.06	7/5/2017	6/28/2024	GA
Call Spread	Secure	100C	100C03561	2017-4523-L	HSBDV	HSBC Bank USA, National Association	340,950.96	7/6/2017	7/6/2018	GA
Asian	Spread 1	100S	100S03448	2017-4526-L	HSBDV	HSBC Bank USA, National Association	23,554.96	7/6/2017	7/5/2018	GA
Call	Secure Par	100P	100P00771	2017-4525-L	HSBDV	HSBC Bank USA, National Association	56,465.04	7/6/2017	7/5/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00792	2017-4528-L	CSBDV	Credit Suisse International	35,422.62	7/6/2017	7/6/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00228	2017-4485-L	DBDV	Deutsche Bank AG	38,311.40	7/5/2017	6/28/2018	GA
Cliquet	MCI	100M	100M02244	2017-4527-L	UBSDV	UBS AG	82,292.95	7/6/2017	7/3/2018	GA
Call Spread	Secure	100C	100C03562	2017-4544-L	RBCDV	Royal Bank of Canada	403,415.77	7/7/2017	7/5/2018	GA
Asian	Spread 1	100S	100S03449	2017-4548-L	RBCDV	Royal Bank of Canada	39,375.96	7/7/2017	7/5/2018	GA
Basket	Envoy Cap	10EC	10EC02189	2017-4551-L	BARDV	Barclays Bank, PLC	21,531.92	7/7/2017	7/5/2018	GA
Cliquet	MCI	100M	100M02245	2017-4550-L	GSIDV	Goldman Sachs International	60,673.18	7/7/2017	7/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01069	2017-3632-S	BNPDV	BNP Paribas	35,000.00	7/6/2017	7/3/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-1	2017-4539-L	CITDV	Citibank, N.A.	6,185.94	7/7/2017	7/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-2	2017-4540-L	CITDV	Citibank, N.A.	5,494.94	7/7/2017	7/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-5	2017-4543-L	CITDV	Citibank, N.A.	4,205.03	7/7/2017	7/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-6	2017-4545-L	CITDV	Citibank, N.A.	3,878.85	7/7/2017	7/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-7	2017-4546-L	CITDV	Citibank, N.A.	21,775.52	7/7/2017	7/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-3	2017-4541-L	CITDV	Citibank, N.A.	4,992.95	7/7/2017	7/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00022-4	2017-4542-L	CITDV	Citibank, N.A.	4,573.31	7/7/2017	7/2/2021	GA
Call Spread	Secure	100C	100C03563	2017-4557-L	RBCDV	Royal Bank of Canada	325,056.70	7/10/2017	7/6/2018	GA
Asian	Spread 1	100S	100S03450	2017-4559-L	RBCDV	Royal Bank of Canada	63,622.95	7/10/2017	7/5/2018	GA
Cliquet	MCI	100M	100M02246	2017-4560-L	GSIDV	Goldman Sachs International	65,671.47	7/10/2017	7/7/2018	GA
Digital	Trigger	10PT	10PT00793	2017-4555-L	HSBDV	HSBC Bank USA, National Association	28,331.43	7/10/2017	7/3/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00229	2017-4549-L	DBDV	Deutsche Bank AG	23,066.44	7/7/2017	7/3/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01068	2017-3631-S	BNPDV	BNP Paribas	92,500.00	7/5/2017	6/29/2018	GA
Asian	Spread 1	100S	100S03451	2017-4569-L	CITDV	Citibank, N.A.	97,095.44	7/11/2017	7/9/2018	GA
Cliquet	MCI	100M	100M02247	2017-4566-L	UBSDV	UBS AG	185,547.52	7/11/2017	7/9/2018	GA
Basket	Envoy Cap	10EC	10EC02190	2017-4585-L	GSIDV	Goldman Sachs International	60,777.87	7/11/2017	7/9/2018	GA
Digital	Trigger	10PT	10PT00794	2017-4565-L	NATDV	NATIXIS SA	63,583.19	7/11/2017	7/9/2018	GA
Call Spread	Secure	100C	100C03564	2017-4567-L	CITDV	Citibank, N.A.	680,023.48	7/11/2017	7/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00230	2017-4572-L	DBDV	Deutsche Bank AG	36,630.04	7/11/2017	7/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-2	2017-4578-L	CITDV	Citibank, N.A.	5,475.66	7/11/2017	7/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-3	2017-4580-L	CITDV	Citibank, N.A.	4,936.59	7/11/2017	7/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-4	2017-4581-L	CITDV	Citibank, N.A.	4,502.81	7/11/2017	7/8/2021	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-5	2017-4582-L	CITDV	Citibank, N.A.	4,130.19	7/11/2017	7/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-1	2017-4575-L	CITDV	Citibank, N.A.	6,271.08	7/11/2017	7/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-6	2017-4583-L	CITDV	Citibank, N.A.	3,801.60	7/11/2017	7/7/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-1	2017-4568-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,025.66	7/11/2017	7/3/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-2	2017-4571-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,794.77	7/11/2017	7/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-3	2017-4573-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,823.73	7/11/2017	7/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-4	2017-4574-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,962.81	7/11/2017	7/2/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-5	2017-4576-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,213.82	7/11/2017	7/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-6	2017-4577-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,531.35	7/11/2017	7/3/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00014-7	2017-4579-L	JPMDV	JPMORGAN CHASE BANK, N.A.	51,093.24	7/11/2017	7/3/2024	GA
Asian	Spread 1	100S	100S03452	2017-4591-L	WCHDV	Wells Fargo Bank, N. A.	21,035.05	7/12/2017	7/11/2018	GA
Call	Secure Par	100P	100P00772	2017-4589-L	WCHDV	Wells Fargo Bank, N. A.	67,327.04	7/12/2017	7/6/2018	GA
Cliquet	MCI	100M	100M02248	2017-4592-L	GSIDV	Goldman Sachs International	79,968.44	7/12/2017	7/11/2018	GA
Digital	Trigger	10PT	10PT00795	2017-4590-L	HSBDV	HSBC Bank USA, National Association	29,145.25	7/12/2017	7/9/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01072	2017-3649-S	GSIDV	Goldman Sachs International	23,000.00	7/12/2017	7/10/2018	GA
Call Spread	Secure	100C	100C03566	2017-4596-L	WCHDV	Wells Fargo Bank, N. A.	354,203.76	7/13/2017	7/12/2018	GA
Asian	Spread 1	100S	100S03453	2017-4598-L	WCHDV	Wells Fargo Bank, N. A.	19,176.43	7/13/2017	7/8/2018	GA
Digital	Trigger	10PT	10PT00796	2017-4595-L	HSBDV	HSBC Bank USA, National Association	23,151.34	7/13/2017	7/13/2018	GA
Cliquet	MCI	100M	100M02249	2017-4600-L	GSIDV	Goldman Sachs International	59,396.79	7/13/2017	7/12/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00231	2017-4599-L	DBDV	Deutsche Bank AG	18,089.76	7/13/2017	7/11/2018	GA
Call Spread	Secure	100C	100C03567	2017-4704-L	HSBDV	HSBC Bank USA, National Association	326,767.32	7/14/2017	7/12/2018	GA
Asian	Spread 1	100S	100S03454	2017-4717-L	HSBDV	HSBC Bank USA, National Association	89,479.07	7/14/2017	7/12/2018	GA
Digital	Trigger	10PT	10PT00797	2017-4727-L	NATDV	NATIXIS SA	41,705.03	7/14/2017	7/11/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01073	2017-3650-S	GSIDV	Goldman Sachs International	18,700.00	7/14/2017	7/11/2018	GA
Cliquet	MCI	100M	100M02250	2017-4729-L	DBDV	Deutsche Bank AG	65,683.64	7/14/2017	7/12/2018	GA
Call Spread	Secure	100C	100C03568	2017-4730-L	HSBDV	HSBC Bank USA, National Association	406,413.54	7/17/2017	7/13/2018	GA
Asian	Spread 1	100S	100S03455	2017-4733-L	HSBDV	HSBC Bank USA, National Association	56,430.55	7/17/2017	7/12/2018	GA
Digital	Trigger	10PT	10PT00798	2017-4732-L	CSBDV	Credit Suisse International	38,477.28	7/17/2017	7/14/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Basket	Envoy Cap	10EC	10EC02191	2017-4736-L	BARDV	Barclays Bank, PLC	39,264.88	7/17/2017	7/18/2018	GA
Cliquet	MCI	100M	100M02251	2017-4738-L	GSIDV	Goldman Sachs International	48,877.54	7/17/2017	7/18/2018	GA
Call Spread	Secure	100C	100C03565	2017-4587-L	WCHDV	Wells Fargo Bank, N. A.	322,513.80	7/12/2017	7/11/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01070	2017-3646-S	BNPDV	BNP Paribas	17,600.00	7/10/2017	7/6/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01071	2017-3648-S	GSIDV	Goldman Sachs International	72,000.00	7/11/2017	7/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00023-7	2017-4584-L	CITDV	Citibank, N.A.	21,348.25	7/11/2017	7/8/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00232	2017-4734-L	DBDV	Deutsche Bank AG	15,999.90	7/17/2017	7/10/2018	GA
Call Spread	Secure	100C	100C03569	2017-4758-L	WCHDV	Wells Fargo Bank, N. A.	1,010,701.67	7/18/2017	7/16/2018	GA
Asian	Spread 1	100S	100S03456	2017-4765-L	WCHDV	Wells Fargo Bank, N. A.	68,142.90	7/18/2017	7/18/2018	GA
Cliquet	MCI	100M	100M02252	2017-4788-L	BOADV	Bank of America, N.A.	165,239.20	7/18/2017	7/15/2018	GA
Basket	Envoy Cap	10EC	10EC02192	2017-4779-L	CITDV	Citibank, N.A.	31,160.08	7/18/2017	7/16/2018	GA
Digital	Trigger	10PT	10PT00799	2017-4754-L	CSBDV	Credit Suisse International	101,761.72	7/18/2017	7/16/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-1	2017-4740-L	CITDV	Citibank, N.A.	7,253.40	7/18/2017	7/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-3	2017-4742-L	CITDV	Citibank, N.A.	5,639.21	7/18/2017	7/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-4	2017-4743-L	CITDV	Citibank, N.A.	5,133.72	7/18/2017	7/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-5	2017-4745-L	CITDV	Citibank, N.A.	4,705.44	7/18/2017	7/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-6	2017-4746-L	CITDV	Citibank, N.A.	4,328.69	7/18/2017	7/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-2	2017-4741-L	CITDV	Citibank, N.A.	6,280.89	7/18/2017	7/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00024-7	2017-4749-L	CITDV	Citibank, N.A.	24,282.36	7/18/2017	7/12/2024	GA
Call Spread	Secure	100C	100C03570	2017-4793-L	NATDV	NATIXIS SA	352,738.56	7/19/2017	7/13/2018	GA
Asian	Spread 1	100S	100S03457	2017-4798-L	NATDV	NATIXIS SA	27,405.90	7/19/2017	7/18/2018	GA
Asian Call Spread	Regency	110R	110R01089	2017-4797-L	NATDV	NATIXIS SA	35,105.94	7/19/2017	7/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01074	2017-3667-S	GSIDV	Goldman Sachs International	74,000.00	7/18/2017	7/13/2018	GA
Cliquet	MCI	100M	100M02253	2017-4800-L	GSIDV	Goldman Sachs International	60,254.74	7/19/2017	7/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00233	2017-4778-L	DBDV	Deutsche Bank AG	22,426.32	7/18/2017	7/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00234	2017-4795-L	DBDV	Deutsche Bank AG	16,629.60	7/19/2017	7/5/2018	GA
Call Spread	Secure	100C	100C03571	2017-4803-L	CITDV	Citibank, N.A.	281,641.77	7/20/2017	7/18/2018	GA
Asian	Spread 1	100S	100S03458	2017-4801-L	CITDV	Citibank, N.A.	27,028.40	7/20/2017	7/15/2018	GA
Call	Secure Par	100P	100P00773	2017-4804-L	CITDV	Citibank, N.A.	61,171.11	7/20/2017	7/9/2018	GA
Cliquet	MCI	100M	100M02254	2017-4808-L	DBDV	Deutsche Bank AG	43,097.14	7/20/2017	7/18/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Basket	Envoy Cap	10EC	10EC02193	2017-4806-L	CITDV	Citibank, N.A.	19,935.65	7/20/2017	7/19/2018	GA
Digital	Trigger	10PT	10PT00800	2017-4802-L	GSIDV	Goldman Sachs International	46,721.68	7/20/2017	7/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01075	2017-3676-S	GSIDV	Goldman Sachs International	23,000.00	7/19/2017	7/17/2018	GA
Call Spread	Secure	100C	100C03572	2017-4810-L	CITDV	Citibank, N.A.	394,677.99	7/21/2017	7/20/2018	GA
Asian	Spread 1	100S	100S03459	2017-4812-L	CITDV	Citibank, N.A.	70,429.76	7/21/2017	7/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01076	2017-3677-S	BNPDV	BNP Paribas	14,500.00	7/20/2017	7/19/2018	GA
Cliquet	MCI	100M	100M02255	2017-4815-L	MSIDV	Morgan Stanley & Co International, PLC	96,210.57	7/21/2017	7/14/2018	GA
Call Spread	Secure	100C	100C03573	2017-4818-L	CITDV	Citibank, N.A.	290,564.00	7/24/2017	7/18/2018	GA
Asian	Spread 1	100S	100S03460	2017-4820-L	CITDV	Citibank, N.A.	29,232.26	7/24/2017	7/19/2018	GA
Cliquet	MCI	100M	100M02256	2017-4833-L	CITDV	Citibank, N.A.	53,331.50	7/24/2017	7/21/2018	GA
Basket	Envoy Cap	10EC	10EC02194	2017-4825-L	CITDV	Citibank, N.A.	30,894.02	7/24/2017	7/21/2018	GA
Digital	Trigger	10PT	10PT00801	2017-4814-L	NATDV	NATIXIS SA	38,726.30	7/21/2017	7/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01077	2017-3678-S	BNPDV	BNP Paribas	16,600.00	7/21/2017	7/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00235	2017-4813-L	DBDV	Deutsche Bank AG	24,895.44	7/21/2017	7/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-1	2017-4823-L	CITDV	Citibank, N.A.	5,511.75	7/24/2017	7/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-2	2017-4828-L	CITDV	Citibank, N.A.	4,847.97	7/24/2017	7/19/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-4	2017-4830-L	CITDV	Citibank, N.A.	4,013.50	7/24/2017	7/19/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-5	2017-4831-L	CITDV	Citibank, N.A.	3,690.99	7/24/2017	7/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-6	2017-4834-L	CITDV	Citibank, N.A.	3,404.41	7/24/2017	7/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-7	2017-4835-L	CITDV	Citibank, N.A.	19,084.20	7/24/2017	7/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00025-3	2017-4829-L	CITDV	Citibank, N.A.	4,388.84	7/24/2017	7/17/2020	GA
Call Spread	Secure	100C	100C03574	2017-4843-L	HSBDV	HSBC Bank USA, National Association	766,325.60	7/25/2017	7/20/2018	GA
Asian	Spread 1	100S	100S03461	2017-4845-L	HSBDV	HSBC Bank USA, National Association	64,322.83	7/25/2017	7/23/2018	GA
Digital	Trigger	10PT	10PT00802	2017-4840-L	CSBDV	Credit Suisse International	102,969.79	7/25/2017	7/22/2018	GA
Cliquet	MCI	100M	100M02257	2017-4846-L	UBSDV	UBS AG	183,993.31	7/25/2017	7/23/2018	GA
Basket	Envoy Cap	10EC	10EC02195	2017-4841-L	NATDV	NATIXIS SA	49,113.08	7/25/2017	7/23/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01078	2017-3692-S	GSIDV	Goldman Sachs International	94,000.00	7/25/2017	7/20/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00236	2017-4839-L	DBDV	Deutsche Bank AG	28,667.38	7/25/2017	7/19/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03575	2017-4850-L	HSBDV	HSBC Bank USA, National Association	391,991.60	7/26/2017	7/25/2018	GA
Asian	Spread 1	100S	100S03462	2017-4852-L	HSBDV	HSBC Bank USA, National Association	21,261.72	7/26/2017	7/18/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00025C	2017-4853-L	HSBDV	HSBC Bank USA, National Association	39,764.25	7/26/2017	7/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00025P	2017-4856-L	HSBDV	HSBC Bank USA, National Association	(38,333.25)	7/26/2017	7/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00017C	2017-4855-L	HSBDV	HSBC Bank USA, National Association	40,509.46	7/26/2017	7/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00017P	2017-4858-L	HSBDV	HSBC Bank USA, National Association	(31,488.60)	7/26/2017	7/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00012C	2017-4861-L	HSBDV	HSBC Bank USA, National Association	20,235.96	7/26/2017	7/13/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00012P	2017-4863-L	HSBDV	HSBC Bank USA, National Association	(16,937.64)	7/26/2017	7/13/2018	SA
Digital	Trigger	10PT	10PT00803	2017-4869-L	GSDV	Goldman Sachs International	24,013.80	7/26/2017	7/25/2018	GA
Cliquet	MCI	100M	100M02258	2017-4872-L	DBDV	Deutsche Bank AG	74,328.74	7/26/2017	7/25/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-2	2017-4866-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,707.25	7/26/2017	7/19/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-5	2017-4870-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,528.36	7/26/2017	7/19/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-6	2017-4871-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,536.24	7/26/2017	7/19/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-7	2017-4873-L	JPMDV	JPMORGAN CHASE BANK, N.A.	76,964.07	7/26/2017	7/19/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-3	2017-4867-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,071.96	7/26/2017	7/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-2	2017-4875-L	CITDV	Citibank, N.A.	9,987.79	7/26/2017	7/23/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-3	2017-4876-L	CITDV	Citibank, N.A.	9,023.48	7/26/2017	7/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-7	2017-4880-L	CITDV	Citibank, N.A.	39,126.57	7/26/2017	7/23/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-5	2017-4878-L	CITDV	Citibank, N.A.	7,571.07	7/26/2017	7/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-6	2017-4879-L	CITDV	Citibank, N.A.	6,974.49	7/26/2017	7/21/2023	GA
Asian	Spread 1	100S	100S03463	2017-4882-L	HSBDV	HSBC Bank USA, National Association	11,071.15	7/27/2017	7/25/2018	GA
Digital	Trigger	10PT	10PT00804	2017-4881-L	CSBDV	Credit Suisse International	23,731.28	7/27/2017	7/26/2018	GA
Cliquet	MCI	100M	100M02259	2017-4888-L	UBSDV	UBS AG	55,094.95	7/27/2017	7/26/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00237	2017-4847-L	DBDV	Deutsche Bank AG	19,556.95	7/26/2017	7/25/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01079	2017-3693-S	BNPDV	BNP Paribas	21,600.00	7/26/2017	7/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-4	2017-4877-L	CITDV	Citibank, N.A.	8,242.17	7/26/2017	7/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-4	2017-4868-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,726.61	7/26/2017	7/19/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00015-1	2017-4865-L	JPMDV	JPMORGAN CHASE BANK, N.A.	20,068.91	7/26/2017	7/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00026-1	2017-4874-L	CITDV	Citibank, N.A.	11,389.92	7/26/2017	7/23/2018	GA
Digital	Trigger	10PT	10PT00805	2017-4890-L	HSBDV	HSBC Bank USA, National Association	49,648.49	7/28/2017	7/22/2018	GA
Asian	Spread 1	100S	100S03464	2017-4895-L	HSBDV	HSBC Bank USA, National Association	55,411.65	7/28/2017	7/28/2018	GA
Cliquet	MCI	100M	100M02260	2017-4896-L	UBSDV	UBS AG	77,081.09	7/28/2017	7/27/2018	GA
Call Spread	Secure	100C	100C03576	2017-4883-L	HSBDV	HSBC Bank USA, National Association	216,213.80	7/27/2017	7/26/2018	GA
Call Spread	Secure	100C	100C03577	2017-4893-L	HSBDV	HSBC Bank USA, National Association	397,519.50	7/28/2017	7/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00238	2017-4889-L	DBDV	Deutsche Bank AG	14,216.37	7/28/2017	7/26/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01080	2017-3699-S	BNPDV	BNP Paribas	32,800.00	7/28/2017	7/25/2018	GA
Call Spread	Secure	100C	100C03578	2017-4901-L	HSBDV	HSBC Bank USA, National Association	375,351.84	7/31/2017	7/27/2018	GA
Asian	Spread 1	100S	100S03465	2017-4903-L	HSBDV	HSBC Bank USA, National Association	45,782.88	7/31/2017	7/27/2018	GA
Call	Secure Par	100P	100P00774	2017-4904-L	HSBDV	HSBC Bank USA, National Association	50,983.80	7/31/2017	7/26/2018	GA
Basket	Envoy Cap	10EC	10EC02196	2017-4905-L	NATDV	NATIXIS SA	36,906.84	7/31/2017	7/27/2018	GA
Cliquet	MCI	100M	100M02261	2017-4914-L	GSIDV	Goldman Sachs International	97,360.28	7/31/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-1	2017-4909-L	CITDV	Citibank, N.A.	4,144.41	7/31/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-3	2017-4911-L	CITDV	Citibank, N.A.	3,315.02	7/31/2017	7/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-4	2017-4912-L	CITDV	Citibank, N.A.	3,034.54	7/31/2017	7/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-5	2017-4913-L	CITDV	Citibank, N.A.	2,792.01	7/31/2017	7/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-6	2017-4915-L	CITDV	Citibank, N.A.	2,575.33	7/31/2017	7/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-2	2017-4910-L	CITDV	Citibank, N.A.	3,657.72	7/31/2017	7/26/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00027-7	2017-4916-L	CITDV	Citibank, N.A.	14,436.72	7/31/2017	7/26/2024	GA
Call Spread	Secure	100C	100C03579	2017-4921-L	HSBDV	HSBC Bank USA, National Association	1,013,827.17	8/1/2017	7/30/2018	GA
Asian	Spread 1	100S	100S03466	2017-4925-L	HSBDV	HSBC Bank USA, National Association	74,313.72	8/1/2017	7/30/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian Call Spread	Regency	11OR	11OR01090	2017-4929-L	HSBDV	HSBC Bank USA, National Association	26,465.91	8/1/2017	7/24/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00239	2017-4908-L	DBDV	Deutsche Bank AG	15,892.80	7/31/2017	7/23/2018	GA
Cliquet	MCI	100M	100M02262	2017-4924-L	GSIDV	Goldman Sachs International	142,621.74	8/1/2017	7/29/2018	GA
Basket	Envoy Cap	10EC	10EC02197	2017-4926-L	BARDV	Barclays Bank, PLC	48,682.99	8/1/2017	7/28/2018	GA
Digital	Trigger	10PT	10PT00806	2017-4927-L	NATDV	NATIXIS SA	115,898.99	8/1/2017	7/30/2018	GA
Call Spread	Secure	100C	100C03580	2017-4932-L	WCHDV	Wells Fargo Bank, N. A.	299,372.08	8/2/2017	8/1/2018	GA
Asian	Spread 1	100S	100S03467	2017-4935-L	WCHDV	Wells Fargo Bank, N. A.	35,803.35	8/2/2017	8/1/2018	GA
Digital	Trigger	10PT	10PT00807	2017-4934-L	HSBDV	HSBC Bank USA, National Association	41,097.58	8/2/2017	8/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00240	2017-4920-L	DBDV	Deutsche Bank AG	19,918.08	8/1/2017	7/29/2018	GA
Cliquet	MCI	100M	100M02263	2017-4938-L	DBDV	Deutsche Bank AG	68,630.52	8/2/2017	8/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01081	2017-3714-S	GSIDV	Goldman Sachs International	93,000.00	8/1/2017	7/27/2018	GA
Call Spread	Secure	100C	100C03581	2017-4952-L	HSBDV	HSBC Bank USA, National Association	298,177.02	8/3/2017	8/2/2018	GA
Asian	Spread 1	100S	100S03468	2017-4950-L	HSBDV	HSBC Bank USA, National Association	9,828.39	8/3/2017	7/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00241	2017-4931-L	DBDV	Deutsche Bank AG	13,309.14	8/2/2017	7/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01083	2017-3717-S	WCHDV	Wells Fargo Bank, N. A.	14,900.00	8/3/2017	8/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01082	2017-3715-S	GSIDV	Goldman Sachs International	19,000.00	8/2/2017	7/30/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00242	2017-4946-L	DBDV	Deutsche Bank AG	17,876.60	8/3/2017	8/2/2018	GA
Cliquet	MCI	100M	100M02264	2017-4966-L	UBSDV	UBS AG	43,611.63	8/3/2017	8/2/2018	GA
Digital	Trigger	10PT	10PT00808	2017-4949-L	HSBDV	HSBC Bank USA, National Association	20,710.27	8/3/2017	8/1/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-1	2017-4948-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,240.57	8/3/2017	7/27/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-3	2017-4953-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,423.11	8/3/2017	7/27/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-4	2017-4955-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,482.23	8/3/2017	7/27/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-6	2017-4957-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,944.47	8/3/2017	7/27/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-2	2017-4951-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,578.78	8/3/2017	7/26/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-5	2017-4956-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,642.20	8/3/2017	7/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00016-7	2017-4958-L	JPMDV	JPMORGAN CHASE BANK, N.A.	54,933.81	8/3/2017	7/26/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-1	2017-4959-L	CITDV	Citibank, N.A.	5,827.32	8/3/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-3	2017-4961-L	CITDV	Citibank, N.A.	4,606.27	8/3/2017	7/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-4	2017-4962-L	CITDV	Citibank, N.A.	4,208.79	8/3/2017	7/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-5	2017-4963-L	CITDV	Citibank, N.A.	3,867.46	8/3/2017	7/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-6	2017-4964-L	CITDV	Citibank, N.A.	3,564.42	8/3/2017	7/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-2	2017-4960-L	CITDV	Citibank, N.A.	5,100.57	8/3/2017	7/26/2019	GA
Call Spread	Secure	100C	100C03582	2017-4967-L	HSBDV	HSBC Bank USA, National Association	442,902.50	8/4/2017	8/3/2018	GA
Asian	Spread 1	100S	100S03469	2017-4968-L	HSBDV	HSBC Bank USA, National Association	71,527.10	8/4/2017	8/3/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-1	2017-4972-L	CITDV	Citibank, N.A.	4,503.42	8/4/2017	7/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-3	2017-4975-L	CITDV	Citibank, N.A.	3,545.55	8/4/2017	7/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-4	2017-4976-L	CITDV	Citibank, N.A.	3,237.01	8/4/2017	7/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-5	2017-4977-L	CITDV	Citibank, N.A.	2,972.82	8/4/2017	7/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-6	2017-4978-L	CITDV	Citibank, N.A.	2,738.72	8/4/2017	7/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-7	2017-4979-L	CITDV	Citibank, N.A.	15,328.26	8/4/2017	7/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00029-2	2017-4974-L	CITDV	Citibank, N.A.	3,931.13	8/4/2017	7/26/2019	GA
Cliquet	MCI	100M	100M02265	2017-4970-L	MSIDV	Morgan Stanley & Co International, PLC	57,182.06	8/4/2017	8/3/2018	GA
Basket	Envoy Cap	10EC	10EC02198	2017-4971-L	NATDV	NATIXIS SA	33,510.39	8/4/2017	8/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00028-7	2017-4965-L	CITDV	Citibank, N.A.	19,975.22	8/3/2017	7/26/2024	GA
Call Spread	Secure	100C	100C03583	2017-4984-L	GSIDV	Goldman Sachs International	359,023.20	8/7/2017	8/3/2018	GA
Call	Secure Par	100P	100P00775	2017-4987-L	GSIDV	Goldman Sachs International	51,671.52	8/7/2017	8/1/2018	GA
Asian	Spread 1	100S	100S03470	2017-4983-L	GSIDV	Goldman Sachs International	19,110.34	8/7/2017	8/4/2018	GA
Digital	Trigger	10PT	10PT00809	2017-4989-L	GSIDV	Goldman Sachs International	32,177.42	8/7/2017	8/7/2018	GA
Cliquet	MCI	100M	100M02266	2017-4990-L	UBSDV	UBS AG	80,633.95	8/7/2017	8/4/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01084	2017-3719-S	SGDV	Societe Generale	25,900.00	8/4/2017	8/3/2018	GA
Call Spread	Secure	100C	100C03584	2017-4992-L	GSIDV	Goldman Sachs International	861,007.68	8/8/2017	8/3/2018	GA
Asian	Spread 1	100S	100S03471	2017-4994-L	GSIDV	Goldman Sachs International	79,572.09	8/8/2017	8/6/2018	GA
Digital	Trigger	10PT	10PT00810	2017-4995-L	CSBDV	Credit Suisse International	73,292.26	8/8/2017	8/6/2018	GA
Cliquet	MCI	100M	100M02267	2017-4997-L	CSBDV	Credit Suisse International	158,278.42	8/8/2017	8/6/2018	GA
Basket	Envoy Cap	10EC	10EC02199	2017-4996-L	GSIDV	Goldman Sachs International	45,296.37	8/8/2017	8/5/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00243	2017-4980-L	DBDV	Deutsche Bank AG	16,999.72	8/7/2017	8/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-1	2017-4999-L	CITDV	Citibank, N.A.	6,446.17	8/8/2017	8/2/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-2	2017-5000-L	CITDV	Citibank, N.A.	5,623.57	8/8/2017	8/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-4	2017-5002-L	CITDV	Citibank, N.A.	4,629.19	8/8/2017	8/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-5	2017-5003-L	CITDV	Citibank, N.A.	4,250.44	8/8/2017	8/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-6	2017-5004-L	CITDV	Citibank, N.A.	3,915.21	8/8/2017	8/2/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-7	2017-5005-L	CITDV	Citibank, N.A.	21,963.73	8/8/2017	8/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00030-3	2017-5001-L	CITDV	Citibank, N.A.	5,072.92	8/8/2017	7/31/2020	GA
Call Spread	Secure	100C	100C03585	2017-5009-L	GSIDV	Goldman Sachs International	307,262.17	8/9/2017	8/7/2018	GA
Asian	Spread 1	100S	100S03472	2017-5008-L	GSIDV	Goldman Sachs International	15,376.09	8/9/2017	8/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00244	2017-4991-L	DBDV	Deutsche Bank AG	17,812.51	8/8/2017	8/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01086	2017-3739-S	SGDV	Societe Generale	30,300.00	8/9/2017	8/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01085	2017-3737-S	GSIDV	Goldman Sachs International	68,000.00	8/8/2017	8/3/2018	GA
Digital	Trigger	10PT	10PT00811	2017-5011-L	GSIDV	Goldman Sachs International	46,224.42	8/9/2017	8/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-1	2017-5012-L	CITDV	Citibank, N.A.	9,449.67	8/9/2017	8/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-2	2017-5013-L	CITDV	Citibank, N.A.	8,313.98	8/9/2017	8/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-3	2017-5014-L	CITDV	Citibank, N.A.	7,528.16	8/9/2017	8/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-4	2017-5015-L	CITDV	Citibank, N.A.	6,890.02	8/9/2017	8/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-7	2017-5019-L	CITDV	Citibank, N.A.	32,831.61	8/9/2017	8/6/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-5	2017-5016-L	CITDV	Citibank, N.A.	6,339.91	8/9/2017	8/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00031-6	2017-5018-L	CITDV	Citibank, N.A.	5,849.30	8/9/2017	8/4/2023	GA
Cliquet	MCI	100M	100M02268	2017-5020-L	CITDV	Citibank, N.A.	59,592.55	8/9/2017	8/8/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00245	2017-5017-L	DBDV	Deutsche Bank AG	22,893.80	8/9/2017	8/3/2018	GA
Call Spread	Secure	100C	100C03586	2017-5026-L	HSBDV	HSBC Bank USA, National Association	251,154.05	8/10/2017	8/9/2018	GA
Asian	Spread 1	100S	100S03473	2017-5027-L	HSBDV	HSBC Bank USA, National Association	15,575.56	8/10/2017	8/9/2018	GA
Cliquet	MCI	100M	100M02269	2017-5028-L	CSBDV	Credit Suisse International	52,239.92	8/10/2017	8/9/2018	GA
Digital	Trigger	10PT	10PT00812	2017-5036-L	CSBDV	Credit Suisse International	31,452.82	8/11/2017	8/10/2018	GA
Call Spread	Secure	100C	100C03587	2017-5044-L	GSIDV	Goldman Sachs International	326,298.00	8/11/2017	8/10/2018	GA
Asian	Spread 1	100S	100S03474	2017-5041-L	GSIDV	Goldman Sachs International	39,181.52	8/11/2017	8/9/2018	GA
Cliquet	MCI	100M	100M02270	2017-5047-L	MSIDV	Morgan Stanley & Co International, PLC	59,289.31	8/11/2017	8/9/2018	GA
Basket	Envoy Cap	10EC	10EC02200	2017-5042-L	GSIDV	Goldman Sachs International	25,964.50	8/11/2017	8/11/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-1	2017-5030-L	CITDV	Citibank, N.A.	5,395.52	8/11/2017	8/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-5	2017-5035-L	CITDV	Citibank, N.A.	3,723.04	8/11/2017	8/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-6	2017-5037-L	CITDV	Citibank, N.A.	3,443.55	8/11/2017	8/8/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-7	2017-5038-L	CITDV	Citibank, N.A.	19,322.69	8/11/2017	8/8/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-3	2017-5032-L	CITDV	Citibank, N.A.	4,389.23	8/11/2017	8/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-4	2017-5033-L	CITDV	Citibank, N.A.	4,035.36	8/11/2017	8/6/2021	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00246	2017-5034-L	DBDV	Deutsche Bank AG	17,813.25	8/11/2017	8/10/2018	GA
Call Spread	Secure	100C	100C03588	2017-5055-L	CITDV	Citibank, N.A.	389,267.82	8/14/2017	8/10/2018	GA
Asian	Spread 1	100S	100S03475	2017-5050-L	CITDV	Citibank, N.A.	78,197.56	8/14/2017	8/11/2018	GA
Asian Call Spread	Regency	110R	110R01091	2017-5048-L	CITDV	Citibank, N.A.	26,559.57	8/14/2017	8/6/2018	GA
Cliquet	MCI	100M	100M02271	2017-5060-L	CSBDV	Credit Suisse International	62,714.81	8/14/2017	8/11/2018	GA
Basket	Envoy Cap	10EC	10EC02201	2017-5062-L	NATDV	NATIXIS SA	20,569.39	8/14/2017	8/11/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-3	2017-5054-L	CITDV	Citibank, N.A.	5,315.06	8/14/2017	8/11/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-4	2017-5056-L	CITDV	Citibank, N.A.	4,839.56	8/14/2017	8/11/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-5	2017-5057-L	CITDV	Citibank, N.A.	4,436.18	8/14/2017	8/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-6	2017-5059-L	CITDV	Citibank, N.A.	4,081.97	8/14/2017	8/11/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-1	2017-5051-L	CITDV	Citibank, N.A.	6,849.45	8/14/2017	8/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-2	2017-5053-L	CITDV	Citibank, N.A.	5,923.00	8/14/2017	8/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00033-7	2017-5061-L	CITDV	Citibank, N.A.	22,900.62	8/14/2017	8/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00032-2	2017-5031-L	CITDV	Citibank, N.A.	4,813.51	8/11/2017	8/8/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01087	2017-3741-S	SGDV	Societe Generale	32,600.00	8/10/2017	8/9/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01088	2017-3758-S	SGDV	Societe Generale	31,100.00	8/14/2017	8/10/2018	GA
Call Spread	Secure	100C	100C03589	2017-5067-L	HSBDV	HSBC Bank USA, National Association	986,444.10	8/15/2017	8/13/2018	GA
Asian	Spread 1	100S	100S03476	2017-5070-L	HSBDV	HSBC Bank USA, National Association	140,465.67	8/15/2017	8/13/2018	GA
Call	Secure Par	100P	100P00776	2017-5069-L	HSBDV	HSBC Bank USA, National Association	63,605.37	8/15/2017	8/8/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01089	2017-3759-S	GSIDV	Goldman Sachs International	69,500.00	8/15/2017	8/10/2018	GA
Digital	Trigger	10PT	10PT00813	2017-5085-L	HSBDV	HSBC Bank USA, National Association	156,932.09	8/15/2017	8/13/2018	GA
Basket	Envoy Cap	10EC	10EC02202	2017-5087-L	BARDV	Barclays Bank, PLC	40,574.86	8/15/2017	8/13/2018	GA
Cliquet	MCI	100M	100M02272	2017-5086-L	UBSDV	UBS AG	214,375.68	8/15/2017	8/13/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-1	2017-5077-L	JPMDV	JPMORGAN CHASE BANK, N.A.	18,974.94	8/15/2017	8/6/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-2	2017-5079-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,833.40	8/15/2017	8/6/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-3	2017-5080-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,328.13	8/15/2017	8/6/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-4	2017-5081-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,089.12	8/15/2017	8/6/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-7	2017-5084-L	JPMDV	JPMORGAN CHASE BANK, N.A.	73,682.74	8/15/2017	8/6/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-5	2017-5082-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,008.94	8/15/2017	8/5/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00017-6	2017-5083-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,054.83	8/15/2017	8/4/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-2	2017-5072-L	CITDV	Citibank, N.A.	3,992.34	8/15/2017	8/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-3	2017-5073-L	CITDV	Citibank, N.A.	3,607.37	8/15/2017	8/12/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-4	2017-5074-L	CITDV	Citibank, N.A.	3,297.41	8/15/2017	8/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-5	2017-5075-L	CITDV	Citibank, N.A.	3,030.82	8/15/2017	8/12/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-7	2017-5078-L	CITDV	Citibank, N.A.	15,672.37	8/15/2017	8/12/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-1	2017-5071-L	CITDV	Citibank, N.A.	4,559.62	8/15/2017	8/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00034-6	2017-5076-L	CITDV	Citibank, N.A.	2,794.34	8/15/2017	8/11/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00247	2017-5064-L	DBDV	Deutsche Bank AG	25,560.53	8/15/2017	8/12/2018	GA
Call Spread	Secure	100C	100C03590	2017-5093-L	NATDV	NATIXIS SA	349,221.44	8/16/2017	8/15/2018	GA
Asian	Spread 1	100S	100S03477	2017-5092-L	NATDV	NATIXIS SA	29,489.37	8/16/2017	8/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01090	2017-3760-S	BNPDV	BNP Paribas	23,900.00	8/16/2017	8/14/2018	GA
Cliquet	MCI	100M	100M02273	2017-5095-L	GSIDV	Goldman Sachs International	69,808.88	8/16/2017	8/16/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00248	2017-5091-L	DBDV	Deutsche Bank AG	21,694.19	8/16/2017	8/14/2018	GA
Digital	Trigger	10PT	10PT00814	2017-5096-L	HSBDV	HSBC Bank USA, National Association	44,086.83	8/17/2017	8/15/2018	GA
Call Spread	Secure	100C	100C03591	2017-5098-L	HSBDV	HSBC Bank USA, National Association	267,526.27	8/17/2017	8/17/2018	GA
Asian	Spread 1	100S	100S03478	2017-5097-L	HSBDV	HSBC Bank USA, National Association	10,314.00	8/17/2017	8/15/2018	GA
Cliquet	MCI	100M	100M02274	2017-5100-L	CSBDV	Credit Suisse International	56,091.54	8/17/2017	8/14/2018	GA
Call Spread	Secure	100C	100C03592	2017-5110-L	CSBDV	Credit Suisse International	342,157.41	8/18/2017	8/17/2018	GA
Asian	Spread 1	100S	100S03479	2017-5109-L	CSBDV	Credit Suisse International	23,870.16	8/18/2017	8/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01091	2017-3761-S	BNPDV	BNP Paribas	15,500.00	8/17/2017	8/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-1	2017-5101-L	CITDV	Citibank, N.A.	4,806.59	8/18/2017	8/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-2	2017-5103-L	CITDV	Citibank, N.A.	4,326.54	8/18/2017	8/14/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-3	2017-5104-L	CITDV	Citibank, N.A.	3,960.20	8/18/2017	8/14/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-6	2017-5107-L	CITDV	Citibank, N.A.	3,126.14	8/18/2017	8/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-7	2017-5108-L	CITDV	Citibank, N.A.	17,538.92	8/18/2017	8/14/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-4	2017-5105-L	CITDV	Citibank, N.A.	3,650.69	8/18/2017	8/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00035-5	2017-5106-L	CITDV	Citibank, N.A.	3,376.07	8/18/2017	8/12/2022	GA
Cliquet	MCI	100M	100M02275	2017-5112-L	GSIDV	Goldman Sachs International	62,510.41	8/18/2017	8/17/2018	GA
Call Spread	Secure	100C	100C03593	2017-5150-L	CITDV	Citibank, N.A.	341,796.48	8/21/2017	8/17/2018	GA
Asian	Spread 1	100S	100S03480	2017-5149-L	CITDV	Citibank, N.A.	33,826.14	8/21/2017	8/16/2018	GA
Digital	Trigger	10PT	10PT00815	2017-5145-L	GSIDV	Goldman Sachs International	39,127.03	8/21/2017	8/16/2018	GA
Basket	Envoy Cap	10EC	10EC02203	2017-5151-L	NATDV	NATIXIS SA	42,810.26	8/21/2017	8/17/2018	GA
Cliquet	MCI	100M	100M02276	2017-5148-L	CSBDV	Credit Suisse International	90,031.76	8/21/2017	8/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00249	2017-5102-L	DBDV	Deutsche Bank AG	14,468.08	8/18/2017	8/21/2018	GA
Call Spread	Secure	100C	100C03594	2017-5158-L	HSBDV	HSBC Bank USA, National Association	926,162.00	8/22/2017	8/20/2018	GA
Asian	Spread 1	100S	100S03481	2017-5160-L	HSBDV	HSBC Bank USA, National Association	109,115.68	8/22/2017	8/24/2018	GA
Digital	Trigger	10PT	10PT00816	2017-5161-L	CSBDV	Credit Suisse International	111,684.78	8/22/2017	8/20/2018	GA
Cliquet	MCI	100M	100M02277	2017-5165-L	DBDV	Deutsche Bank AG	160,759.10	8/22/2017	8/20/2018	GA
Basket	Envoy Cap	10EC	10EC02204	2017-5162-L	GSIDV	Goldman Sachs International	34,938.70	8/22/2017	8/20/2018	GA
Call Spread	Secure	100C	100C03595	2017-5176-L	CITDV	Citibank, N.A.	405,649.20	8/23/2017	8/23/2018	GA
Asian	Spread 1	100S	100S03482	2017-5175-L	CITDV	Citibank, N.A.	36,396.57	8/23/2017	8/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01093	2017-3779-S	BNPDV	BNP Paribas	27,600.00	8/23/2017	8/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-1	2017-5167-L	CITDV	Citibank, N.A.	6,007.68	8/23/2017	8/20/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-2	2017-5168-L	CITDV	Citibank, N.A.	5,264.95	8/23/2017	8/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-3	2017-5169-L	CITDV	Citibank, N.A.	4,760.13	8/23/2017	8/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-4	2017-5170-L	CITDV	Citibank, N.A.	4,354.41	8/23/2017	8/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-7	2017-5173-L	CITDV	Citibank, N.A.	20,743.48	8/23/2017	8/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-5	2017-5171-L	CITDV	Citibank, N.A.	4,006.67	8/23/2017	8/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00036-6	2017-5172-L	CITDV	Citibank, N.A.	3,697.04	8/23/2017	8/18/2023	GA
Digital	Trigger	10PT	10PT00817	2017-5174-L	HSBDV	HSBC Bank USA, National Association	54,103.21	8/23/2017	8/21/2018	GA
Cliquet	MCI	100M	100M02278	2017-5178-L	DBDV	Deutsche Bank AG	68,506.90	8/23/2017	8/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01092	2017-3778-S	NATDV	NATIXIS SA	97,000.00	8/22/2017	8/17/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00251	2017-5166-L	DBDV	Deutsche Bank AG	40,148.02	8/23/2017	8/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00250	2017-5157-L	DBDV	Deutsche Bank AG	38,165.30	8/22/2017	8/24/2018	GA
Call Spread	Secure	100C	100C03596	2017-5181-L	NATDV	NATIXIS SA	174,583.28	8/24/2017	8/29/2018	GA
Asian	Spread 1	100S	100S03483	2017-5184-L	NATDV	NATIXIS SA	15,768.07	8/24/2017	8/20/2018	GA
Call	Secure Par	100P	100P00777	2017-5183-L	NATDV	NATIXIS SA	49,371.98	8/24/2017	8/17/2018	GA
Basket	Envoy Cap	10EC	10EC02205	2017-5185-L	NATDV	NATIXIS SA	19,699.76	8/24/2017	8/23/2018	GA
Cliquet	MCI	100M	100M02279	2017-5186-L	CSBDV	Credit Suisse International	61,262.00	8/24/2017	8/23/2018	GA
Digital	Trigger	10PT	10PT00818	2017-5204-L	NATDV	NATIXIS SA	44,509.29	8/25/2017	8/30/2018	GA
Call Spread	Secure	100C	100C03597	2017-5197-L	CITDV	Citibank, N.A.	410,005.38	8/25/2017	8/21/2018	GA
Asian	Spread 1	100S	100S03484	2017-5199-L	CITDV	Citibank, N.A.	70,106.90	8/25/2017	8/23/2018	GA
Cliquet	MCI	100M	100M02280	2017-5210-L	MSIDV	Morgan Stanley & Co International, PLC	56,252.85	8/25/2017	8/21/2018	GA
Basket	Envoy Cap	10EC	10EC02206	2017-5208-L	BARDV	Barclays Bank, PLC	32,420.77	8/25/2017	8/24/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-1	2017-5200-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,399.38	8/25/2017	8/17/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-3	2017-5202-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,282.62	8/25/2017	8/17/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-4	2017-5203-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,266.01	8/25/2017	8/17/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-5	2017-5205-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,390.58	8/25/2017	8/17/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-6	2017-5206-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,615.55	8/25/2017	8/17/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-2	2017-5201-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,546.69	8/25/2017	8/16/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00018-7	2017-5207-L	JPMDV	JPMORGAN CHASE BANK, N.A.	59,360.34	8/25/2017	8/16/2024	GA
Digital	Trigger	10PT	10PT00819	2017-5234-L	CSBDV	Credit Suisse International	43,097.02	8/28/2017	8/24/2018	GA
Call Spread	Secure	100C	100C03598	2017-5224-L	HSBDV	HSBC Bank USA, National Association	408,393.27	8/28/2017	8/16/2018	GA
Asian	Spread 1	100S	100S03485	2017-5226-L	HSBDV	HSBC Bank USA, National Association	34,146.84	8/28/2017	8/25/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00026C	2017-5220-L	HSBDV	HSBC Bank USA, National Association	36,748.66	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00026P	2017-5223-L	HSBDV	HSBC Bank USA, National Association	(36,564.19)	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00018C	2017-5218-L	HSBDV	HSBC Bank USA, National Association	31,985.28	8/28/2017	8/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00018P	2017-5221-L	HSBDV	HSBC Bank USA, National Association	(29,887.48)	8/28/2017	8/24/2018	SA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00011C	2017-5215-L	HSBDV	HSBC Bank USA, National Association	20,566.38	8/28/2017	7/27/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00011P	2017-5217-L	HSBDV	HSBC Bank USA, National Association	(20,025.36)	8/28/2017	7/27/2018	SA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-1	2017-5227-L	CITDV	Citibank, N.A.	4,191.35	8/28/2017	8/20/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-2	2017-5228-L	CITDV	Citibank, N.A.	3,695.35	8/28/2017	8/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-3	2017-5229-L	CITDV	Citibank, N.A.	3,351.18	8/28/2017	8/20/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-4	2017-5230-L	CITDV	Citibank, N.A.	3,071.41	8/28/2017	8/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-7	2017-5233-L	CITDV	Citibank, N.A.	14,650.65	8/28/2017	8/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-5	2017-5231-L	CITDV	Citibank, N.A.	2,829.94	8/28/2017	8/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00037-6	2017-5232-L	CITDV	Citibank, N.A.	2,613.92	8/28/2017	8/18/2023	GA
Cliquet	MCI	100M	100M02281	2017-5235-L	UBSDV	UBS AG	55,119.13	8/28/2017	8/24/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01095	2017-3781-S	SGDV	Societe Generale	16,000.00	8/25/2017	8/24/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01094	2017-3780-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	25,000.00	8/24/2017	8/22/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00252	2017-5189-L	DBDV	Deutsche Bank AG	21,728.21	8/25/2017	8/22/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00253	2017-5214-L	DBDV	Deutsche Bank AG	31,442.28	8/28/2017	8/23/2018	GA
Call Spread	Secure	100C	100C03599	2017-5249-L	HSBDV	HSBC Bank USA, National Association	950,490.00	8/29/2017	8/27/2018	GA
Cliquet	MCI	100M	100M02282	2017-5253-L	DBDV	Deutsche Bank AG	169,831.47	8/29/2017	8/27/2018	GA
Asian	Spread 1	100S	100S03486	2017-5248-L	HSBDV	HSBC Bank USA, National Association	224,789.88	8/29/2017	8/27/2018	GA
Asian Call Spread	Regency	110R	110R01092	2017-5244-L	HSBDV	HSBC Bank USA, National Association	32,431.20	8/29/2017	8/20/2018	GA
Basket	Envoy Cap	10EC	10EC02207	2017-5251-L	BARDV	Barclays Bank, PLC	54,862.56	8/29/2017	8/26/2018	GA
Digital	Trigger	10PT	10PT00820	2017-5247-L	CSBDV	Credit Suisse International	187,494.68	8/29/2017	8/27/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00254	2017-5241-L	DBDV	Deutsche Bank AG	24,582.80	8/29/2017	8/26/2018	GA
Call Spread	Secure	100C	100C03600	2017-5256-L	HSBDV	HSBC Bank USA, National Association	366,344.46	8/30/2017	8/28/2018	GA
Asian	Spread 1	100S	100S03487	2017-5258-L	HSBDV	HSBC Bank USA, National Association	33,663.04	8/30/2017	8/28/2018	GA
Digital	Trigger	10PT	10PT00821	2017-5259-L	HSBDV	HSBC Bank USA, National Association	69,945.11	8/30/2017	8/28/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Cliquet	MCI	100M	100M02283	2017-5260-L	UBSDV	UBS AG	97,330.98	8/30/2017	8/29/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01096	2017-3797-S	SGDV	Societe Generale	64,700.00	8/29/2017	8/24/2018	GA
Call Spread	Secure	100C	100C03601	2017-5261-L	NATDV	NATIXIS SA	252,583.92	8/31/2017	8/31/2018	GA
Asian	Spread 1	100S	100S03488	2017-5263-L	NATDV	NATIXIS SA	52,816.05	8/31/2017	8/31/2018	GA
Digital	Trigger	10PT	10PT00822	2017-5271-L	NATDV	NATIXIS SA	24,040.93	8/31/2017	8/28/2018	GA
Cliquet	MCI	100M	100M02284	2017-5272-L	GSIDV	Goldman Sachs International	45,075.72	8/31/2017	8/30/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00255	2017-5254-L	DBDV	Deutsche Bank AG	39,686.94	8/30/2017	8/29/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01097	2017-3798-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	30,000.00	8/30/2017	8/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01098	2017-3800-S	GSIDV	Goldman Sachs International	17,000.00	8/31/2017	8/29/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-1	2017-5273-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,560.26	8/31/2017	8/22/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-5	2017-5277-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,817.34	8/31/2017	8/22/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-6	2017-5278-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,112.82	8/31/2017	8/22/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-7	2017-5279-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,665.74	8/31/2017	8/22/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-3	2017-5275-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,612.02	8/31/2017	8/21/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-4	2017-5276-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,663.91	8/31/2017	8/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-3	2017-5266-L	CITDV	Citibank, N.A.	5,193.11	8/31/2017	9/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-4	2017-5267-L	CITDV	Citibank, N.A.	4,732.68	8/31/2017	9/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-5	2017-5268-L	CITDV	Citibank, N.A.	4,341.64	8/31/2017	9/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-6	2017-5269-L	CITDV	Citibank, N.A.	3,998.64	8/31/2017	9/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-7	2017-5270-L	CITDV	Citibank, N.A.	22,447.55	8/31/2017	8/30/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-1	2017-5264-L	CITDV	Citibank, N.A.	6,681.54	8/31/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00038-2	2017-5265-L	CITDV	Citibank, N.A.	5,783.06	8/31/2017	8/30/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00019-2	2017-5274-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,792.63	8/31/2017	8/22/2019	GA
Call Spread	Secure	100C	100C03602	2017-5282-L	CITDV	Citibank, N.A.	442,161.00	9/1/2017	8/31/2018	GA
Call	Secure Par	100P	100P00778	2017-5283-L	CITDV	Citibank, N.A.	57,100.16	9/1/2017	8/23/2018	GA
Asian	Spread 1	100S	100S03489	2017-5285-L	CITDV	Citibank, N.A.	101,325.12	9/1/2017	8/31/2018	GA
Digital	Trigger	10PT	10PT00823	2017-5287-L	GSIDV	Goldman Sachs International	39,301.35	9/1/2017	8/29/2018	GA
Basket	Envoy Cap	10EC	10EC02208	2017-5291-L	BARDV	Barclays Bank, PLC	52,150.31	9/1/2017	8/31/2018	GA
Cliquet	MCI	100M	100M02285	2017-5288-L	GSIDV	Goldman Sachs International	60,797.63	9/1/2017	9/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00256	2017-5286-L	DBDV	Deutsche Bank AG	25,594.14	9/1/2017	8/31/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01099	2017-3818-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	11,700.00	9/5/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-3	2017-5299-L	CITDV	Citibank, N.A.	3,167.36	9/5/2017	9/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-4	2017-5300-L	CITDV	Citibank, N.A.	2,891.73	9/5/2017	9/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-5	2017-5301-L	CITDV	Citibank, N.A.	2,656.93	9/5/2017	9/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-1	2017-5297-L	CITDV	Citibank, N.A.	4,054.76	9/5/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-2	2017-5298-L	CITDV	Citibank, N.A.	3,520.14	9/5/2017	8/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-6	2017-5303-L	CITDV	Citibank, N.A.	2,449.73	9/5/2017	9/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00039-7	2017-5304-L	CITDV	Citibank, N.A.	13,749.38	9/5/2017	8/30/2024	GA
Call Spread	Secure	100C	100C03603	2017-5295-L	CITDV	Citibank, N.A.	210,945.35	9/5/2017	8/29/2018	GA
Asian	Spread 1	100S	100S03490	2017-5294-L	CITDV	Citibank, N.A.	33,891.81	9/5/2017	8/30/2018	GA
Cliquet	MCI	100M	100M02286	2017-5302-L	MSIDV	Morgan Stanley & Co International, PLC	27,953.74	9/5/2017	8/29/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00257	2017-5293-L	DBDV	Deutsche Bank AG	18,621.06	9/5/2017	9/2/2018	GA
Digital	Trigger	10PT	10PT00824	2017-5308-L	HSBDV	HSBC Bank USA, National Association	127,063.75	9/6/2017	9/3/2018	GA
Call Spread	Secure	100C	100C03604	2017-5306-L	CITDV	Citibank, N.A.	1,029,121.65	9/6/2017	9/3/2018	GA
Asian	Spread 1	100S	100S03491	2017-5309-L	CITDV	Citibank, N.A.	90,462.96	9/6/2017	9/3/2018	GA
Cliquet	MCI	100M	100M02287	2017-5319-L	GSIDV	Goldman Sachs International	247,444.34	9/6/2017	9/3/2018	GA
Basket	Envoy Cap	10EC	10EC02209	2017-5312-L	GSIDV	Goldman Sachs International	54,992.34	9/6/2017	9/3/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-1	2017-5314-L	CITDV	Citibank, N.A.	5,879.49	9/6/2017	9/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-2	2017-5315-L	CITDV	Citibank, N.A.	5,129.57	9/6/2017	9/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-3	2017-5316-L	CITDV	Citibank, N.A.	4,630.60	9/6/2017	9/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-7	2017-5321-L	CITDV	Citibank, N.A.	20,170.44	9/6/2017	9/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-4	2017-5317-L	CITDV	Citibank, N.A.	4,234.70	9/6/2017	9/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-5	2017-5318-L	CITDV	Citibank, N.A.	3,896.30	9/6/2017	9/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00040-6	2017-5320-L	CITDV	Citibank, N.A.	3,596.15	9/6/2017	9/1/2023	GA
Call Spread	Secure	100C	100C03605	2017-5325-L	CITDV	Citibank, N.A.	314,469.95	9/7/2017	9/7/2018	GA
Asian	Spread 1	100S	100S03492	2017-5326-L	CITDV	Citibank, N.A.	21,632.01	9/7/2017	9/7/2018	GA
Digital	Trigger	10PT	10PT00825	2017-5324-L	HSBDV	HSBC Bank USA, National Association	27,101.65	9/7/2017	9/6/2018	GA
Cliquet	MCI	100M	100M02288	2017-5328-L	DBDV	Deutsche Bank AG	43,020.95	9/7/2017	9/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01100	2017-3819-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	40,500.00	9/6/2017	8/31/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01101	2017-3820-S	GSCDV	GOLDMAN SACHS BANK USA/SALT LAKE	24,000.00	9/7/2017	9/4/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00259	2017-5323-L	DBDV	Deutsche Bank AG	25,092.36	9/7/2017	9/6/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00258	2017-5305-L	DBDV	Deutsche Bank AG	25,870.74	9/6/2017	9/2/2018	GA
Call Spread	Secure	100C	100C03606	2017-5329-L	CITDV	Citibank, N.A.	187,005.12	9/8/2017	8/31/2018	GA
Asian	Spread 1	100S	100S03493	2017-5331-L	CITDV	Citibank, N.A.	16,864.56	9/8/2017	9/3/2018	GA
Asian Call Spread	Advantage 1	110A	110A00332	2017-5332-L	CITDV	Citibank, N.A.	15,951.64	9/8/2017	8/11/2018	GA
Cliquet	MCI	100M	100M02289	2017-5341-L	DBDV	Deutsche Bank AG	36,809.62	9/8/2017	9/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-1	2017-5334-L	CITDV	Citibank, N.A.	4,921.39	9/8/2017	8/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-2	2017-5335-L	CITDV	Citibank, N.A.	4,282.11	9/8/2017	8/29/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-5	2017-5338-L	CITDV	Citibank, N.A.	3,243.88	9/8/2017	8/29/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-6	2017-5339-L	CITDV	Citibank, N.A.	2,992.49	9/8/2017	8/29/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-7	2017-5340-L	CITDV	Citibank, N.A.	16,745.23	9/8/2017	8/29/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-3	2017-5336-L	CITDV	Citibank, N.A.	3,861.18	9/8/2017	8/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00041-4	2017-5337-L	CITDV	Citibank, N.A.	3,528.71	9/8/2017	8/27/2021	GA
Call Spread	Secure	100C	100C03607	2017-5342-L	WCHDV	Wells Fargo Bank, N. A.	382,491.20	9/11/2017	9/7/2018	GA
Digital	Trigger	10PT	10PT00826	2017-5362-L	CSBDV	Credit Suisse International	38,210.85	9/11/2017	9/8/2018	GA
Cliquet	MCI	100M	100M02290	2017-5361-L	GSIDV	Goldman Sachs International	70,976.69	9/11/2017	9/8/2018	GA
Asian	Spread 1	100S	100S03494	2017-5346-L	WCHDV	Wells Fargo Bank, N. A.	177,531.20	9/11/2017	9/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-1	2017-5344-L	CITDV	Citibank, N.A.	4,960.22	9/11/2017	9/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-4	2017-5348-L	CITDV	Citibank, N.A.	3,599.44	9/11/2017	9/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-5	2017-5349-L	CITDV	Citibank, N.A.	3,312.18	9/11/2017	9/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-6	2017-5350-L	CITDV	Citibank, N.A.	3,058.17	9/11/2017	9/7/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-2	2017-5345-L	CITDV	Citibank, N.A.	4,349.81	9/11/2017	9/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-3	2017-5347-L	CITDV	Citibank, N.A.	3,934.94	9/11/2017	9/4/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-2	2017-5354-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,969.18	9/11/2017	9/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-3	2017-5355-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,491.46	9/11/2017	9/3/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-4	2017-5356-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,307.62	9/11/2017	9/3/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-7	2017-5359-L	JPMDV	JPMORGAN CHASE BANK, N.A.	70,988.97	9/11/2017	9/3/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-1	2017-5352-L	JPMDV	JPMORGAN CHASE BANK, N.A.	18,171.56	9/11/2017	8/31/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-5	2017-5357-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,290.34	9/11/2017	9/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00020-6	2017-5358-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,382.77	9/11/2017	9/1/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03608	2017-5367-L	HSBDV	HSBC Bank USA, National Association	1,033,872.21	9/12/2017	9/9/2018	GA
Asian	Spread 1	100S	100S03495	2017-5369-L	HSBDV	HSBC Bank USA, National Association	178,618.55	9/12/2017	9/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01102	2017-3843-S	WCHDV	Wells Fargo Bank, N. A.	14,900.00	9/11/2017	9/7/2018	GA
Digital	Trigger	10PT	10PT00827	2017-5370-L	CSBDV	Credit Suisse International	121,807.82	9/12/2017	9/9/2018	GA
Cliquet	MCI	100M	100M02291	2017-5372-L	GSIDV	Goldman Sachs International	160,116.74	9/12/2017	9/10/2018	GA
Basket	Envoy Cap	10EC	10EC02210	2017-5365-L	CITDV	Citibank, N.A.	33,372.44	9/11/2017	9/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00042-7	2017-5351-L	CITDV	Citibank, N.A.	17,173.73	9/11/2017	9/6/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00260	2017-5363-L	DBDV	Deutsche Bank AG	17,144.22	9/11/2017	9/8/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00261	2017-5371-L	DBDV	Deutsche Bank AG	17,321.70	9/12/2017	9/9/2018	GA
Digital	Trigger	10PT	10PT00828	2017-5391-L	GSIDV	Goldman Sachs International	29,902.47	9/13/2017	9/12/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-3	2017-5380-L	CITDV	Citibank, N.A.	5,208.88	9/13/2017	9/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-4	2017-5381-L	CITDV	Citibank, N.A.	4,759.73	9/13/2017	9/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-5	2017-5382-L	CITDV	Citibank, N.A.	4,375.49	9/13/2017	9/8/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-6	2017-5383-L	CITDV	Citibank, N.A.	4,034.62	9/13/2017	9/8/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-1	2017-5377-L	CITDV	Citibank, N.A.	6,607.50	9/13/2017	9/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-2	2017-5378-L	CITDV	Citibank, N.A.	5,773.66	9/13/2017	9/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00043-7	2017-5385-L	CITDV	Citibank, N.A.	22,627.24	9/13/2017	9/6/2024	GA
Call Spread	Secure	100C	100C03609	2017-5374-L	WCHDV	Wells Fargo Bank, N. A.	334,962.60	9/13/2017	9/13/2018	GA
Asian	Spread 1	100S	100S03496	2017-5379-L	WCHDV	Wells Fargo Bank, N. A.	23,085.00	9/13/2017	9/11/2018	GA
Cliquet	MCI	100M	100M02292	2017-5390-L	DBDV	Deutsche Bank AG	81,868.80	9/13/2017	9/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01103	2017-3844-S	BARDV	Barclays Bank, PLC	75,382.00	9/12/2017	9/7/2018	GA
Call Spread	Secure	100C	100C03611	2017-5412-L	WCHDV	Wells Fargo Bank, N. A.	379,627.65	9/15/2017	9/14/2018	GA
Asian	Spread 1	100S	100S03498	2017-5414-L	WCHDV	Wells Fargo Bank, N. A.	107,243.20	9/15/2017	9/14/2018	GA
Asian Call Spread	Regency	110R	110R01093	2017-5410-L	WCHDV	Wells Fargo Bank, N. A.	35,038.48	9/15/2017	9/6/2018	GA
Digital	Trigger	10PT	10PT00829	2017-5423-L	GSIDV	Goldman Sachs International	38,776.52	9/15/2017	9/12/2018	GA
Cliquet	MCI	100M	100M02294	2017-5422-L	DBDV	Deutsche Bank AG	91,674.80	9/15/2017	9/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00262	2017-5373-L	DBDV	Deutsche Bank AG	17,357.10	9/13/2017	9/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01105	2017-3848-S	GSIDV	Goldman Sachs International	15,000.00	9/14/2017	9/19/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01104	2017-3846-S	SGDV	Societe Generale	21,100.00	9/13/2017	9/10/2018	GA
Call Spread	Secure	100C	100C03610	2017-5394-L	BARDV	Barclays Bank, PLC	248,597.82	9/14/2017	9/14/2018	GA
Call	Secure Par	100P	100P00779	2017-5397-L	BARDV	Barclays Bank, PLC	51,781.84	9/14/2017	9/11/2018	GA
Asian	Spread 1	100S	100S03497	2017-5396-L	BARDV	Barclays Bank, PLC	7,817.48	9/14/2017	9/12/2018	GA
Cliquet	MCI	100M	100M02293	2017-5400-L	DBDV	Deutsche Bank AG	67,805.74	9/14/2017	9/17/2018	GA
Basket	Envoy Cap	10EC	10EC02211	2017-5398-L	BARDV	Barclays Bank, PLC	30,686.93	9/14/2017	9/11/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-3	2017-5417-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,825.54	9/15/2017	9/11/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-6	2017-5420-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,957.58	9/15/2017	9/11/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-7	2017-5421-L	JPMDV	JPMORGAN CHASE BANK, N.A.	68,205.82	9/15/2017	9/11/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-1	2017-5415-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,031.95	9/15/2017	9/11/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-2	2017-5416-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,153.19	9/15/2017	9/11/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-4	2017-5418-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,745.89	9/15/2017	9/10/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00021-5	2017-5419-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,803.12	9/15/2017	9/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-1	2017-5402-L	CITDV	Citibank, N.A.	4,266.47	9/15/2017	8/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-3	2017-5404-L	CITDV	Citibank, N.A.	3,366.99	9/15/2017	8/31/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-4	2017-5405-L	CITDV	Citibank, N.A.	3,076.53	9/15/2017	8/31/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-5	2017-5406-L	CITDV	Citibank, N.A.	2,827.89	9/15/2017	8/31/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-6	2017-5407-L	CITDV	Citibank, N.A.	2,608.04	9/15/2017	8/31/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-2	2017-5403-L	CITDV	Citibank, N.A.	3,730.72	9/15/2017	8/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00044-7	2017-5408-L	CITDV	Citibank, N.A.	14,601.43	9/15/2017	8/30/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00263	2017-5401-L	DBDV	Deutsche Bank AG	19,880.16	9/15/2017	9/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01106	2017-3864-S	SGDV	Societe Generale	34,900.00	9/18/2017	9/14/2018	GA
Call Spread	Secure	100C	100C03612	2017-5427-L	NATDV	NATIXIS SA	403,154.57	9/18/2017	9/17/2018	GA
Asian	Spread 1	100S	100S03499	2017-5430-L	NATDV	NATIXIS SA	68,736.16	9/18/2017	9/13/2018	GA
Digital	Trigger	10PT	10PT00830	2017-5436-L	HSBDV	HSBC Bank USA, National Association	34,568.26	9/18/2017	9/13/2018	GA
Cliquet	MCI	100M	100M02295	2017-5432-L	UBSDV	UBS AG	63,124.40	9/18/2017	9/16/2018	GA
Basket	Envoy Cap	10EC	10EC02212	2017-5433-L	CITDV	Citibank, N.A.	40,241.04	9/18/2017	9/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00264	2017-5428-L	DBDV	Deutsche Bank AG	20,168.28	9/18/2017	9/15/2018	GA
Call Spread	Secure	100C	100C03613	2017-5441-L	SGDV	Societe Generale	1,037,787.12	9/19/2017	9/17/2018	GA
Asian	Spread 1	100S	100S03500	2017-5443-L	SGDV	Societe Generale	143,019.80	9/19/2017	9/17/2018	GA
Digital	Trigger	10PT	10PT00831	2017-5446-L	CSBDV	Credit Suisse International	105,091.52	9/19/2017	9/17/2018	GA

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Basket	Envoy Cap	10EC	10EC02213	2017-5444-L	CITDV	Citibank, N.A.	33,411.13	9/19/2017	9/17/2018	GA
Cliquet	MCI	100M	100M02296	2017-5447-L	DBDV	Deutsche Bank AG	191,481.31	9/19/2017	9/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-3	2017-5450-L	CITDV	Citibank, N.A.	3,777.44	9/19/2017	9/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-4	2017-5451-L	CITDV	Citibank, N.A.	3,450.54	9/19/2017	9/17/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-7	2017-5454-L	CITDV	Citibank, N.A.	16,416.70	9/19/2017	9/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-2	2017-5449-L	CITDV	Citibank, N.A.	4,184.63	9/19/2017	9/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-5	2017-5452-L	CITDV	Citibank, N.A.	3,170.98	9/19/2017	9/16/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-6	2017-5453-L	CITDV	Citibank, N.A.	2,923.59	9/19/2017	9/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00045-1	2017-5448-L	CITDV	Citibank, N.A.	4,783.81	9/19/2017	9/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01107	2017-3865-S	SGDV	Societe Generale	88,200.00	9/19/2017	9/14/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01108	2017-3866-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,200.00	9/20/2017	9/19/2018	GA
Call Spread	Secure	100C	100C03614	2017-5456-L	CITDV	Citibank, N.A.	394,844.94	9/20/2017	9/20/2018	GA
Asian	Spread 1	100S	100S03501	2017-5458-L	CITDV	Citibank, N.A.	26,165.36	9/20/2017	9/17/2018	GA
Digital	Trigger	10PT	10PT00832	2017-5461-L	GSIDV	Goldman Sachs International	35,146.40	9/20/2017	9/17/2018	GA
Cliquet	MCI	100M	100M02297	2017-5462-L	GSIDV	Goldman Sachs International	79,049.89	9/20/2017	9/17/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00265	2017-5455-L	DBDV	Deutsche Bank AG	42,034.14	9/20/2017	9/17/2018	GA
Digital	Trigger	10PT	10PT00833	2017-5467-L	HSBDV	HSBC Bank USA, National Association	22,562.42	9/21/2017	9/18/2018	GA
Call Spread	Secure	100C	100C03615	2017-5464-L	HSBDV	HSBC Bank USA, National Association	245,562.03	9/21/2017	9/18/2018	GA
Asian	Spread 1	100S	100S03502	2017-5466-L	HSBDV	HSBC Bank USA, National Association	8,221.77	9/21/2017	9/19/2018	GA
Cliquet	MCI	100M	100M02298	2017-5469-L	DBDV	Deutsche Bank AG	68,348.27	9/21/2017	9/16/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-1	2017-5468-L	CITDV	Citibank, N.A.	5,668.28	9/21/2017	9/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-2	2017-5470-L	CITDV	Citibank, N.A.	4,966.92	9/21/2017	9/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-4	2017-5472-L	CITDV	Citibank, N.A.	4,100.28	9/21/2017	9/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-5	2017-5473-L	CITDV	Citibank, N.A.	3,768.84	9/21/2017	9/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-6	2017-5474-L	CITDV	Citibank, N.A.	3,475.64	9/21/2017	9/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-7	2017-5475-L	CITDV	Citibank, N.A.	19,506.99	9/21/2017	9/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00046-3	2017-5471-L	CITDV	Citibank, N.A.	4,488.92	9/21/2017	9/11/2020	GA
Call Spread	Secure	100C	100C03616	2017-5479-L	HSBDV	HSBC Bank USA, National Association	421,899.62	9/22/2017	9/21/2018	GA
Asian	Spread 1	100S	100S03503	2017-5478-L	HSBDV	HSBC Bank USA, National Association	86,768.22	9/22/2017	9/20/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01109	2017-3878-S	GSIDV	Goldman Sachs International	48,000.00	9/22/2017	9/6/2018	GA
Digital	Trigger	10PT	10PT00834	2017-5490-L	CSBDV	Credit Suisse International	30,621.00	9/22/2017	9/21/2018	GA
Basket	Envoy Cap	10EC	10EC02214	2017-5488-L	BARDV	Barclays Bank, PLC	23,058.34	9/22/2017	9/12/2018	GA
Cliquet	MCI	100M	100M02299	2017-5491-L	MSIDV	Morgan Stanley & Co International, PLC	66,400.29	9/22/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-1	2017-5482-L	CITDV	Citibank, N.A.	4,768.15	9/22/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-3	2017-5484-L	CITDV	Citibank, N.A.	3,815.04	9/22/2017	9/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-4	2017-5485-L	CITDV	Citibank, N.A.	3,493.86	9/22/2017	9/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-5	2017-5481-L	CITDV	Citibank, N.A.	3,216.33	9/22/2017	9/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-6	2017-5486-L	CITDV	Citibank, N.A.	2,969.29	9/22/2017	9/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-2	2017-5483-L	CITDV	Citibank, N.A.	4,210.22	9/22/2017	9/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00047-7	2017-5487-L	CITDV	Citibank, N.A.	16,683.51	9/22/2017	9/20/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00266	2017-5477-L	DBDV	Deutsche Bank AG	25,663.66	9/22/2017	9/21/2018	GA
Digital	Trigger	10PT	10PT00835	2017-5505-L	HSBDV	HSBC Bank USA, National Association	25,362.96	9/25/2017	9/24/2018	GA
Call Spread	Secure	100C	100C03617	2017-5500-L	GSIDV	Goldman Sachs International	352,684.80	9/25/2017	9/21/2018	GA
Asian	Spread 1	100S	100S03504	2017-5504-L	GSIDV	Goldman Sachs International	42,554.64	9/25/2017	9/19/2018	GA
Cliquet	MCI	100M	100M02300	2017-5506-L	UBSDV	UBS AG	59,367.02	9/25/2017	9/16/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-1	2017-5495-L	CITDV	Citibank, N.A.	4,420.61	9/25/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-3	2017-5497-L	CITDV	Citibank, N.A.	3,549.30	9/25/2017	9/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-4	2017-5498-L	CITDV	Citibank, N.A.	3,254.39	9/25/2017	9/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-5	2017-5499-L	CITDV	Citibank, N.A.	2,998.77	9/25/2017	9/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-6	2017-5501-L	CITDV	Citibank, N.A.	2,770.54	9/25/2017	9/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-2	2017-5496-L	CITDV	Citibank, N.A.	3,911.56	9/25/2017	9/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00048-7	2017-5502-L	CITDV	Citibank, N.A.	15,562.33	9/25/2017	9/20/2024	GA
Call Spread	Secure	100C	100C03618	2017-5517-L	GSIDV	Goldman Sachs International	930,100.00	9/26/2017	9/21/2018	GA
Call	Secure Par	100P	100P00780	2017-5516-L	GSIDV	Goldman Sachs International	47,231.64	9/26/2017	9/17/2018	GA
Asian	Spread 1	100S	100S03505	2017-5513-L	GSIDV	Goldman Sachs International	169,174.35	9/26/2017	9/24/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00027C	2017-5519-L	GSIDV	Goldman Sachs International	39,363.30	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00027P	2017-5522-L	GSIDV	Goldman Sachs International	(41,968.00)	9/26/2017	9/24/2018	SA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00019C	2017-5525-L	GSIDV	Goldman Sachs International	23,116.08	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00019P	2017-5531-L	GSIDV	Goldman Sachs International	(23,450.68)	9/26/2017	9/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00013C	2017-5521-L	GSIDV	Goldman Sachs International	24,844.95	9/26/2017	9/12/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00013P	2017-5527-L	GSIDV	Goldman Sachs International	(27,250.67)	9/26/2017	9/12/2018	SA
Basket	Envoy Cap	10EC	10EC02215	2017-5534-L	NATDV	NATIXIS SA	58,587.35	9/26/2017	9/24/2018	GA
Digital	Trigger	10PT	10PT00836	2017-5535-L	NATDV	NATIXIS SA	92,198.56	9/26/2017	9/24/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-1	2017-5508-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,049.91	9/26/2017	9/18/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-2	2017-5509-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,143.25	9/26/2017	9/18/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-3	2017-5510-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,797.15	9/26/2017	9/18/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-6	2017-5514-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,918.74	9/26/2017	9/18/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-7	2017-5515-L	JPMDV	JPMORGAN CHASE BANK, N.A.	67,290.78	9/26/2017	9/18/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-4	2017-5511-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,697.25	9/26/2017	9/17/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00022-5	2017-5512-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,740.55	9/26/2017	9/16/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01111	2017-3901-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	31,900.00	9/27/2017	9/28/2018	GA
Digital	Trigger	10PT	10PT00837	2017-5543-L	HSBDV	HSBC Bank USA, National Association	68,433.58	9/27/2017	9/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-1	2017-5544-L	CITDV	Citibank, N.A.	9,089.56	9/27/2017	9/25/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-2	2017-5545-L	CITDV	Citibank, N.A.	8,012.99	9/27/2017	9/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-3	2017-5546-L	CITDV	Citibank, N.A.	7,258.57	9/27/2017	9/25/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-6	2017-5550-L	CITDV	Citibank, N.A.	5,642.78	9/27/2017	9/25/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-4	2017-5548-L	CITDV	Citibank, N.A.	6,646.28	9/27/2017	9/24/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-5	2017-5549-L	CITDV	Citibank, N.A.	6,117.38	9/27/2017	9/23/2022	GA
Call Spread	Secure	100C	100C03619	2017-5539-L	HSBDV	HSBC Bank USA, National Association	301,741.20	9/27/2017	9/28/2018	GA
Asian	Spread 1	100S	100S03506	2017-5541-L	HSBDV	HSBC Bank USA, National Association	20,932.20	9/27/2017	9/25/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Basket	Envoy Cap	10EC	10EC02216	2017-5554-L	BARDV	Barclays Bank, PLC	29,409.51	9/27/2017	9/26/2018	GA
Cliquet	MCI	100M	100M02302	2017-5542-L	DBDV	Deutsche Bank AG	68,070.23	9/27/2017	9/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00268	2017-5538-L	DBDV	Deutsche Bank AG	45,838.46	9/27/2017	9/25/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00267	2017-5492-L	DBDV	Deutsche Bank AG	18,057.60	9/25/2017	9/17/2018	GA
Call Spread	Secure	100C	100C03620	2017-5556-L	WCHDV	Wells Fargo Bank, N. A.	272,488.16	9/28/2017	9/27/2018	GA
Cliquet	MCI	100M	100M02303	2017-5564-L	DBDV	Deutsche Bank AG	75,236.03	9/28/2017	9/27/2018	GA
Call Spread	Secure	100C	100C03621	2017-5567-L	CITDV	Citibank, N.A.	529,364.55	9/29/2017	9/26/2018	GA
Asian	Spread 1	100S	100S03508	2017-5569-L	CITDV	Citibank, N.A.	127,319.59	9/29/2017	9/27/2018	GA
Asian	Spread 1	100S	100S03507	2017-5559-L	WCHDV	Wells Fargo Bank, N. A.	34,008.48	9/28/2017	9/27/2018	GA
Cliquet	MCI	100M	100M02301	2017-5537-L	UBSDV	UBS AG	154,128.83	9/26/2017	9/24/2018	GA
Cliquet	MCI	100M	100M02304	2017-5580-L	GSIDV	Goldman Sachs International	62,426.08	9/29/2017	9/28/2018	GA
Basket	Envoy Cap	10EC	10EC02217	2017-5577-L	NATDV	NATIXIS SA	40,950.35	9/29/2017	9/28/2018	GA
Digital	Trigger	10PT	10PT00838	2017-5578-L	SGDV	Societe Generale	64,328.05	9/29/2017	9/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01110	2017-3899-S	SGDV	Societe Generale	103,100.00	9/26/2017	9/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01112	2017-3902-S	BNPDV	BNP Paribas	20,200.00	9/28/2017	9/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01113	2017-3905-S	WCHDV	Wells Fargo Bank, N. A.	34,000.00	9/29/2017	9/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00269	2017-5557-L	DBDV	Deutsche Bank AG	21,458.52	9/28/2017	9/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00049-7	2017-5551-L	CITDV	Citibank, N.A.	31,694.07	9/27/2017	9/25/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-2	2017-5571-L	CITDV	Citibank, N.A.	4,576.59	9/29/2017	9/23/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-3	2017-5572-L	CITDV	Citibank, N.A.	4,117.50	9/29/2017	9/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-4	2017-5573-L	CITDV	Citibank, N.A.	3,752.92	9/29/2017	9/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-5	2017-5574-L	CITDV	Citibank, N.A.	3,442.39	9/29/2017	9/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-7	2017-5576-L	CITDV	Citibank, N.A.	17,794.38	9/29/2017	9/23/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-1	2017-5570-L	CITDV	Citibank, N.A.	5,267.49	9/29/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00050-6	2017-5575-L	CITDV	Citibank, N.A.	3,169.62	9/29/2017	9/22/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-1	2017-5581-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,446.58	9/29/2017	9/25/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-2	2017-5582-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,909.74	9/29/2017	9/25/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-3	2017-5583-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,789.56	9/29/2017	9/25/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-6	2017-5586-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,345.86	9/29/2017	9/25/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-7	2017-5587-L	JPMDV	JPMORGAN CHASE BANK, N.A.	57,311.87	9/29/2017	9/25/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-4	2017-5584-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,860.44	9/29/2017	9/24/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00023-5	2017-5585-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,045.05	9/29/2017	9/23/2022	GA
Digital	Trigger	10PT	10PT00839	2017-5588-L	SGDV	Societe Generale	24,764.36	10/2/2017	9/28/2018	GA
Call Spread	Secure	100C	100C03622	2017-5597-L	CITDV	Citibank, N.A.	346,660.86	10/2/2017	9/28/2018	GA
Asian	Spread 1	100S	100S03509	2017-5591-L	CITDV	Citibank, N.A.	88,203.71	10/2/2017	9/27/2018	GA
Asian	Market Smart 5	500K	500K00013	2017-5596-L	CITDV	Citibank, N.A.	2,252.85	10/2/2017	6/1/2020	GA
Asian	Choice 7	7200	720000061	2017-5590-L	CITDV	Citibank, N.A.	145,711.92	10/2/2017	3/9/2019	GA
Asian Call Spread	Regency	110R	110R01094	2017-5592-L	CITDV	Citibank, N.A.	33,595.75	10/2/2017	9/22/2018	GA
Cliquet	MCI	100M	100M02305	2017-5589-L	DBDV	Deutsche Bank AG	37,106.64	10/2/2017	10/1/2018	GA
Call Spread	Secure	100C	100C03623	2017-5611-L	WCHDV	Wells Fargo Bank, N. A.	1,005,869.20	10/3/2017	10/1/2018	GA
Asian	Spread 1	100S	100S03510	2017-5613-L	WCHDV	Wells Fargo Bank, N. A.	109,665.34	10/3/2017	10/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01114	2017-3921-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	113,800.00	10/3/2017	9/28/2018	GA
Cliquet	MCI	100M	100M02306	2017-5609-L	GSIDV	Goldman Sachs International	166,628.42	10/3/2017	9/26/2018	GA
Basket	Envoy Cap	10EC	10EC02218	2017-5614-L	CITDV	Citibank, N.A.	32,326.41	10/3/2017	10/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-1	2017-5600-L	CITDV	Citibank, N.A.	9,051.06	10/3/2017	9/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-2	2017-5601-L	CITDV	Citibank, N.A.	7,715.37	10/3/2017	9/26/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-5	2017-5604-L	CITDV	Citibank, N.A.	5,547.92	10/3/2017	9/26/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-6	2017-5605-L	CITDV	Citibank, N.A.	5,036.70	10/3/2017	9/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-7	2017-5606-L	CITDV	Citibank, N.A.	27,893.20	10/3/2017	9/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-3	2017-5602-L	CITDV	Citibank, N.A.	6,832.52	10/3/2017	9/25/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00051-4	2017-5603-L	CITDV	Citibank, N.A.	6,137.09	10/3/2017	9/24/2021	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00270	2017-5599-L	DBDV	Deutsche Bank AG	51,724.80	10/3/2017	9/12/2018	GA
Call Spread	Secure	100C	100C03624	2017-5618-L	CITDV	Citibank, N.A.	269,299.00	10/4/2017	10/5/2018	GA
Asian	Spread 1	100S	100S03511	2017-5621-L	CITDV	Citibank, N.A.	33,484.68	10/4/2017	10/2/2018	GA
Cliquet	MCI	100M	100M02307	2017-5620-L	UBSDV	UBS AG	81,123.03	10/4/2017	9/28/2018	GA
Call Spread	Secure	100C	100C03625	2017-5622-L	WCHDV	Wells Fargo Bank, N. A.	201,739.20	10/5/2017	10/4/2018	GA
Asian	Spread 1	100S	100S03512	2017-5624-L	WCHDV	Wells Fargo Bank, N. A.	18,339.20	10/5/2017	10/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00271	2017-5617-L	DBDV	Deutsche Bank AG	45,605.40	10/4/2017	10/3/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01115	2017-3931-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	29,400.00	10/4/2017	9/28/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-1	2017-5626-L	CITDV	Citibank, N.A.	6,006.89	10/5/2017	10/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-2	2017-5627-L	CITDV	Citibank, N.A.	5,125.84	10/5/2017	10/2/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-3	2017-5628-L	CITDV	Citibank, N.A.	4,538.09	10/5/2017	10/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-6	2017-5633-L	CITDV	Citibank, N.A.	3,345.80	10/5/2017	10/2/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-7	2017-5634-L	CITDV	Citibank, N.A.	18,550.46	10/5/2017	10/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-4	2017-5630-L	CITDV	Citibank, N.A.	4,075.83	10/5/2017	10/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00052-5	2017-5632-L	CITDV	Citibank, N.A.	3,686.34	10/5/2017	9/30/2022	GA
Digital	Trigger	10PT	10PT00840	2017-5610-L	SGDV	Societe Generale	94,359.90	10/3/2017	10/1/2018	GA
Digital	Trigger	10PT	10PT00841	2017-5625-L	NATDV	NATIXIS SA	48,892.06	10/5/2017	10/4/2018	GA
Cliquet	MCI	100M	100M02308	2017-5629-L	GSIDV	Goldman Sachs International	39,283.88	10/5/2017	10/2/2018	GA
Call Spread	Secure	100C	100C03626	2017-5636-L	WCHDV	Wells Fargo Bank, N. A.	390,374.32	10/6/2017	10/5/2018	GA
Asian	Spread 1	100S	100S03513	2017-5638-L	WCHDV	Wells Fargo Bank, N. A.	95,589.44	10/6/2017	10/3/2018	GA
Digital	Trigger	10PT	10PT00842	2017-5640-L	GSIDV	Goldman Sachs International	31,213.93	10/6/2017	10/2/2018	GA
Cliquet	MCI	100M	100M02309	2017-5639-L	DBDV	Deutsche Bank AG	79,229.12	10/6/2017	10/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01116	2017-3938-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	22,400.00	10/5/2017	10/3/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00272	2017-5635-L	DBDV	Deutsche Bank AG	19,830.30	10/6/2017	10/2/2018	GA
Call Spread	Secure	100C	100C03627	2017-5646-L	WCHDV	Wells Fargo Bank, N. A.	336,023.38	10/9/2017	10/5/2018	GA
Asian	Spread 1	100S	100S03514	2017-5652-L	WCHDV	Wells Fargo Bank, N. A.	26,480.30	10/9/2017	10/7/2018	GA
Call	Secure Par	100P	100P00781	2017-5651-L	WCHDV	Wells Fargo Bank, N. A.	55,381.75	10/9/2017	9/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-1	2017-5642-L	CITDV	Citibank, N.A.	5,980.33	10/9/2017	10/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-2	2017-5643-L	CITDV	Citibank, N.A.	5,144.41	10/9/2017	10/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-4	2017-5645-L	CITDV	Citibank, N.A.	4,116.18	10/9/2017	10/4/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-5	2017-5647-L	CITDV	Citibank, N.A.	3,727.47	10/9/2017	10/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-6	2017-5648-L	CITDV	Citibank, N.A.	3,390.41	10/9/2017	10/4/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-7	2017-5650-L	CITDV	Citibank, N.A.	18,795.08	10/9/2017	10/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00053-3	2017-5644-L	CITDV	Citibank, N.A.	4,575.07	10/9/2017	10/2/2020	GA
Digital	Trigger	10PT	10PT00843	2017-5653-L	SGDV	Societe Generale	21,877.27	10/9/2017	10/5/2018	GA
Cliquet	MCI	100M	100M02310	2017-5654-L	UBSDV	UBS AG	92,582.86	10/9/2017	10/6/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00273	2017-5641-L	DBDV	Deutsche Bank AG	17,856.93	10/9/2017	10/5/2018	GA
Call Spread	Secure	100C	100C03628	2017-5688-L	WCHDV	Wells Fargo Bank, N. A.	886,181.03	10/10/2017	10/8/2018	GA
Asian	Spread 1	100S	100S03515	2017-5690-L	WCHDV	Wells Fargo Bank, N. A.	73,428.78	10/10/2017	10/10/2018	GA
Digital	Trigger	10PT	10PT00844	2017-5696-L	NATDV	NATIXIS SA	127,383.67	10/10/2017	10/8/2018	GA
Cliquet	MCI	100M	100M02311	2017-5695-L	DBDV	Deutsche Bank AG	176,976.34	10/10/2017	10/8/2018	GA
Basket	Envoy Cap	10EC	10EC02220	2017-5697-L	GSIDV	Goldman Sachs International	42,180.06	10/10/2017	10/8/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-1	2017-5699-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,753.44	10/10/2017	10/2/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-2	2017-5700-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,629.60	10/10/2017	10/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-3	2017-5701-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,135.42	10/10/2017	10/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-6	2017-5704-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,909.77	10/10/2017	10/2/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-7	2017-5705-L	JPMDV	JPMORGAN CHASE BANK, N.A.	60,445.35	10/10/2017	10/2/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-4	2017-5702-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,892.44	10/10/2017	10/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00024-5	2017-5703-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,840.93	10/10/2017	9/30/2022	GA
Call Spread	Secure	100C	100C03629	2017-5708-L	SGDV	Societe Generale	387,034.75	10/11/2017	10/9/2018	GA
Spread 1	Spread 1	100S	100S03516	2017-5712-L	SGDV	Societe Generale	43,371.27	10/11/2017	10/9/2018	GA
Asian Call Spread	Regency	110R	110R01095	2017-5714-L	SGDV	Societe Generale	32,335.66	10/11/2017	10/6/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01117	2017-3959-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	129,500.00	10/10/2017	10/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01118	2017-3961-S	WCHDV	Wells Fargo Bank, N. A.	52,000.00	10/11/2017	10/10/2018	GA
Digital	Trigger	10PT	10PT00845	2017-5719-L	GSIDV	Goldman Sachs International	30,304.76	10/11/2017	10/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-1	2017-5707-L	CITDV	Citibank, N.A.	7,726.69	10/11/2017	10/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-2	2017-5709-L	CITDV	Citibank, N.A.	6,657.46	10/11/2017	10/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-3	2017-5711-L	CITDV	Citibank, N.A.	5,923.69	10/11/2017	10/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-6	2017-5717-L	CITDV	Citibank, N.A.	4,401.72	10/11/2017	10/9/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-7	2017-5718-L	CITDV	Citibank, N.A.	24,435.99	10/11/2017	10/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-4	2017-5713-L	CITDV	Citibank, N.A.	5,338.36	10/11/2017	10/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00054-5	2017-5715-L	CITDV	Citibank, N.A.	4,840.73	10/11/2017	10/7/2022	GA
Cliquet	MCI	100M	100M02312	2017-5720-L	CSBDV	Credit Suisse International	77,409.98	10/11/2017	10/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00275	2017-5706-L	DBDV	Deutsche Bank AG	29,277.24	10/11/2017	10/10/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00274	2017-5657-L	DBDV	Deutsche Bank AG	19,572.84	10/10/2017	10/8/2018	GA
Call Spread	Secure	100C	100C03630	2017-5721-L	NATDV	NATIXIS SA	234,675.00	10/12/2017	10/11/2018	GA
Asian	Spread 1	100S	100S03517	2017-5723-L	NATDV	NATIXIS SA	21,861.27	10/12/2017	10/11/2018	GA
Digital	Trigger	10PT	10PT00846	2017-5724-L	GSIDV	Goldman Sachs International	22,334.11	10/12/2017	10/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-1	2017-5725-L	CITDV	Citibank, N.A.	6,174.51	10/12/2017	10/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-2	2017-5726-L	CITDV	Citibank, N.A.	5,304.79	10/12/2017	10/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-3	2017-5727-L	CITDV	Citibank, N.A.	4,714.42	10/12/2017	10/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-4	2017-5728-L	CITDV	Citibank, N.A.	4,243.93	10/12/2017	10/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-7	2017-5731-L	CITDV	Citibank, N.A.	19,411.02	10/12/2017	10/8/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-5	2017-5729-L	CITDV	Citibank, N.A.	3,846.11	10/12/2017	10/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00055-6	2017-5730-L	CITDV	Citibank, N.A.	3,497.50	10/12/2017	10/6/2023	GA
Cliquet	MCI	100M	100M02313	2017-5732-L	UBSDV	UBS AG	52,822.82	10/12/2017	10/10/2018	GA
Call Spread	Secure	100C	100C03631	2017-5741-L	GSIDV	Goldman Sachs International	295,893.85	10/13/2017	10/12/2018	GA
Asian	Spread 1	100S	100S03518	2017-5744-L	GSIDV	Goldman Sachs International	23,651.57	10/13/2017	10/12/2018	GA
Basket	Envoy Cap	10EC	10EC02219	2017-5655-L	CITDV	Citibank, N.A.	24,359.97	10/9/2017	10/5/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-1	2017-5735-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,985.93	10/13/2017	10/9/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-2	2017-5736-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,880.63	10/13/2017	10/9/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-3	2017-5737-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,430.14	10/13/2017	10/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-6	2017-5740-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,358.85	10/13/2017	10/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-7	2017-5742-L	JPMDV	JPMORGAN CHASE BANK, N.A.	57,452.13	10/13/2017	10/9/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-4	2017-5738-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,240.98	10/13/2017	10/8/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00025-5	2017-5739-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,242.37	10/13/2017	10/7/2022	GA
Digital	Trigger	10PT	10PT00847	2017-5745-L	SGDV	Societe Generale	20,212.68	10/13/2017	10/12/2018	GA
Cliquet	MCI	100M	100M02314	2017-5755-L	DBDV	Deutsche Bank AG	64,490.29	10/13/2017	10/11/2018	GA
Basket	Envoy Cap	10EC	10EC02221	2017-5747-L	BARDV	Barclays Bank, PLC	19,859.44	10/13/2017	10/11/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-3	2017-5749-L	CITDV	Citibank, N.A.	3,891.72	10/13/2017	10/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-4	2017-5751-L	CITDV	Citibank, N.A.	3,494.91	10/13/2017	10/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-5	2017-5752-L	CITDV	Citibank, N.A.	3,162.38	10/13/2017	10/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-6	2017-5753-L	CITDV	Citibank, N.A.	2,872.44	10/13/2017	10/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-1	2017-5746-L	CITDV	Citibank, N.A.	5,170.80	10/13/2017	10/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-2	2017-5748-L	CITDV	Citibank, N.A.	4,401.37	10/13/2017	10/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00056-7	2017-5754-L	CITDV	Citibank, N.A.	15,922.63	10/13/2017	10/4/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01119	2017-3968-S	GSIDV	Goldman Sachs International	42,000.00	10/13/2017	10/11/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00276	2017-5734-L	DBDV	Deutsche Bank AG	19,498.44	10/13/2017	10/10/2018	GA
Call Spread	Secure	100C	100C03632	2017-5756-L	GSIDV	Goldman Sachs International	313,623.68	10/16/2017	10/12/2018	GA
Asian	Spread 1	100S	100S03519	2017-5758-L	GSIDV	Goldman Sachs International	50,277.48	10/16/2017	10/12/2018	GA
Cliquet	MCI	100M	100M02315	2017-5759-L	UBSDV	UBS AG	57,104.08	10/16/2017	10/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-1	2017-5760-L	CITDV	Citibank, N.A.	6,481.99	10/16/2017	10/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-2	2017-5761-L	CITDV	Citibank, N.A.	5,554.49	10/16/2017	10/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-3	2017-5762-L	CITDV	Citibank, N.A.	4,929.31	10/16/2017	10/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-6	2017-5765-L	CITDV	Citibank, N.A.	3,653.45	10/16/2017	10/9/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-7	2017-5766-L	CITDV	Citibank, N.A.	20,262.16	10/16/2017	10/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-4	2017-5763-L	CITDV	Citibank, N.A.	4,435.99	10/16/2017	10/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00057-5	2017-5764-L	CITDV	Citibank, N.A.	4,019.00	10/16/2017	10/7/2022	GA
Call Spread	Secure	100C	100C03633	2017-5789-L	HSBDV	HSBC Bank USA, National Association	908,271.84	10/17/2017	10/15/2018	GA
Asian	Spread 1	100S	100S03520	2017-5792-L	HSBDV	HSBC Bank USA, National Association	90,814.11	10/17/2017	10/15/2018	GA
Digital	Trigger	10PT	10PT00848	2017-5849-L	SGDV	Societe Generale	133,097.54	10/17/2017	10/15/2018	GA
Basket	Envoy Cap	10EC	10EC02222	2017-5876-L	BARDV	Barclays Bank, PLC	49,116.84	10/17/2017	10/14/2018	GA
Cliquet	MCI	100M	100M02316	2017-5879-L	DBDV	Deutsche Bank AG	164,869.89	10/17/2017	10/16/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00277	2017-5781-L	DBDV	Deutsche Bank AG	70,085.08	10/17/2017	10/14/2018	GA
Call Spread	Secure	100C	100C03634	2017-5893-L	HSBDV	HSBC Bank USA, National Association	329,190.40	10/18/2017	10/17/2018	GA
Asian	Spread 1	100S	100S03521	2017-5895-L	HSBDV	HSBC Bank USA, National Association	27,347.58	10/18/2017	10/16/2018	GA
Digital	Trigger	10PT	10PT00849	2017-5897-L	SGDV	Societe Generale	25,731.15	10/18/2017	10/17/2018	GA
Cliquet	MCI	100M	100M02317	2017-5905-L	DBDV	Deutsche Bank AG	79,138.36	10/18/2017	10/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-3	2017-5900-L	CITDV	Citibank, N.A.	4,615.03	10/18/2017	10/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-4	2017-5901-L	CITDV	Citibank, N.A.	4,157.75	10/18/2017	10/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-6	2017-5903-L	CITDV	Citibank, N.A.	3,428.80	10/18/2017	10/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-1	2017-5898-L	CITDV	Citibank, N.A.	6,017.39	10/18/2017	10/12/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-2	2017-5899-L	CITDV	Citibank, N.A.	5,189.05	10/18/2017	10/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-7	2017-5904-L	CITDV	Citibank, N.A.	19,008.49	10/18/2017	10/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00058-5	2017-5902-L	CITDV	Citibank, N.A.	3,769.54	10/18/2017	10/13/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01120	2017-3990-S	NATDV	NATIXIS SA	133,650.00	10/17/2017	10/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01121	2017-3991-S	WCHDV	Wells Fargo Bank, N. A.	38,900.00	10/18/2017	10/15/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00278	2017-5896-L	DBDV	Deutsche Bank AG	26,120.00	10/18/2017	10/17/2018	GA
Call Spread	Secure	100C	100C03635	2017-5906-L	WCHDV	Wells Fargo Bank, N. A.	294,744.03	10/19/2017	10/17/2018	GA
Call	Secure Par	100P	100P00782	2017-5908-L	WCHDV	Wells Fargo Bank, N. A.	56,728.22	10/19/2017	10/12/2018	GA
Asian	Spread 1	100S	100S03522	2017-5909-L	WCHDV	Wells Fargo Bank, N. A.	4,848.40	10/19/2017	10/18/2018	GA
Digital	Trigger	10PT	10PT00850	2017-5917-L	SGDV	Societe Generale	42,785.68	10/19/2017	10/18/2018	GA
Cliquet	MCI	100M	100M02318	2017-5918-L	MSIDV	Morgan Stanley & Co International, PLC	73,674.89	10/19/2017	10/17/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-2	2017-5911-L	CITDV	Citibank, N.A.	6,770.23	10/19/2017	10/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-3	2017-5912-L	CITDV	Citibank, N.A.	6,026.30	10/19/2017	10/14/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-5	2017-5914-L	CITDV	Citibank, N.A.	4,922.63	10/19/2017	10/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-7	2017-5916-L	CITDV	Citibank, N.A.	24,862.84	10/19/2017	10/14/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-1	2017-5910-L	CITDV	Citibank, N.A.	7,854.54	10/19/2017	10/12/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-6	2017-5915-L	CITDV	Citibank, N.A.	4,479.38	10/19/2017	10/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00059-4	2017-5913-L	CITDV	Citibank, N.A.	5,429.49	10/19/2017	10/14/2021	GA
Call Spread	Secure	100C	100C03636	2017-5920-L	BOADV	Bank of America, N.A.	471,576.60	10/20/2017	10/19/2018	GA
Asian	Spread 1	100S	100S03523	2017-5922-L	BOADV	Bank of America, N.A.	59,693.97	10/20/2017	10/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01123	2017-3993-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	23,000.00	10/20/2017	10/19/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01122	2017-3992-S	GSIDV	Goldman Sachs International	26,500.00	10/19/2017	10/18/2018	GA
Cliquet	MCI	100M	100M02319	2017-5923-L	DBDV	Deutsche Bank AG	76,832.42	10/20/2017	10/19/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00279	2017-5919-L	DBDV	Deutsche Bank AG	29,149.95	10/20/2017	10/15/2018	GA
Digital	Trigger	10PT	10PT00851	2017-5944-L	NATDV	NATIXIS SA	43,802.45	10/23/2017	10/19/2018	GA
Call Spread	Secure	100C	100C03637	2017-5927-L	BARDV	Barclays Bank, PLC	449,574.71	10/23/2017	10/19/2018	GA
Asian	Spread 1	100S	100S03524	2017-5929-L	BARDV	Barclays Bank, PLC	73,774.92	10/23/2017	10/19/2018	GA
Cliquet	MCI	100M	100M02320	2017-5945-L	DBDV	Deutsche Bank AG	83,866.35	10/23/2017	10/20/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-1	2017-5930-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,579.16	10/23/2017	10/12/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-3	2017-5934-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,131.34	10/23/2017	10/12/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-4	2017-5937-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,989.70	10/23/2017	10/12/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-5	2017-5938-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,009.03	10/23/2017	10/12/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-6	2017-5940-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,131.21	10/23/2017	10/12/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-2	2017-5931-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,563.82	10/23/2017	10/11/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00026-7	2017-5942-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,261.13	10/23/2017	10/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-1	2017-5932-L	CITDV	Citibank, N.A.	4,937.70	10/23/2017	10/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-2	2017-5933-L	CITDV	Citibank, N.A.	4,231.25	10/23/2017	10/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-5	2017-5939-L	CITDV	Citibank, N.A.	3,053.11	10/23/2017	10/17/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-6	2017-5941-L	CITDV	Citibank, N.A.	2,773.42	10/23/2017	10/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-7	2017-5943-L	CITDV	Citibank, N.A.	15,373.95	10/23/2017	10/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-3	2017-5935-L	CITDV	Citibank, N.A.	3,753.93	10/23/2017	10/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00060-4	2017-5936-L	CITDV	Citibank, N.A.	3,375.15	10/23/2017	10/15/2021	GA
Basket	Envoy Cap	10EC	10EC02223	2017-5924-L	NATDV	NATIXIS SA	20,047.44	10/20/2017	10/18/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03638	2017-5948-L	HSBDV	HSBC Bank USA, National Association	1,078,712.28	10/24/2017	10/22/2018	GA
Asian	Spread 1	100S	100S03525	2017-5952-L	HSBDV	HSBC Bank USA, National Association	57,220.64	10/24/2017	10/21/2018	GA
Digital	Trigger	10PT	10PT00852	2017-5953-L	GSIDV	Goldman Sachs International	73,721.28	10/24/2017	10/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01124	2017-4012-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	101,600.00	10/24/2017	10/19/2018	GA
Cliquet	MCI	100M	100M02321	2017-5971-L	GSIDV	Goldman Sachs International	214,112.05	10/24/2017	10/21/2018	GA
Basket	Envoy Cap	10EC	10EC02224	2017-5960-L	NATDV	NATIXIS SA	58,784.97	10/24/2017	10/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-1	2017-5961-L	CITDV	Citibank, N.A.	9,539.10	10/24/2017	10/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-2	2017-5962-L	CITDV	Citibank, N.A.	8,215.07	10/24/2017	10/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-5	2017-5966-L	CITDV	Citibank, N.A.	5,953.53	10/24/2017	10/17/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-6	2017-5967-L	CITDV	Citibank, N.A.	5,410.05	10/24/2017	10/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-7	2017-5968-L	CITDV	Citibank, N.A.	30,007.60	10/24/2017	10/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-3	2017-5964-L	CITDV	Citibank, N.A.	7,305.51	10/24/2017	10/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00061-4	2017-5965-L	CITDV	Citibank, N.A.	6,576.24	10/24/2017	10/15/2021	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00281	2017-5947-L	DBDV	Deutsche Bank AG	42,394.67	10/24/2017	10/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00280	2017-5926-L	DBDV	Deutsche Bank AG	45,072.30	10/23/2017	10/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01125	2017-4013-S	SGDV	Societe Generale	55,300.00	10/25/2017	10/24/2018	GA
Call Spread	Secure	100C	100C03639	2017-5973-L	SGDV	Societe Generale	272,636.00	10/25/2017	10/25/2018	GA
Asian	Spread 1	100S	100S03526	2017-5976-L	SGDV	Societe Generale	29,291.47	10/25/2017	10/23/2018	GA
Asian Call Spread	Regency	110R	110R01096	2017-5977-L	SGDV	Societe Generale	25,264.82	10/25/2017	10/17/2018	GA
Cliquet	MCI	100M	100M02322	2017-5986-L	UBSDV	UBS AG	78,304.59	10/25/2017	10/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-1	2017-5978-L	CITDV	Citibank, N.A.	4,824.62	10/25/2017	10/23/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-2	2017-5980-L	CITDV	Citibank, N.A.	4,244.80	10/25/2017	10/23/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-3	2017-5981-L	CITDV	Citibank, N.A.	3,811.87	10/25/2017	10/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-6	2017-5984-L	CITDV	Citibank, N.A.	2,860.22	10/25/2017	10/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-4	2017-5982-L	CITDV	Citibank, N.A.	3,452.08	10/25/2017	10/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-5	2017-5983-L	CITDV	Citibank, N.A.	3,139.62	10/25/2017	10/21/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00282	2017-5972-L	DBDV	Deutsche Bank AG	16,932.05	10/25/2017	10/24/2018	GA
Digital	Trigger	10PT	10PT00854	2017-5987-L	NATDV	NATIXIS SA	31,985.31	10/26/2017	10/26/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-1	2017-6007-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,145.94	10/26/2017	10/24/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-2	2017-6009-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,164.72	10/26/2017	10/24/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-5	2017-6015-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,320.97	10/26/2017	10/24/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-6	2017-6016-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,354.82	10/26/2017	10/24/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-7	2017-6017-L	JPMDV	JPMORGAN CHASE BANK, N.A.	62,781.76	10/26/2017	10/24/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-3	2017-6011-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,666.92	10/26/2017	10/23/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00027-4	2017-6013-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,433.56	10/26/2017	10/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-1	2017-5988-L	CITDV	Citibank, N.A.	4,738.80	10/26/2017	10/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-2	2017-5989-L	CITDV	Citibank, N.A.	4,127.28	10/26/2017	10/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-5	2017-5992-L	CITDV	Citibank, N.A.	3,020.49	10/26/2017	10/24/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-6	2017-5993-L	CITDV	Citibank, N.A.	2,748.08	10/26/2017	10/24/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-7	2017-5994-L	CITDV	Citibank, N.A.	15,266.59	10/26/2017	10/24/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-3	2017-5990-L	CITDV	Citibank, N.A.	3,689.17	10/26/2017	10/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00063-4	2017-5991-L	CITDV	Citibank, N.A.	3,330.54	10/26/2017	10/22/2021	GA
Cliquet	MCI	100M	100M02323	2017-6018-L	DBDV	Deutsche Bank AG	72,566.22	10/26/2017	10/24/2018	GA
Call Spread	Secure	100C	100C03640	2017-6000-L	RBCDV	Royal Bank of Canada	264,168.06	10/26/2017	10/26/2018	GA
Asian	Spread 1	100S	100S03527	2017-6008-L	RBCDV	Royal Bank of Canada	6,052.41	10/26/2017	10/22/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00028C	2017-5995-L	RBCDV	Royal Bank of Canada	41,156.04	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00028P	2017-5999-L	RBCDV	Royal Bank of Canada	(46,763.40)	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00012C	2017-6010-L	RBCDV	Royal Bank of Canada	18,943.95	10/26/2017	10/5/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00012P	2017-6014-L	RBCDV	Royal Bank of Canada	(14,728.80)	10/26/2017	10/5/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00020C	2017-5997-L	RBCDV	Royal Bank of Canada	26,934.66	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00020P	2017-6006-L	RBCDV	Royal Bank of Canada	(28,458.00)	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00014C	2017-5998-L	RBCDV	Royal Bank of Canada	18,189.60	10/26/2017	10/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00014P	2017-6003-L	RBCDV	Royal Bank of Canada	(20,764.64)	10/26/2017	10/24/2018	SA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01126	2017-4014-S	BNPDV	BNP Paribas	39,500.00	10/26/2017	10/25/2018	GA
Call Spread	Secure	100C	100C03641	2017-6024-L	BARDV	Barclays Bank, PLC	541,615.10	10/27/2017	10/26/2018	GA
Asian	Spread 1	100S	100S03528	2017-6030-L	BARDV	Barclays Bank, PLC	107,985.93	10/27/2017	10/25/2018	GA
Call	Secure Par	100P	100P00783	2017-6027-L	BARDV	Barclays Bank, PLC	61,084.40	10/27/2017	10/22/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01127	2017-4015-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,700.00	10/27/2017	10/26/2018	GA
Digital	Trigger	10PT	10PT00855	2017-6023-L	GSIDV	Goldman Sachs International	32,388.52	10/27/2017	10/25/2018	GA
Digital	Trigger	10PT	10PT00853	2017-5974-L	GSIDV	Goldman Sachs International	37,102.38	10/25/2017	10/24/2018	GA
Basket	Envoy Cap	10EC	10EC02225	2017-6028-L	GSIDV	Goldman Sachs International	29,258.31	10/27/2017	10/23/2018	GA
Cliquet	MCI	100M	100M02324	2017-6026-L	CSBDV	Credit Suisse International	84,012.68	10/27/2017	10/26/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00283	2017-6019-L	DBDV	Deutsche Bank AG	31,785.52	10/27/2017	10/26/2018	GA
Call Spread	Secure	100C	100C03642	2017-6038-L	WCHDV	Wells Fargo Bank, N. A.	401,544.54	10/30/2017	10/26/2018	GA
Asian	Spread 1	100S	100S03529	2017-6041-L	WCHDV	Wells Fargo Bank, N. A.	18,763.06	10/30/2017	10/25/2018	GA
Cliquet	MCI	100M	100M02325	2017-6044-L	MSIDV	Morgan Stanley & Co International, PLC	75,880.74	10/30/2017	10/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-1	2017-6031-L	CITDV	Citibank, N.A.	15,831.78	10/30/2017	10/25/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-2	2017-6032-L	CITDV	Citibank, N.A.	13,608.80	10/30/2017	10/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-4	2017-6034-L	CITDV	Citibank, N.A.	10,879.56	10/30/2017	10/25/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-5	2017-6035-L	CITDV	Citibank, N.A.	9,852.85	10/30/2017	10/25/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-6	2017-6036-L	CITDV	Citibank, N.A.	8,953.27	10/30/2017	10/25/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-7	2017-6037-L	CITDV	Citibank, N.A.	49,626.51	10/30/2017	10/25/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00064-3	2017-6033-L	CITDV	Citibank, N.A.	12,094.44	10/30/2017	10/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00062-7	2017-5985-L	CITDV	Citibank, N.A.	15,892.95	10/25/2017	10/23/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00284	2017-6039-L	DBDV	Deutsche Bank AG	14,699.02	10/30/2017	10/27/2018	GA
Call Spread	Secure	100C	100C03643	2017-6061-L	HSBDV	HSBC Bank USA, National Association	975,458.44	10/31/2017	10/29/2018	GA
Asian	Spread 1	100S	100S03530	2017-6068-L	HSBDV	HSBC Bank USA, National Association	84,789.84	10/31/2017	10/28/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01128	2017-4036-S	GSIDV	Goldman Sachs International	110,500.00	10/31/2017	10/26/2018	GA
Digital	Trigger	10PT	10PT00856	2017-6060-L	NATDV	NATIXIS SA	140,740.47	10/31/2017	10/26/2018	GA
Cliquet	MCI	100M	100M02326	2017-6065-L	CSBDV	Credit Suisse International	217,980.71	10/31/2017	10/29/2018	GA
Basket	Envoy Cap	10EC	10EC02226	2017-6066-L	NATDV	NATIXIS SA	28,111.19	10/31/2017	10/28/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-1	2017-6053-L	CITDV	Citibank, N.A.	5,078.26	10/31/2017	10/26/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-3	2017-6055-L	CITDV	Citibank, N.A.	3,887.49	10/31/2017	10/26/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-4	2017-6056-L	CITDV	Citibank, N.A.	3,499.42	10/31/2017	10/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-5	2017-6057-L	CITDV	Citibank, N.A.	3,169.66	10/31/2017	10/26/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-6	2017-6058-L	CITDV	Citibank, N.A.	2,881.23	10/31/2017	10/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-2	2017-6054-L	CITDV	Citibank, N.A.	4,372.96	10/31/2017	10/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00065-7	2017-6059-L	CITDV	Citibank, N.A.	15,973.57	10/31/2017	10/25/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00285	2017-6052-L	DBDV	Deutsche Bank AG	36,968.40	10/31/2017	10/29/2018	GA
Call Spread	Secure	100C	100C03644	2017-6085-L	WCHDV	Wells Fargo Bank, N. A.	372,954.24	11/1/2017	10/31/2018	GA
Asian	Spread 1	100S	100S03531	2017-6080-L	WCHDV	Wells Fargo Bank, N. A.	37,852.98	11/1/2017	10/31/2018	GA
Digital	Trigger	10PT	10PT00857	2017-6076-L	GSIDV	Goldman Sachs International	40,395.02	11/1/2017	10/31/2018	GA
Cliquet	MCI	100M	100M02327	2017-6088-L	MSIDV	Morgan Stanley & Co International, PLC	96,300.96	11/1/2017	10/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-1	2017-6070-L	CITDV	Citibank, N.A.	5,208.07	11/1/2017	10/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-3	2017-6074-L	CITDV	Citibank, N.A.	3,963.87	11/1/2017	10/26/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-4	2017-6077-L	CITDV	Citibank, N.A.	3,563.97	11/1/2017	10/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-5	2017-6079-L	CITDV	Citibank, N.A.	3,226.56	11/1/2017	10/26/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-6	2017-6081-L	CITDV	Citibank, N.A.	2,931.26	11/1/2017	10/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-2	2017-6072-L	CITDV	Citibank, N.A.	4,467.46	11/1/2017	10/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00066-7	2017-6083-L	CITDV	Citibank, N.A.	16,248.61	11/1/2017	10/25/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-1	2017-6069-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,955.21	11/1/2017	10/25/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-2	2017-6071-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,773.41	11/1/2017	10/25/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-4	2017-6078-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,093.99	11/1/2017	10/25/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-5	2017-6082-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,064.73	11/1/2017	10/25/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-6	2017-6084-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,176.22	11/1/2017	10/25/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-7	2017-6087-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,671.13	11/1/2017	10/25/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00028-3	2017-6075-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,279.65	11/1/2017	10/23/2020	GA
Cliquet	MCI	100M	100M02328	2017-6093-L	MSIDV	Morgan Stanley & Co International, PLC	47,418.83	11/2/2017	11/1/2018	GA
Asian	Spread 1	100S	100S03532	2017-6091-L	SGDV	Societe Generale	27,505.80	11/2/2017	10/30/2018	GA
Digital	Trigger	10PT	10PT00858	2017-6094-L	GSIDV	Goldman Sachs International	26,860.95	11/2/2017	11/1/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01129	2017-4038-S	WCHDV	Wells Fargo Bank, N. A.	34,000.00	11/1/2017	10/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00286	2017-6073-L	DBDV	Deutsche Bank AG	33,523.90	11/1/2017	10/31/2018	GA
Call Spread	Secure	100C	100C03645	2017-6090-L	SGDV	Societe Generale	245,278.50	11/2/2017	11/1/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03646	2017-6096-L	HSBDV	HSBC Bank USA, National Association	428,950.72	11/3/2017	11/2/2018	GA
Cliquet	MCI	100M	100M02329	2017-6100-L	DBDV	Deutsche Bank AG	59,339.27	11/3/2017	11/1/2018	GA
Asian	Spread 1	100S	100S03533	2017-6097-L	HSBDV	HSBC Bank USA, National Association	47,021.15	11/3/2017	11/5/2018	GA
Basket	Envoy Cap	10EC	10EC02227	2017-6101-L	CITDV	Citibank, N.A.	20,972.81	11/3/2017	11/1/2018	GA
Digital	Trigger	10PT	10PT00859	2017-6099-L	GSIDV	Goldman Sachs International	23,918.54	11/3/2017	11/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01130	2017-4039-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	33,500.00	11/2/2017	11/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00287	2017-6089-L	DBDV	Deutsche Bank AG	34,960.60	11/2/2017	11/1/2018	GA
Cliquet	MCI	100M	100M02330	2017-6117-L	GSIDV	Goldman Sachs International	95,885.74	11/6/2017	11/3/2018	GA
Call Spread	Secure	100C	100C03647	2017-6114-L	HSBDV	HSBC Bank USA, National Association	463,284.00	11/6/2017	11/2/2018	GA
Asian	Spread 1	100S	100S03534	2017-6116-L	HSBDV	HSBC Bank USA, National Association	69,961.23	11/6/2017	11/3/2018	GA
Digital	Trigger	10PT	10PT00860	2017-6113-L	GSIDV	Goldman Sachs International	13,546.22	11/6/2017	11/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01131	2017-4040-S	CITDV	Citibank, N.A.	27,600.00	11/3/2017	11/1/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00288	2017-6095-L	DBDV	Deutsche Bank AG	22,762.95	11/3/2017	11/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-1	2017-6103-L	CITDV	Citibank, N.A.	10,487.14	11/6/2017	11/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-2	2017-6104-L	CITDV	Citibank, N.A.	8,990.70	11/6/2017	11/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-3	2017-6105-L	CITDV	Citibank, N.A.	7,973.10	11/6/2017	11/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-4	2017-6106-L	CITDV	Citibank, N.A.	7,169.66	11/6/2017	11/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-5	2017-6107-L	CITDV	Citibank, N.A.	6,491.68	11/6/2017	11/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-6	2017-6108-L	CITDV	Citibank, N.A.	5,900.09	11/6/2017	11/3/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00067-7	2017-6109-L	CITDV	Citibank, N.A.	32,741.47	11/6/2017	11/1/2024	GA
Call Spread	Secure	100C	100C03648	2017-6120-L	HSBDV	HSBC Bank USA, National Association	908,075.28	11/7/2017	11/5/2018	GA
Asian	Spread 1	100S	100S03535	2017-6124-L	HSBDV	HSBC Bank USA, National Association	82,520.00	11/7/2017	11/4/2018	GA
Cliquet	MCI	100M	100M02331	2017-6123-L	CSBDV	Credit Suisse International	172,981.77	11/7/2017	11/5/2018	GA
Basket	Envoy Cap	10EC	10EC02228	2017-6125-L	NATDV	NATIXIS SA	51,826.12	11/7/2017	11/4/2018	GA
Digital	Trigger	10PT	10PT00861	2017-6121-L	SGDV	Societe Generale	105,041.61	11/7/2017	11/5/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01132	2017-4059-S	GSIDV	Goldman Sachs International	39,900.00	11/6/2017	10/31/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00289	2017-6110-L	DBDV	Deutsche Bank AG	19,631.80	11/6/2017	11/3/2018	GA
Call Spread	Secure	100C	100C03649	2017-6136-L	WCHDV	Wells Fargo Bank, N. A.	361,016.40	11/8/2017	11/7/2018	GA
Cliquet	MCI	100M	100M02332	2017-6142-L	GSIDV	Goldman Sachs International	90,621.53	11/8/2017	11/5/2018	GA
Asian	Spread 1	100S	100S03536	2017-6135-L	WCHDV	Wells Fargo Bank, N. A.	27,941.04	11/8/2017	11/7/2018	GA
Digital	Trigger	10PT	10PT00862	2017-6141-L	NATDV	NATIXIS SA	41,766.06	11/8/2017	11/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01133	2017-4060-S	GSIDV	Goldman Sachs International	99,000.00	11/7/2017	11/2/2018	GA
Call	Secure Par	100P	100P00784	2017-6139-L	WCHDV	Wells Fargo Bank, N. A.	64,261.98	11/8/2017	10/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00290	2017-6119-L	DBDV	Deutsche Bank AG	39,089.70	11/7/2017	11/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-1	2017-6128-L	CITDV	Citibank, N.A.	5,448.64	11/8/2017	11/2/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-2	2017-6129-L	CITDV	Citibank, N.A.	4,673.87	11/8/2017	11/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-3	2017-6130-L	CITDV	Citibank, N.A.	4,147.31	11/8/2017	11/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-4	2017-6131-L	CITDV	Citibank, N.A.	3,731.38	11/8/2017	11/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-5	2017-6132-L	CITDV	Citibank, N.A.	3,379.61	11/8/2017	11/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-6	2017-6133-L	CITDV	Citibank, N.A.	3,072.43	11/8/2017	11/3/2023	GA
Call Spread	Secure	100C	100C03650	2017-6144-L	CSBDV	Credit Suisse International	191,573.70	11/9/2017	11/9/2018	GA
Asian	Spread 1	100S	100S03537	2017-6146-L	CSBDV	Credit Suisse International	12,181.35	11/9/2017	11/6/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-1	2017-6151-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,916.69	11/9/2017	11/2/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-2	2017-6152-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,556.93	11/9/2017	11/1/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-3	2017-6155-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,440.34	11/9/2017	11/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-4	2017-6156-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,450.98	11/9/2017	11/2/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-5	2017-6157-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,564.20	11/9/2017	11/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-6	2017-6158-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,806.76	11/9/2017	11/2/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00029-7	2017-6159-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,903.00	11/9/2017	11/1/2024	GA
Basket	Envoy Cap	10EC	10EC02229	2017-6153-L	BARDV	Barclays Bank, PLC	19,934.61	11/9/2017	11/7/2018	GA
Digital	Trigger	10PT	10PT00863	2017-6148-L	HSBDV	HSBC Bank USA, National Association	29,981.73	11/9/2017	11/8/2018	GA
Cliquet	MCI	100M	100M02333	2017-6147-L	CSBDV	Credit Suisse International	60,928.59	11/9/2017	11/7/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01134	2017-4061-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	35,400.00	11/8/2017	11/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00291	2017-6127-L	DBDV	Deutsche Bank AG	30,995.91	11/8/2017	11/6/2018	GA
Call Spread	Secure	100C	100C03651	2017-6165-L	WCHDV	Wells Fargo Bank, N. A.	512,755.44	11/10/2017	11/8/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00864	2017-6173-L	HSBDV	HSBC Bank USA, National Association	28,773.52	11/10/2017	11/9/2018	GA
Cliquet	MCI	100M	100M02334	2017-6174-L	MSIDV	Morgan Stanley & Co International, PLC	98,927.87	11/10/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-1	2017-6161-L	CITDV	Citibank, N.A.	14,383.35	11/10/2017	11/1/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-2	2017-6162-L	CITDV	Citibank, N.A.	12,494.03	11/10/2017	11/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-4	2017-6164-L	CITDV	Citibank, N.A.	10,068.41	11/10/2017	11/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-5	2017-6166-L	CITDV	Citibank, N.A.	9,137.51	11/10/2017	11/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-6	2017-6168-L	CITDV	Citibank, N.A.	8,316.44	11/10/2017	11/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-7	2017-6169-L	CITDV	Citibank, N.A.	46,058.90	11/10/2017	11/1/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00069-3	2017-6163-L	CITDV	Citibank, N.A.	11,159.54	11/10/2017	10/30/2020	GA
Asian	Spread 1	100S	100S03538	2017-6170-L	WCHDV	Wells Fargo Bank, N. A.	71,606.59	11/10/2017	11/9/2018	GA
Asian Call Spread	Regency	110R	110R01097	2017-6171-L	WCHDV	Wells Fargo Bank, N. A.	29,404.04	11/10/2017	11/2/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00292	2017-6143-L	DBDV	Deutsche Bank AG	15,167.04	11/9/2017	11/4/2018	GA
Call Spread	Secure	100C	100C03652	2017-6199-L	SGDV	Societe Generale	346,105.14	11/13/2017	11/9/2018	GA
Cliquet	MCI	100M	100M02335	2017-6212-L	MSIDV	Morgan Stanley & Co International, PLC	74,906.43	11/13/2017	11/8/2018	GA
Asian	Spread 1	100S	100S03539	2017-6201-L	SGDV	Societe Generale	31,780.17	11/13/2017	11/9/2018	GA
Basket	Envoy Cap	10EC	10EC02230	2017-6208-L	NATDV	NATIXIS SA	27,874.98	11/13/2017	11/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00293	2017-6160-L	DBDV	Deutsche Bank AG	12,928.30	11/10/2017	11/8/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01135	2017-4062-S	CITDV	Citibank, N.A.	42,900.00	11/10/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-1	2017-6202-L	CITDV	Citibank, N.A.	7,639.53	11/13/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-2	2017-6204-L	CITDV	Citibank, N.A.	6,643.12	11/13/2017	11/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-3	2017-6205-L	CITDV	Citibank, N.A.	5,931.36	11/13/2017	11/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-4	2017-6206-L	CITDV	Citibank, N.A.	5,354.18	11/13/2017	11/9/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-5	2017-6207-L	CITDV	Citibank, N.A.	4,859.45	11/13/2017	11/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-6	2017-6209-L	CITDV	Citibank, N.A.	4,423.80	11/13/2017	11/9/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00070-7	2017-6210-L	CITDV	Citibank, N.A.	24,557.04	11/13/2017	11/8/2024	GA
Call Spread	Secure	100C	100C03653	2017-6215-L	BOADV	Bank of America, N.A.	848,940.96	11/14/2017	11/12/2018	GA
Asian	Spread 1	100S	100S03540	2017-6217-L	BOADV	Bank of America, N.A.	100,908.72	11/14/2017	11/11/2018	GA
Digital	Trigger	10PT	10PT00865	2017-6228-L	SGDV	Societe Generale	118,481.81	11/14/2017	11/12/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01136	2017-4076-S	GSIDV	Goldman Sachs International	28,700.00	11/13/2017	11/9/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00294	2017-6175-L	DBDV	Deutsche Bank AG	22,641.98	11/13/2017	11/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-1	2017-6218-L	CITDV	Citibank, N.A.	6,568.69	11/14/2017	11/9/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-2	2017-6219-L	CITDV	Citibank, N.A.	5,756.05	11/14/2017	11/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-3	2017-6220-L	CITDV	Citibank, N.A.	5,158.26	11/14/2017	11/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-4	2017-6221-L	CITDV	Citibank, N.A.	4,667.45	11/14/2017	11/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-5	2017-6222-L	CITDV	Citibank, N.A.	4,243.90	11/14/2017	11/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-6	2017-6223-L	CITDV	Citibank, N.A.	3,868.45	11/14/2017	11/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00071-7	2017-6224-L	CITDV	Citibank, N.A.	21,463.23	11/14/2017	11/8/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-1	2017-6229-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,841.87	11/14/2017	11/9/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-2	2017-6230-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,491.62	11/14/2017	11/8/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-3	2017-6231-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,376.29	11/14/2017	11/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-4	2017-6232-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,387.71	11/14/2017	11/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-5	2017-6233-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,501.24	11/14/2017	11/9/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-6	2017-6234-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,743.84	11/14/2017	11/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00030-7	2017-6235-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,490.19	11/14/2017	11/8/2024	GA
Cliquet	MCI	100M	100M02336	2017-6225-L	GSIDV	Goldman Sachs International	176,562.06	11/14/2017	11/12/2018	GA
Basket	Envoy Cap	10EC	10EC02231	2017-6226-L	NATDV	NATIXIS SA	29,798.53	11/14/2017	11/12/2018	GA
Cliquet	MCI	100M	100M02337	2017-6241-L	DBDV	Deutsche Bank AG	83,600.50	11/15/2017	11/13/2018	GA
Call Spread	Secure	100C	100C03654	2017-6236-L	GSIDV	Goldman Sachs International	304,055.55	11/15/2017	11/13/2018	GA
Asian	Spread 1	100S	100S03541	2017-6238-L	GSIDV	Goldman Sachs International	49,142.72	11/15/2017	11/12/2018	GA
Digital	Trigger	10PT	10PT00866	2017-6239-L	HSBDV	HSBC Bank USA, National Association	21,199.50	11/15/2017	11/15/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01138	2017-4079-S	GSIDV	Goldman Sachs International	34,500.00	11/15/2017	11/13/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01137	2017-4077-S	GSIDV	Goldman Sachs International	93,200.00	11/14/2017	11/9/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00296	2017-6240-L	DBDV	Deutsche Bank AG	29,065.44	11/15/2017	11/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-1	2017-6251-L	CITDV	Citibank, N.A.	4,845.23	11/16/2017	11/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-2	2017-6252-L	CITDV	Citibank, N.A.	4,171.96	11/16/2017	11/14/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-3	2017-6253-L	CITDV	Citibank, N.A.	3,710.31	11/16/2017	11/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-4	2017-6254-L	CITDV	Citibank, N.A.	3,340.80	11/16/2017	11/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-5	2017-6255-L	CITDV	Citibank, N.A.	3,025.86	11/16/2017	11/14/2022	GA
Cliquet	MCI	100M	100M02338	2017-6258-L	GSIDV	Goldman Sachs International	69,360.03	11/16/2017	11/14/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00295	2017-6214-L	DBDV	Deutsche Bank AG	27,756.63	11/14/2017	11/10/2018	GA
Call Spread	Secure	100C	100C03655	2017-6245-L	SGDV	Societe Generale	243,673.50	11/16/2017	11/14/2018	GA
Asian	Spread 1	100S	100S03542	2017-6247-L	SGDV	Societe Generale	17,295.05	11/16/2017	11/14/2018	GA
Digital	Trigger	10PT	10PT00867	2017-6250-L	SGDV	Societe Generale	31,602.12	11/16/2017	11/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-6	2017-6256-L	CITDV	Citibank, N.A.	2,751.24	11/16/2017	11/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00072-7	2017-6257-L	CITDV	Citibank, N.A.	15,277.37	11/16/2017	11/14/2024	GA
Call Spread	Secure	100C	100C03656	2017-6259-L	SGDV	Societe Generale	431,623.50	11/17/2017	11/16/2018	GA
Cliquet	MCI	100M	100M02339	2017-6262-L	GSIDV	Goldman Sachs International	84,257.83	11/17/2017	11/15/2018	GA
Asian	Spread 1	100S	100S03543	2017-6261-L	SGDV	Societe Generale	74,796.96	11/17/2017	11/16/2018	GA
Digital	Trigger	10PT	10PT00868	2017-6267-L	GSIDV	Goldman Sachs International	51,760.98	11/17/2017	11/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01139	2017-4080-S	GSIDV	Goldman Sachs International	52,300.00	11/16/2017	11/15/2018	GA
Call Spread	Secure	100C	100C03657	2017-6269-L	HSBDV	HSBC Bank USA, National Association	461,202.00	11/20/2017	11/16/2018	GA
Call Spread	Secure	100C	100C03658	2017-6282-L	HSBDV	HSBC Bank USA, National Association	1,246,953.92	11/21/2017	11/19/2018	GA
Cliquet	MCI	100M	100M02340	2017-6268-L	UBSDV	UBS AG	60,931.50	11/20/2017	11/17/2018	GA
Asian	Spread 1	100S	100S03544	2017-6271-L	HSBDV	HSBC Bank USA, National Association	60,700.20	11/20/2017	11/16/2018	GA
Asian	Spread 1	100S	100S03545	2017-6285-L	HSBDV	HSBC Bank USA, National Association	147,123.27	11/21/2017	11/19/2018	GA
Basket	Envoy Cap	10EC	10EC02232	2017-6272-L	GSIDV	Goldman Sachs International	41,416.49	11/20/2017	11/16/2018	GA
Basket	Envoy Cap	10EC	10EC02233	2017-6289-L	NATDV	NATIXIS SA	25,235.28	11/21/2017	11/19/2018	GA
Cliquet	MCI	100M	100M02341	2017-6287-L	GSIDV	Goldman Sachs International	222,985.85	11/21/2017	11/18/2018	GA
Digital	Trigger	10PT	10PT00869	2017-6288-L	NATDV	NATIXIS SA	146,412.12	11/21/2017	11/18/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00297	2017-6266-L	DBDV	Deutsche Bank AG	44,629.31	11/17/2017	11/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01140	2017-4081-S	GSIDV	Goldman Sachs International	40,200.00	11/17/2017	11/16/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00298	2017-6281-L	DBDV	Deutsche Bank AG	10,175.44	11/20/2017	11/16/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-1	2017-6273-L	CITDV	Citibank, N.A.	8,274.45	11/20/2017	11/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-2	2017-6274-L	CITDV	Citibank, N.A.	7,114.02	11/20/2017	11/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-3	2017-6276-L	CITDV	Citibank, N.A.	6,322.49	11/20/2017	11/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-4	2017-6277-L	CITDV	Citibank, N.A.	5,687.09	11/20/2017	11/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-5	2017-6278-L	CITDV	Citibank, N.A.	5,151.25	11/20/2017	11/15/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-6	2017-6279-L	CITDV	Citibank, N.A.	4,682.76	11/20/2017	11/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00073-7	2017-6280-L	CITDV	Citibank, N.A.	26,000.47	11/20/2017	11/15/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-1	2017-6290-L	CITDV	Citibank, N.A.	8,773.64	11/21/2017	11/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-2	2017-6291-L	CITDV	Citibank, N.A.	7,524.98	11/21/2017	11/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-3	2017-6293-L	CITDV	Citibank, N.A.	6,676.64	11/21/2017	11/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-4	2017-6294-L	CITDV	Citibank, N.A.	6,005.35	11/21/2017	11/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-5	2017-6295-L	CITDV	Citibank, N.A.	5,438.29	11/21/2017	11/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-6	2017-6296-L	CITDV	Citibank, N.A.	4,940.97	11/21/2017	11/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00074-7	2017-6297-L	CITDV	Citibank, N.A.	28,052.54	11/21/2017	11/13/2024	GA
Call	Secure Par	100P	100P00785	2017-6286-L	HSBDV	HSBC Bank USA, National Association	58,580.24	11/21/2017	11/14/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00299	2017-6284-L	DBDV	Deutsche Bank AG	19,649.25	11/21/2017	11/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01141	2017-4100-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	129,800.00	11/21/2017	11/16/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01142	2017-4101-S	GSIDV	Goldman Sachs International	50,800.00	11/22/2017	11/23/2018	GA
Digital	Trigger	10PT	10PT00870	2017-6299-L	SGDV	Societe Generale	28,140.90	11/22/2017	11/20/2018	GA
Call Spread	Secure	100C	100C03659	2017-6300-L	CITDV	Citibank, N.A.	454,204.74	11/22/2017	11/21/2018	GA
Asian	Spread 1	100S	100S03546	2017-6301-L	CITDV	Citibank, N.A.	77,219.45	11/22/2017	11/17/2018	GA
Cliquet	MCI	100M	100M02342	2017-6304-L	UBSDV	UBS AG	98,803.04	11/22/2017	11/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00300	2017-6298-L	DBDV	Deutsche Bank AG	24,357.90	11/22/2017	11/21/2018	GA
Call Spread	Secure	100C	100C03660	2017-6306-L	CITDV	Citibank, N.A.	1,134,747.00	11/27/2017	11/23/2018	GA
Asian	Spread 1	100S	100S03547	2017-6308-L	CITDV	Citibank, N.A.	160,482.55	11/27/2017	11/22/2018	GA
Asian Call Spread	Advantage 1	110A	110A00333	2017-6311-L	CITDV	Citibank, N.A.	19,242.16	11/27/2017	10/20/2018	GA
Digital	Trigger	10PT	10PT00871	2017-6320-L	SGDV	Societe Generale	67,582.20	11/27/2017	11/26/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-1	2017-6321-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,218.52	11/27/2017	11/21/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-2	2017-6322-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,904.86	11/27/2017	11/21/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-5	2017-6325-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,910.77	11/27/2017	11/21/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-6	2017-6326-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,959.92	11/27/2017	11/21/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-7	2017-6328-L	JPMDV	JPMORGAN CHASE BANK, N.A.	61,492.05	11/27/2017	11/21/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-3	2017-6323-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,294.93	11/27/2017	11/20/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00031-4	2017-6324-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,022.27	11/27/2017	11/19/2021	GA
Cliquet	MCI	100M	100M02343	2017-6332-L	GSIDV	Goldman Sachs International	221,680.13	11/27/2017	11/23/2018	GA
Basket	Envoy Cap	10EC	10EC02234	2017-6334-L	CITDV	Citibank, N.A.	58,216.51	11/27/2017	11/23/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-1	2017-6313-L	CITDV	Citibank, N.A.	4,708.24	11/27/2017	12/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-2	2017-6314-L	CITDV	Citibank, N.A.	4,062.53	11/27/2017	12/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-5	2017-6317-L	CITDV	Citibank, N.A.	2,952.33	11/27/2017	12/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-6	2017-6318-L	CITDV	Citibank, N.A.	2,686.25	11/27/2017	12/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-7	2017-6319-L	CITDV	Citibank, N.A.	15,673.20	11/27/2017	12/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-3	2017-6315-L	CITDV	Citibank, N.A.	3,615.08	11/27/2017	12/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00075-4	2017-6316-L	CITDV	Citibank, N.A.	3,257.42	11/27/2017	12/3/2021	GA
Swaption	Interest Rate Benchmark	10RC	10RC01143	2017-4117-S	GSIDV	Goldman Sachs International	57,900.00	11/27/2017	11/23/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00301	2017-6336-L	DBDV	Deutsche Bank AG	37,322.34	11/27/2017	11/22/2018	GA
Call Spread	Secure	100C	100C03661	2017-6341-L	HSBDV	HSBC Bank USA, National Association	992,030.41	11/28/2017	11/26/2018	GA
Asian	Spread 1	100S	100S03548	2017-6343-L	HSBDV	HSBC Bank USA, National Association	150,072.90	11/28/2017	11/25/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00029C	2017-6344-L	HSBDV	HSBC Bank USA, National Association	55,454.49	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00029P	2017-6346-L	HSBDV	HSBC Bank USA, National Association	(51,299.17)	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00021C	2017-6337-L	HSBDV	HSBC Bank USA, National Association	19,572.96	11/28/2017	11/23/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00021P	2017-6339-L	HSBDV	HSBC Bank USA, National Association	(18,658.20)	11/28/2017	11/23/2018	SA
Digital	Trigger	10PT	10PT00872	2017-6347-L	NATDV	NATIXIS SA	148,677.84	11/28/2017	11/24/2018	GA
Cliquet	MCI	100M	100M02344	2017-6350-L	GSIDV	Goldman Sachs International	193,239.17	11/28/2017	11/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-1	2017-6349-L	CITDV	Citibank, N.A.	9,985.23	11/28/2017	11/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-2	2017-6355-L	CITDV	Citibank, N.A.	8,409.61	11/28/2017	11/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-4	2017-6357-L	CITDV	Citibank, N.A.	6,617.16	11/28/2017	11/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-5	2017-6358-L	CITDV	Citibank, N.A.	5,970.06	11/28/2017	11/15/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-6	2017-6359-L	CITDV	Citibank, N.A.	5,412.23	11/28/2017	11/15/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-7	2017-6360-L	CITDV	Citibank, N.A.	30,820.33	11/28/2017	11/15/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00076-3	2017-6356-L	CITDV	Citibank, N.A.	7,399.95	11/28/2017	11/13/2020	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00302	2017-6340-L	DBDV	Deutsche Bank AG	47,681.85	11/28/2017	11/25/2018	GA
Call Spread	Secure	100C	100C03662	2017-6362-L	WCHDV	Wells Fargo Bank, N. A.	320,503.82	11/29/2017	11/28/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03549	2017-6366-L	WCHDV	Wells Fargo Bank, N. A.	111,412.60	11/29/2017	11/24/2018	GA
Asian Call Spread	Regency	110R	110R01098	2017-6364-L	WCHDV	Wells Fargo Bank, N. A.	36,133.59	11/29/2017	11/19/2018	GA
Cliquet	MCI	100M	100M02345	2017-6367-L	UBSDV	UBS AG	70,869.45	11/29/2017	11/26/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01144	2017-4119-S	GSIDV	Goldman Sachs International	89,600.00	11/28/2017	11/23/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00303	2017-6361-L	DBDV	Deutsche Bank AG	16,146.28	11/29/2017	12/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01145	2017-4121-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	25,600.00	11/29/2017	11/23/2018	GA
Call Spread	Secure	100C	100C03663	2017-6370-L	SGDV	Societe Generale	268,148.32	11/30/2017	11/16/2018	GA
Asian	Spread 1	100S	100S03550	2017-6369-L	SGDV	Societe Generale	20,090.41	11/30/2017	11/22/2018	GA
Digital	Trigger	10PT	10PT00873	2017-6368-L	GSIDV	Goldman Sachs International	44,358.77	11/30/2017	12/2/2018	GA
Cliquet	MCI	100M	100M02346	2017-6372-L	DBDV	Deutsche Bank AG	66,678.34	11/30/2017	11/27/2018	GA
Call Spread	Secure	100C	100C03664	2017-6375-L	WCHDV	Wells Fargo Bank, N. A.	354,329.91	12/1/2017	11/30/2018	GA
Asian	Spread 1	100S	100S03551	2017-6379-L	WCHDV	Wells Fargo Bank, N. A.	118,830.84	12/1/2017	11/29/2018	GA
Digital	Trigger	10PT	10PT00874	2017-6378-L	HSBDV	HSBC Bank USA, National Association	20,416.97	12/1/2017	11/27/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-1	2017-6380-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,281.04	12/1/2017	11/19/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-2	2017-6382-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,251.65	12/1/2017	11/19/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-3	2017-6383-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,795.75	12/1/2017	11/19/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-4	2017-6384-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,601.01	12/1/2017	11/19/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-7	2017-6389-L	JPMDV	JPMORGAN CHASE BANK, N.A.	60,712.33	12/1/2017	11/19/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-5	2017-6386-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,568.25	12/1/2017	11/18/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00032-6	2017-6388-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,653.01	12/1/2017	11/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-1	2017-6385-L	CITDV	Citibank, N.A.	10,988.24	12/1/2017	11/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-2	2017-6387-L	CITDV	Citibank, N.A.	9,340.31	12/1/2017	11/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-3	2017-6390-L	CITDV	Citibank, N.A.	8,247.47	12/1/2017	11/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-6	2017-6393-L	CITDV	Citibank, N.A.	6,061.99	12/1/2017	11/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-4	2017-6391-L	CITDV	Citibank, N.A.	7,395.70	12/1/2017	11/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-5	2017-6392-L	CITDV	Citibank, N.A.	6,682.07	12/1/2017	11/25/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01146	2017-4122-S	CITDV	Citibank, N.A.	24,600.00	11/30/2017	11/29/2018	GA
Cliquet	MCI	100M	100M02347	2017-6381-L	UBSDV	UBS AG	59,703.15	12/1/2017	11/29/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00304	2017-6377-L	DBDV	Deutsche Bank AG	11,835.49	12/1/2017	12/7/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01147	2017-4141-S	GSIDV	Goldman Sachs International	45,600.00	12/4/2017	11/30/2018	GA
Call Spread	Secure	100C	100C03665	2017-6401-L	CITDV	Citibank, N.A.	446,656.98	12/4/2017	11/30/2018	GA
Call	Secure Par	100P	100P00786	2017-6405-L	CITDV	Citibank, N.A.	73,394.24	12/4/2017	11/26/2018	GA
Asian	Spread 1	100S	100S03552	2017-6406-L	CITDV	Citibank, N.A.	44,277.60	12/4/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02348	2017-6408-L	GSIDV	Goldman Sachs International	69,433.38	12/4/2017	11/30/2018	GA
Basket	Envoy Cap	10EC	10EC02235	2017-6407-L	BARDV	Barclays Bank, PLC	24,496.56	12/4/2017	11/29/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-1	2017-6395-L	CITDV	Citibank, N.A.	6,170.93	12/4/2017	11/30/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-2	2017-6396-L	CITDV	Citibank, N.A.	5,238.03	12/4/2017	11/29/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-3	2017-6397-L	CITDV	Citibank, N.A.	4,618.62	12/4/2017	12/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-4	2017-6398-L	CITDV	Citibank, N.A.	4,137.57	12/4/2017	12/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-5	2017-6399-L	CITDV	Citibank, N.A.	3,736.04	12/4/2017	12/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-6	2017-6400-L	CITDV	Citibank, N.A.	3,388.85	12/4/2017	12/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00078-7	2017-6402-L	CITDV	Citibank, N.A.	19,260.21	12/4/2017	11/29/2024	GA
Call Spread	Secure	100C	100C03666	2017-6411-L	CITDV	Citibank, N.A.	1,034,378.72	12/5/2017	12/3/2018	GA
Asian	Spread 1	100S	100S03553	2017-6413-L	CITDV	Citibank, N.A.	163,664.44	12/5/2017	12/1/2018	GA
Digital	Trigger	10PT	10PT00875	2017-6416-L	SGDV	Societe Generale	86,702.15	12/5/2017	12/4/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-2	2017-6418-L	CITDV	Citibank, N.A.	8,764.94	12/5/2017	12/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-3	2017-6419-L	CITDV	Citibank, N.A.	7,797.81	12/5/2017	12/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-4	2017-6420-L	CITDV	Citibank, N.A.	7,022.67	12/5/2017	12/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-5	2017-6421-L	CITDV	Citibank, N.A.	6,365.39	12/5/2017	12/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-7	2017-6423-L	CITDV	Citibank, N.A.	34,479.39	12/5/2017	12/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-1	2017-6417-L	CITDV	Citibank, N.A.	10,166.91	12/5/2017	11/30/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00079-6	2017-6422-L	CITDV	Citibank, N.A.	5,791.59	12/5/2017	12/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00077-7	2017-6394-L	CITDV	Citibank, N.A.	36,417.80	12/1/2017	11/27/2024	GA
Cliquet	MCI	100M	100M02349	2017-6424-L	UBSDV	UBS AG	151,035.86	12/5/2017	12/3/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00305	2017-6410-L	DBDV	Deutsche Bank AG	45,768.33	12/5/2017	12/2/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01148	2017-4142-S	GSIDV	Goldman Sachs International	65,800.00	12/5/2017	12/3/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01149	2017-4143-S	CITDV	Citibank, N.A.	31,100.00	12/6/2017	12/5/2018	GA
Asian	Spread 1	100S	100S03554	2017-6429-L	GSIDV	Goldman Sachs International	61,574.76	12/6/2017	12/4/2018	GA
Digital	Trigger	10PT	10PT00876	2017-6431-L	GSIDV	Goldman Sachs International	34,881.77	12/6/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02350	2017-6430-L	GSIDV	Goldman Sachs International	95,084.70	12/6/2017	12/5/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00306	2017-6425-L	DBDV	Deutsche Bank AG	19,824.48	12/6/2017	12/5/2018	GA
Call Spread	Secure	100C	100C03668	2017-6433-L	GSIDV	Goldman Sachs International	279,675.27	12/7/2017	12/7/2018	GA
Asian	Spread 1	100S	100S03555	2017-6435-L	GSIDV	Goldman Sachs International	58,578.84	12/7/2017	12/4/2018	GA
Digital	Trigger	10PT	10PT00877	2017-6447-L	HSBDV	HSBC Bank USA, National Association	25,032.59	12/7/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02351	2017-6448-L	UBSDV	UBS AG	88,076.87	12/7/2017	12/5/2018	GA
Cliquet	MCI	100M	100M02352	2017-6468-L	MSIDV	Morgan Stanley & Co International, PLC	80,557.01	12/8/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-1	2017-6440-L	CITDV	Citibank, N.A.	7,218.78	12/7/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-3	2017-6442-L	CITDV	Citibank, N.A.	5,727.74	12/7/2017	12/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-4	2017-6443-L	CITDV	Citibank, N.A.	5,192.45	12/7/2017	12/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-5	2017-6444-L	CITDV	Citibank, N.A.	4,728.01	12/7/2017	12/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-6	2017-6445-L	CITDV	Citibank, N.A.	4,316.02	12/7/2017	12/7/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-2	2017-6441-L	CITDV	Citibank, N.A.	6,370.54	12/7/2017	12/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00080-7	2017-6446-L	CITDV	Citibank, N.A.	25,989.84	12/7/2017	12/6/2024	GA
Basket	Envoy Cap	10EC	10EC02236	2017-6456-L	CITDV	Citibank, N.A.	24,035.54	12/7/2017	12/2/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-1	2017-6449-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,198.79	12/7/2017	12/3/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-2	2017-6450-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,419.40	12/7/2017	12/3/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-3	2017-6451-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,130.54	12/7/2017	12/3/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-4	2017-6452-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,087.33	12/7/2017	12/3/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-7	2017-6455-L	JPMDV	JPMORGAN CHASE BANK, N.A.	53,962.55	12/7/2017	12/3/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-5	2017-6453-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,185.06	12/7/2017	12/2/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00033-6	2017-6454-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,386.38	12/7/2017	12/1/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00307	2017-6439-L	DBDV	Deutsche Bank AG	29,841.00	12/7/2017	12/2/2018	GA
Call Spread	Secure	100C	100C03669	2017-6462-L	BARDV	Barclays Bank, PLC	428,966.10	12/8/2017	12/7/2018	GA
Asian	Spread 1	100S	100S03556	2017-6464-L	BARDV	Barclays Bank, PLC	100,584.75	12/8/2017	12/6/2018	GA
Digital	Trigger	10PT	10PT00878	2017-6465-L	GSIDV	Goldman Sachs International	32,216.88	12/8/2017	12/5/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-2	2017-6472-L	CITDV	Citibank, N.A.	3,534.62	12/8/2017	12/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-3	2017-6473-L	CITDV	Citibank, N.A.	3,121.61	12/8/2017	12/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-4	2017-6474-L	CITDV	Citibank, N.A.	2,798.66	12/8/2017	12/2/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-5	2017-6475-L	CITDV	Citibank, N.A.	2,528.07	12/8/2017	12/2/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-7	2017-6477-L	CITDV	Citibank, N.A.	13,904.20	12/8/2017	12/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-6	2017-6476-L	CITDV	Citibank, N.A.	2,294.41	12/8/2017	12/1/2023	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00081-1	2017-6471-L	CITDV	Citibank, N.A.	4,162.42	12/8/2017	11/30/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01150	2017-4144-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	31,000.00	12/7/2017	12/5/2018	GA
Basket	Envoy Cap	10EC	10EC02237	2017-6469-L	NATDV	NATIXIS SA	23,019.10	12/8/2017	12/7/2018	GA
Call Spread	Secure	100C	100C03667	2017-6426-L	GSIDV	Goldman Sachs International	317,947.48	12/6/2017	12/6/2018	GA
Call Spread	Secure	100C	100C03670	2017-6480-L	BARDV	Barclays Bank, PLC	378,572.00	12/11/2017	12/7/2018	GA
Cliquet	MCI	100M	100M02353	2017-6490-L	MSIDV	Morgan Stanley & Co International, PLC	68,995.21	12/11/2017	12/8/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-1	2017-6483-L	CITDV	Citibank, N.A.	5,803.45	12/11/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-3	2017-6485-L	CITDV	Citibank, N.A.	4,365.74	12/11/2017	12/7/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-4	2017-6486-L	CITDV	Citibank, N.A.	3,915.66	12/11/2017	12/7/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-5	2017-6487-L	CITDV	Citibank, N.A.	3,538.56	12/11/2017	12/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-6	2017-6488-L	CITDV	Citibank, N.A.	3,212.13	12/11/2017	12/7/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-2	2017-6484-L	CITDV	Citibank, N.A.	4,941.59	12/11/2017	12/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00082-7	2017-6489-L	CITDV	Citibank, N.A.	20,097.31	12/11/2017	12/6/2024	GA
Asian	Spread 1	100S	100S03557	2017-6482-L	BARDV	Barclays Bank, PLC	78,131.20	12/11/2017	12/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00308	2017-6479-L	DBDV	Deutsche Bank AG	33,377.37	12/11/2017	12/8/2018	GA
Call Spread	Secure	100C	100C03671	2017-6491-L	GSIDV	Goldman Sachs International	1,380,204.54	12/12/2017	12/10/2018	GA
Cliquet	MCI	100M	100M02354	2017-6518-L	MSIDV	Morgan Stanley & Co International, PLC	219,547.34	12/12/2017	12/10/2018	GA
Basket	Envoy Cap	10EC	10EC02238	2017-6515-L	BARDV	Barclays Bank, PLC	31,898.20	12/12/2017	12/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01151	2017-4162-S	GSIDV	Goldman Sachs International	43,600.00	12/11/2017	12/7/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00309	2017-6495-L	DBDV	Deutsche Bank AG	23,851.52	12/12/2017	12/11/2018	GA
Call Spread	Secure	100C	100C03672	2017-6536-L	CITDV	Citibank, N.A.	369,083.52	12/13/2017	12/12/2018	GA
Asian	Spread 1	100S	100S03559	2017-6535-L	CITDV	Citibank, N.A.	78,359.40	12/13/2017	12/11/2018	GA
Asian	Spread 1	100S	100S03558	2017-6493-L	GSIDV	Goldman Sachs International	175,245.07	12/12/2017	12/10/2018	GA
Digital	Trigger	10PT	10PT00879	2017-6494-L	NATDV	NATIXIS SA	149,645.31	12/12/2017	12/10/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01152	2017-4163-S	GSIDV	Goldman Sachs International	79,900.00	12/12/2017	12/10/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-1	2017-6519-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,796.68	12/12/2017	12/6/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-2	2017-6520-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,977.48	12/12/2017	12/6/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-4	2017-6528-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,665.23	12/12/2017	12/6/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-5	2017-6530-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,781.06	12/12/2017	12/6/2022	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-6	2017-6531-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,698.07	12/12/2017	12/6/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-7	2017-6532-L	JPMDV	JPMORGAN CHASE BANK, N.A.	54,774.40	12/12/2017	12/6/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00034-3	2017-6521-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,697.61	12/12/2017	12/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-1	2017-6522-L	CITDV	Citibank, N.A.	9,207.74	12/12/2017	12/10/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-2	2017-6523-L	CITDV	Citibank, N.A.	7,842.11	12/12/2017	12/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-3	2017-6524-L	CITDV	Citibank, N.A.	6,931.59	12/12/2017	12/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-4	2017-6525-L	CITDV	Citibank, N.A.	6,217.36	12/12/2017	12/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-7	2017-6529-L	CITDV	Citibank, N.A.	31,440.72	12/12/2017	12/10/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-5	2017-6526-L	CITDV	Citibank, N.A.	5,618.46	12/12/2017	12/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00083-6	2017-6527-L	CITDV	Citibank, N.A.	5,099.84	12/12/2017	12/8/2023	GA
Swaption	Interest Rate Benchmark	10RC	10RC01153	2017-4164-S	CITDV	Citibank, N.A.	36,900.00	12/13/2017	12/11/2018	GA
Digital	Trigger	10PT	10PT00880	2017-6538-L	GSIDV	Goldman Sachs International	39,749.24	12/13/2017	12/11/2018	GA
Cliquet	MCI	100M	100M02355	2017-6539-L	UBSDV	UBS AG	54,968.36	12/13/2017	12/9/2018	GA
Call Spread	Secure	100C	100C03673	2017-6541-L	CITDV	Citibank, N.A.	259,721.50	12/14/2017	12/13/2018	GA
Asian	Spread 1	100S	100S03560	2017-6544-L	CITDV	Citibank, N.A.	25,900.08	12/14/2017	12/10/2018	GA
Call	Secure Par	100P	100P00787	2017-6546-L	CITDV	Citibank, N.A.	68,820.60	12/14/2017	12/7/2018	GA
Cliquet	MCI	100M	100M02356	2017-6545-L	DBDV	Deutsche Bank AG	67,607.64	12/14/2017	12/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-2	2017-6548-L	CITDV	Citibank, N.A.	3,295.34	12/14/2017	12/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-3	2017-6549-L	CITDV	Citibank, N.A.	2,920.42	12/14/2017	12/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-4	2017-6550-L	CITDV	Citibank, N.A.	2,624.42	12/14/2017	12/9/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-5	2017-6551-L	CITDV	Citibank, N.A.	2,375.86	12/14/2017	12/9/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-7	2017-6553-L	CITDV	Citibank, N.A.	13,493.09	12/14/2017	12/9/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-1	2017-6547-L	CITDV	Citibank, N.A.	3,856.12	12/14/2017	12/7/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00084-6	2017-6552-L	CITDV	Citibank, N.A.	2,159.84	12/14/2017	12/8/2023	GA
Digital	Trigger	10PT	10PT00881	2017-6555-L	SGDV	Societe Generale	56,391.48	12/15/2017	12/13/2018	GA
Call Spread	Secure	100C	100C03674	2017-6556-L	CITDV	Citibank, N.A.	462,194.46	12/15/2017	12/13/2018	GA
Asian	Spread 1	100S	100S03561	2017-6558-L	CITDV	Citibank, N.A.	106,342.07	12/15/2017	12/14/2018	GA
Cliquet	MCI	100M	100M02357	2017-6559-L	DBDV	Deutsche Bank AG	64,846.81	12/15/2017	12/14/2018	GA
Basket	Envoy Cap	10EC	10EC02239	2017-6560-L	CITDV	Citibank, N.A.	28,829.27	12/15/2017	12/15/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01154	2017-4165-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	27,100.00	12/14/2017	12/13/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00310	2017-6534-L	DBDV	Deutsche Bank AG	23,606.88	12/13/2017	12/13/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00311	2017-6540-L	DBDV	Deutsche Bank AG	17,005.45	12/14/2017	12/12/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00312	2017-6554-L	DBDV	Deutsche Bank AG	20,778.03	12/15/2017	12/13/2018	GA
Call Spread	Secure	100C	100C03675	2017-6565-L	CITDV	Citibank, N.A.	485,031.36	12/18/2017	12/14/2018	GA
Asian	Spread 1	100S	100S03562	2017-6567-L	CITDV	Citibank, N.A.	154,579.80	12/18/2017	12/15/2018	GA
Digital	Trigger	10PT	10PT00882	2017-6564-L	GSIDV	Goldman Sachs International	33,028.03	12/18/2017	12/14/2018	GA
Cliquet	MCI	100M	100M02358	2017-6576-L	CSBDV	Credit Suisse International	57,562.23	12/18/2017	12/15/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-1	2017-6569-L	CITDV	Citibank, N.A.	5,886.34	12/18/2017	12/14/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-3	2017-6571-L	CITDV	Citibank, N.A.	4,350.27	12/18/2017	12/14/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-4	2017-6572-L	CITDV	Citibank, N.A.	3,887.72	12/18/2017	12/14/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-5	2017-6574-L	CITDV	Citibank, N.A.	3,505.35	12/18/2017	12/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-6	2017-6573-L	CITDV	Citibank, N.A.	3,176.33	12/18/2017	12/14/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-2	2017-6570-L	CITDV	Citibank, N.A.	4,954.03	12/18/2017	12/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00085-7	2017-6575-L	CITDV	Citibank, N.A.	19,577.40	12/18/2017	12/13/2024	GA
Call Spread	Secure	100C	100C03676	2017-6589-L	CITDV	Citibank, N.A.	1,146,674.72	12/19/2017	12/17/2018	GA
Asian	Spread 1	100S	100S03563	2017-6591-L	CITDV	Citibank, N.A.	234,872.45	12/19/2017	12/17/2018	GA
Digital	Trigger	10PT	10PT00883	2017-6582-L	SGDV	Societe Generale	128,717.18	12/19/2017	12/17/2018	GA
Cliquet	MCI	100M	100M02359	2017-6594-L	DBDV	Deutsche Bank AG	238,218.51	12/19/2017	12/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01155	2017-4184-S	GSIDV	Goldman Sachs International	27,700.00	12/18/2017	12/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-1	2017-6577-L	CITDV	Citibank, N.A.	6,222.37	12/19/2017	12/13/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-2	2017-6578-L	CITDV	Citibank, N.A.	5,308.65	12/19/2017	12/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-4	2017-6581-L	CITDV	Citibank, N.A.	4,214.84	12/19/2017	12/13/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-5	2017-6583-L	CITDV	Citibank, N.A.	3,810.32	12/19/2017	12/13/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-6	2017-6579-L	CITDV	Citibank, N.A.	3,459.52	12/19/2017	12/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-7	2017-6584-L	CITDV	Citibank, N.A.	21,613.16	12/19/2017	12/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00086-3	2017-6580-L	CITDV	Citibank, N.A.	4,698.35	12/19/2017	12/11/2020	GA
Swaption	Interest Rate Benchmark	10RC	10RC01156	2017-4185-S	GSIDV	Goldman Sachs International	91,200.00	12/19/2017	12/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01157	2017-4190-S	GSIDV	Goldman Sachs International	71,500.00	12/20/2017	12/18/2018	GA
Call Spread	Secure	100C	100C03677	2017-6596-L	CITDV	Citibank, N.A.	437,628.24	12/20/2017	12/19/2018	GA
Asian	Spread 1	100S	100S03564	2017-6598-L	CITDV	Citibank, N.A.	42,064.32	12/20/2017	12/18/2018	GA
Digital	Trigger	10PT	10PT00884	2017-6601-L	SGDV	Societe Generale	68,880.33	12/20/2017	12/19/2018	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-1	2017-6603-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,992.47	12/20/2017	12/13/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-2	2017-6607-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,132.33	12/20/2017	12/13/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-4	2017-6614-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,564.93	12/20/2017	12/13/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-5	2017-6615-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,540.90	12/20/2017	12/13/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-6	2017-6616-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,634.86	12/20/2017	12/13/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-7	2017-6617-L	JPMDV	JPMORGAN CHASE BANK, N.A.	65,516.90	12/20/2017	12/13/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00035-3	2017-6611-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,739.23	12/20/2017	12/11/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-1	2017-6605-L	CITDV	Citibank, N.A.	5,946.08	12/20/2017	12/17/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-2	2017-6606-L	CITDV	Citibank, N.A.	5,157.63	12/20/2017	12/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-3	2017-6608-L	CITDV	Citibank, N.A.	4,598.97	12/20/2017	12/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-4	2017-6609-L	CITDV	Citibank, N.A.	4,147.08	12/20/2017	12/17/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-7	2017-6613-L	CITDV	Citibank, N.A.	21,415.99	12/20/2017	12/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-5	2017-6610-L	CITDV	Citibank, N.A.	3,762.92	12/20/2017	12/16/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00087-6	2017-6612-L	CITDV	Citibank, N.A.	3,424.62	12/20/2017	12/15/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00314	2017-6599-L	DBDV	Deutsche Bank AG	42,161.50	12/20/2017	12/19/2018	GA
Digital	Trigger	10PT	10PT00885	2017-6620-L	GSIDV	Goldman Sachs International	24,788.84	12/21/2017	12/25/2018	GA
Basket	Envoy Cap	10EC	10EC02241	2017-6623-L	BARDV	Barclays Bank, PLC	19,945.63	12/21/2017	12/20/2018	GA
Cliquet	MCI	100M	100M02361	2017-6621-L	DBDV	Deutsche Bank AG	68,984.93	12/21/2017	12/18/2018	GA
Call Spread	Secure	100C	100C03678	2017-6622-L	WCHDV	Wells Fargo Bank, N. A.	237,842.87	12/21/2017	12/20/2018	GA
Asian	Spread 1	100S	100S03565	2017-6626-L	WCHDV	Wells Fargo Bank, N. A.	54,448.80	12/21/2017	12/19/2018	GA
Basket	Envoy Cap	10EC	10EC02240	2017-6586-L	CITDV	Citibank, N.A.	46,332.78	12/19/2017	12/16/2018	GA
Asian Call Spread	Regency	110R	110R01099	2017-6592-L	CITDV	Citibank, N.A.	37,747.03	12/19/2017	12/8/2018	GA
Call Spread	Secure	100C	100C03679	2017-6629-L	WCHDV	Wells Fargo Bank, N. A.	387,711.80	12/22/2017	12/21/2018	GA
Digital	Trigger	10PT	10PT00886	2017-6631-L	GSIDV	Goldman Sachs International	28,549.59	12/22/2017	12/22/2018	GA
Cliquet	MCI	100M	100M02362	2017-6633-L	GSIDV	Goldman Sachs International	94,854.98	12/22/2017	12/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00315	2017-6619-L	DBDV	Deutsche Bank AG	22,008.93	12/21/2017	12/20/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01158	2017-4191-S	GSIDV	Goldman Sachs International	26,000.00	12/21/2017	12/17/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01159	2017-4193-S	GSIDV	Goldman Sachs International	30,500.00	12/22/2017	12/21/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00316	2017-6628-L	DBDV	Deutsche Bank AG	20,193.32	12/22/2017	12/21/2018	GA
Digital	Trigger	10PT	10PT00887	2017-6638-L	CSBDV	Credit Suisse International	44,489.68	12/26/2017	12/20/2018	GA
Cliquet	MCI	100M	100M02363	2017-6635-L	MSIDV	Morgan Stanley & Co International, PLC	81,745.93	12/26/2017	12/22/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Call Spread	Secure	100C	100C03680	2017-6636-L	CITDV	Citibank, N.A.	477,824.16	12/26/2017	12/21/2018	GA
Asian	Spread 1	100S	100S03567	2017-6641-L	CITDV	Citibank, N.A.	150,251.52	12/26/2017	12/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-1	2017-6639-L	CITDV	Citibank, N.A.	7,657.12	12/26/2017	12/6/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-2	2017-6640-L	CITDV	Citibank, N.A.	6,468.36	12/26/2017	12/6/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-4	2017-6643-L	CITDV	Citibank, N.A.	5,098.19	12/26/2017	12/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-5	2017-6644-L	CITDV	Citibank, N.A.	4,601.77	12/26/2017	12/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-6	2017-6645-L	CITDV	Citibank, N.A.	4,172.64	12/26/2017	12/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-7	2017-6646-L	CITDV	Citibank, N.A.	24,533.80	12/26/2017	12/6/2024	GA
Cliquet	MCI	100M	100M02360	2017-6602-L	GSIDV	Goldman Sachs International	69,350.96	12/20/2017	12/19/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00088-3	2017-6642-L	CITDV	Citibank, N.A.	5,698.20	12/26/2017	12/4/2020	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00317	2017-6634-L	DBDV	Deutsche Bank AG	14,911.96	12/26/2017	12/27/2018	GA
Call Spread	Secure	100C	100C03681	2017-6648-L	BARDV	Barclays Bank, PLC	946,269.80	12/27/2017	12/24/2018	GA
Asian	Spread 1	100S	100S03568	2017-6650-L	BARDV	Barclays Bank, PLC	132,962.10	12/27/2017	12/24/2018	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00030C	2017-6654-L	BARDV	Barclays Bank, PLC	23,232.25	12/27/2017	12/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00030P	2017-6656-L	BARDV	Barclays Bank, PLC	(25,290.85)	12/27/2017	12/24/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00013C	2017-6651-L	BARDV	Barclays Bank, PLC	33,798.30	12/27/2017	12/18/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr MSCI EAFE	11CM	11CM00013P	2017-6653-L	BARDV	Barclays Bank, PLC	(28,385.60)	12/27/2017	12/18/2018	SA
Swaption	Interest Rate Benchmark	10RC	10RC01160	2017-4211-S	GSIDV	Goldman Sachs International	116,800.00	12/27/2017	12/21/2018	GA
Digital	Trigger	10PT	10PT00888	2017-6659-L	SGDV	Societe Generale	77,652.89	12/27/2017	12/24/2018	GA
Basket	Envoy Cap	10EC	10EC02242	2017-6661-L	CITDV	Citibank, N.A.	35,447.11	12/27/2017	12/22/2018	GA
Cliquet	MCI	100M	100M02364	2017-6657-L	MSIDV	Morgan Stanley & Co International, PLC	192,721.39	12/27/2017	12/23/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-3	2017-6662-L	CITDV	Citibank, N.A.	2,848.69	12/27/2017	12/22/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-4	2017-6664-L	CITDV	Citibank, N.A.	2,566.92	12/27/2017	12/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-5	2017-6665-L	CITDV	Citibank, N.A.	2,328.47	12/27/2017	12/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-6	2017-6666-L	CITDV	Citibank, N.A.	2,119.29	12/27/2017	12/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-1	2017-6658-L	CITDV	Citibank, N.A.	3,707.06	12/27/2017	12/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-2	2017-6660-L	CITDV	Citibank, N.A.	3,202.38	12/27/2017	12/20/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00089-7	2017-6668-L	CITDV	Citibank, N.A.	13,256.03	12/27/2017	12/20/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01161	2017-4212-S	GSIDV	Goldman Sachs International	27,500.00	12/28/2017	12/24/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00318	2017-6647-L	DBDV	Deutsche Bank AG	25,893.96	12/27/2017	12/24/2018	GA
Digital	Trigger	10PT	10PT00889	2017-6678-L	CSBDV	Credit Suisse International	32,380.59	12/28/2017	12/28/2018	GA
Call Spread	Secure	100C	100C03682	2017-6671-L	SGDV	Societe Generale	428,909.65	12/28/2017	12/27/2018	GA
Asian	Spread 1	100S	100S03569	2017-6675-L	SGDV	Societe Generale	54,959.78	12/28/2017	12/26/2018	GA
Cliquet	MCI	100M	100M02365	2017-6686-L	DBDV	Deutsche Bank AG	147,489.01	12/28/2017	12/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-1	2017-6679-L	CITDV	Citibank, N.A.	5,259.14	12/28/2017	12/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-2	2017-6680-L	CITDV	Citibank, N.A.	4,538.60	12/28/2017	12/26/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-6	2017-6684-L	CITDV	Citibank, N.A.	2,999.42	12/28/2017	12/26/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-3	2017-6681-L	CITDV	Citibank, N.A.	4,038.29	12/28/2017	12/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-4	2017-6682-L	CITDV	Citibank, N.A.	3,637.57	12/28/2017	12/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-5	2017-6683-L	CITDV	Citibank, N.A.	3,297.71	12/28/2017	12/23/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00319	2017-6676-L	DBDV	Deutsche Bank AG	36,271.12	12/28/2017	12/27/2018	GA
Digital	Trigger	10PT	10PT00890	2017-6700-L	GSIDV	Goldman Sachs International	28,495.82	12/29/2017	12/26/2018	GA
Call Spread	Secure	100C	100C03683	2017-6694-L	RBCDV	Royal Bank of Canada	510,832.53	12/29/2017	12/28/2018	GA
Call	Secure Par	100P	100P00788	2017-6697-L	RBCDV	Royal Bank of Canada	60,487.01	12/29/2017	12/20/2018	GA
Asian	Spread 1	100S	100S03570	2017-6696-L	RBCDV	Royal Bank of Canada	104,791.17	12/29/2017	12/27/2018	GA
Basket	Envoy Cap	10EC	10EC02243	2017-6692-L	SGDV	Societe Generale	26,488.17	12/29/2017	12/27/2018	GA
Cliquet	MCI	100M	100M02366	2017-6705-L	GSIDV	Goldman Sachs International	74,704.50	12/29/2017	12/26/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-1	2017-6698-L	CITDV	Citibank, N.A.	3,909.99	12/29/2017	12/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-2	2017-6699-L	CITDV	Citibank, N.A.	3,373.73	12/29/2017	12/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-4	2017-6702-L	CITDV	Citibank, N.A.	2,703.01	12/29/2017	12/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-5	2017-6703-L	CITDV	Citibank, N.A.	2,450.94	12/29/2017	12/27/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-6	2017-6704-L	CITDV	Citibank, N.A.	2,230.21	12/29/2017	12/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-7	2017-6706-L	CITDV	Citibank, N.A.	13,824.75	12/29/2017	12/27/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00091-3	2017-6701-L	CITDV	Citibank, N.A.	3,002.50	12/29/2017	12/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00068-7	2017-6134-L	CITDV	Citibank, N.A.	17,025.90	11/8/2017	11/1/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00313	2017-6595-L	DBDV	Deutsche Bank AG	31,667.13	12/19/2017	12/14/2018	GA
Asian	Spread 1	100S	100S03566	2017-6632-L	WCHDV	Wells Fargo Bank, N. A.	121,135.41	12/22/2017	12/22/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00320	2017-6691-L	DBDV	Deutsche Bank AG	23,444.73	12/29/2017	12/28/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00090-7	2017-6685-L	CITDV	Citibank, N.A.	18,756.20	12/28/2017	12/26/2024	GA
Call Spread	Secure	100C	100C03684	2018-6708-L	BNPDV	BNP Paribas	352,563.20	1/2/2018	12/30/2018	GA
Asian	Spread 1	100S	100S03571	2018-6707-L	BNPDV	BNP Paribas	73,525.76	1/2/2018	12/28/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00321	2018-6710-L	DBDV	Deutsche Bank AG	35,723.80	1/2/2018	12/28/2018	GA
Call Spread	Secure	100C	100C03685	2018-6733-L	CITDV	Citibank, N.A.	1,105,891.32	1/3/2018	12/31/2018	GA
Asian	Spread 1	100S	100S03572	2018-6735-L	CITDV	Citibank, N.A.	203,217.84	1/3/2018	12/31/2018	GA
Digital	Trigger	10PT	10PT00891	2018-6736-L	HSBDV	HSBC Bank USA, National Association	141,160.90	1/3/2018	12/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00322	2018-6730-L	DBDV	Deutsche Bank AG	36,586.56	1/3/2018	12/31/2018	GA
Digital	Trigger	10PT	10PT00892	2018-6748-L	CSBDV	Credit Suisse International	29,509.51	1/4/2018	1/2/2019	GA
Call Spread	Secure	100C	100C03686	2018-6749-L	RBCDV	Royal Bank of Canada	288,325.80	1/4/2018	1/2/2019	GA
Asian	Spread 1	100S	100S03573	2018-6751-L	RBCDV	Royal Bank of Canada	98,303.80	1/4/2018	1/3/2019	GA
Cliquet	MCI	100M	100M02369	2018-6752-L	GSIDV	Goldman Sachs International	69,716.98	1/4/2018	1/1/2019	GA
Cliquet	MCI	100M	100M02368	2018-6743-L	GSIDV	Goldman Sachs International	251,182.44	1/3/2018	12/31/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00323	2018-6753-L	DBDV	Deutsche Bank AG	36,150.52	1/4/2018	1/1/2019	GA
Call Spread	Secure	100C	100C03687	2018-6757-L	BARDV	Barclays Bank, PLC	335,290.39	1/5/2018	1/4/2019	GA
Asian	Spread 1	100S	100S03574	2018-6759-L	BARDV	Barclays Bank, PLC	106,027.12	1/5/2018	1/3/2019	GA
Cliquet	MCI	100M	100M02370	2018-6760-L	CSBDV	Credit Suisse International	57,044.27	1/5/2018	1/2/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00324	2018-6754-L	DBDV	Deutsche Bank AG	36,881.94	1/5/2018	1/4/2019	GA
Call Spread	Secure	100C	100C03688	2018-6773-L	NATDV	NATIXIS SA	319,930.26	1/8/2018	1/6/2019	GA
Asian	Spread 1	100S	100S03575	2018-6779-L	NATDV	NATIXIS SA	75,429.62	1/8/2018	1/1/2019	GA
Digital	Trigger	10PT	10PT00893	2018-6781-L	NATDV	NATIXIS SA	29,725.83	1/8/2018	1/5/2019	GA
Call Spread	Secure	100C	100C03689	2018-1383879-L	UBSDV	UBS AG	819,373.36	1/9/2018	1/7/2019	GA
Asian	Spread 1	100S	100S03576	2018-1383881-L	UBSDV	UBS AG	112,789.30	1/9/2018	1/6/2019	GA
Digital	Trigger	10PT	10PT00894	2018-1383864-L	CSBDV	Credit Suisse International	85,186.71	1/9/2018	1/7/2019	GA
Cliquet	MCI	100M	100M02372	2018-1383906-L	MSIDV	Morgan Stanley & Co International, PLC	162,762.55	1/9/2018	1/6/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00325	2018-1383905-L	DBDV	Deutsche Bank AG	33,617.29	1/9/2018	1/9/2019	GA
Call Spread	Secure	100C	100C03690	2018-1399615-L	NATDV	NATIXIS SA	376,950.60	1/10/2018	1/9/2019	GA
Call	Secure Par	100P	100P00789	2018-1399617-L	NATDV	NATIXIS SA	62,974.80	1/10/2018	1/3/2019	GA
Asian	Spread 1	100S	100S03577	2018-1399618-L	NATDV	NATIXIS SA	54,040.80	1/10/2018	1/7/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Cliquet	MCI	100M	100M02373	2018-1399647-L	DBDV	Deutsche Bank AG	77,409.08	1/10/2018	1/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00326	2018-1399610-L	DBDV	Deutsche Bank AG	36,379.02	1/10/2018	1/9/2019	GA
Digital	Trigger	10PT	10PT00895	2018-1402876-L	GSIDV	Goldman Sachs International	23,646.97	1/11/2018	1/9/2019	GA
Call Spread	Secure	100C	100C03691	2018-1402851-L	BOADV	Bank of America, N.A.	199,866.24	1/11/2018	1/10/2019	GA
Asian	Spread 1	100S	100S03578	2018-1402853-L	BOADV	Bank of America, N.A.	25,239.94	1/11/2018	1/9/2019	GA
Asian Call Spread	Regency	110R	110R01100	2018-1402854-L	BOADV	Bank of America, N.A.	40,995.72	1/11/2018	12/25/2018	GA
Cliquet	MCI	100M	100M02374	2018-1402881-L	CSBDV	Credit Suisse International	58,537.43	1/11/2018	1/9/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00327	2018-1402826-L	DBDV	Deutsche Bank AG	23,436.00	1/11/2018	1/10/2019	GA
Call Spread	Secure	100C	100C03692	2018-1406070-L	BARDV	Barclays Bank, PLC	333,639.90	1/12/2018	1/11/2019	GA
Asian	Spread 1	100S	100S03579	2018-1406072-L	BARDV	Barclays Bank, PLC	65,901.35	1/12/2018	1/10/2019	GA
Digital	Trigger	10PT	10PT00896	2018-1406077-L	NATDV	NATIXIS SA	39,386.33	1/12/2018	1/11/2019	GA
Cliquet	MCI	100M	100M02375	2018-1406079-L	MSIDV	Morgan Stanley & Co International, PLC	93,959.61	1/12/2018	1/9/2019	GA
Call Spread	Secure	100C	100C03693	2018-1409370-L	BARDV	Barclays Bank, PLC	303,352.52	1/16/2018	1/11/2019	GA
Asian	Spread 1	100S	100S03580	2018-1409372-L	BARDV	Barclays Bank, PLC	127,671.75	1/16/2018	1/10/2019	GA
Cliquet	MCI	100M	100M02376	2018-1409377-L	BOADV	Bank of America, N.A.	76,864.59	1/16/2018	1/11/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00328	2018-1409369-L	DBDV	Deutsche Bank AG	51,549.54	1/16/2018	1/12/2019	GA
Digital	Trigger	10PT	10PT00897	2018-1412689-L	GSIDV	Goldman Sachs International	136,432.31	1/17/2018	1/14/2019	GA
Call Spread	Secure	100C	100C03694	2018-1412685-L	NATDV	NATIXIS SA	1,061,966.88	1/17/2018	1/14/2019	GA
Asian	Spread 1	100S	100S03581	2018-1412688-L	NATDV	NATIXIS SA	227,496.84	1/17/2018	1/13/2019	GA
Cliquet	MCI	100M	100M02377	2018-1412692-L	DBDV	Deutsche Bank AG	240,597.37	1/17/2018	1/13/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00329	2018-1412683-L	DBDV	Deutsche Bank AG	75,104.64	1/17/2018	1/14/2019	GA
Call Spread	Secure	100C	100C03695	2018-1415938-L	HSBDV	HSBC Bank USA, National Association	235,737.81	1/18/2018	1/18/2019	GA
Asian	Spread 1	100S	100S03582	2018-1415940-L	HSBDV	HSBC Bank USA, National Association	85,846.45	1/18/2018	1/14/2019	GA
Cliquet	MCI	100M	100M02378	2018-1415941-L	UBSDV	UBS AG	79,347.37	1/18/2018	1/16/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00330	2018-1415942-L	DBDV	Deutsche Bank AG	35,815.13	1/18/2018	1/17/2019	GA
Call Spread	Secure	100C	100C03696	2018-1419196-L	SGDV	Societe Generale	197,283.30	1/19/2018	1/18/2019	GA
Asian	Spread 1	100S	100S03583	2018-1419197-L	SGDV	Societe Generale	45,717.33	1/19/2018	1/14/2019	GA
Digital	Trigger	10PT	10PT00898	2018-1419170-L	HSBDV	HSBC Bank USA, National Association	31,684.26	1/19/2018	1/15/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Cliquet	MCI	100M	100M02379	2018-1419169-L	UBSDV	UBS AG	62,006.04	1/19/2018	1/18/2019	GA
Cliquet	MCI	100M	100M02371	2018-6785-L	MSIDV	Morgan Stanley & Co International, PLC	53,995.14	1/8/2018	1/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01162	2018-4231-S	CITDV	Citibank, N.A.	34,500.00	1/2/2018	12/27/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01163	2018-4232-S	GSIDV	Goldman Sachs International	59,600.00	1/3/2018	12/31/2018	GA
Swaption	Interest Rate Benchmark	10RC	10RC01164	2018-4233-S	GSIDV	Goldman Sachs International	26,900.00	1/4/2018	1/2/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01165	2018-4280-S	GSIDV	Goldman Sachs International	23,900.00	1/8/2018	1/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01166	2018-4282-S	GSIDV	Goldman Sachs International	69,500.00	1/9/2018	1/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01167	2018-4283-S	GSIDV	Goldman Sachs International	27,400.00	1/10/2018	1/9/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01168	2018-4287-S	GSIDV	Goldman Sachs International	36,400.00	1/11/2018	1/10/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01169	2018-4414-S	GSIDV	Goldman Sachs International	25,400.00	1/16/2018	1/9/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01170	2018-4415-S	GSIDV	Goldman Sachs International	91,100.00	1/17/2018	1/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01171	2018-4416-S	GSIDV	Goldman Sachs International	33,200.00	1/18/2018	1/11/2019	GA
Call Spread	Secure	100C	100C03697	2018-1422443-L	SGDV	Societe Generale	379,012.20	1/22/2018	1/18/2019	GA
Asian	Spread 1	100S	100S03584	2018-1422445-L	SGDV	Societe Generale	125,683.80	1/22/2018	1/18/2019	GA
Cliquet	MCI	100M	100M02380	2018-1422438-L	CSBDV	Credit Suisse International	65,721.89	1/22/2018	1/19/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01172	2018-4437-S	GSIDV	Goldman Sachs International	75,500.00	1/23/2018	1/18/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00331	2018-1422452-L	DBDV	Deutsche Bank AG	45,364.80	1/22/2018	1/20/2019	GA
Call Spread	Secure	100C	100C03698	2018-1425711-L	WCHDV	Wells Fargo Bank, N. A.	901,496.34	1/23/2018	1/21/2019	GA
Asian	Spread 1	100S	100S03585	2018-1425714-L	WCHDV	Wells Fargo Bank, N. A.	205,104.63	1/23/2018	1/20/2019	GA
Call	Secure Par	100P	100P00790	2018-1425713-L	WCHDV	Wells Fargo Bank, N. A.	78,331.92	1/23/2018	1/15/2019	GA
Digital	Trigger	10PT	10PT00899	2018-1425723-L	GSIDV	Goldman Sachs International	96,607.23	1/23/2018	1/20/2019	GA
Cliquet	MCI	100M	100M02381	2018-1425724-L	CSBDV	Credit Suisse International	204,140.61	1/23/2018	1/20/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00332	2018-1425697-L	DBDV	Deutsche Bank AG	23,655.50	1/23/2018	1/19/2019	GA
Call Spread	Secure	100C	100C03699	2018-1428997-L	SGDV	Societe Generale	267,549.60	1/24/2018	1/24/2019	GA
Asian	Spread 1	100S	100S03586	2018-1428999-L	SGDV	Societe Generale	56,028.20	1/24/2018	1/23/2019	GA

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Digital	Trigger	10PT	10PT00900	2018-1428996-L	SGDV	Societe Generale	34,279.95	1/24/2018	1/20/2019	GA
Cliquet	MCI	100M	100M02382	2018-1429021-L	MSIDV	Morgan Stanley & Co International, PLC	94,064.30	1/24/2018	1/23/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00333	2018-1429000-L	DBDV	Deutsche Bank AG	34,615.68	1/24/2018	1/19/2019	GA
Call Spread	Secure	100C	100C03700	2018-1432298-L	WCHDV	Wells Fargo Bank, N. A.	247,210.76	1/25/2018	1/25/2019	GA
Asian	Spread 1	100S	100S03587	2018-1432300-L	WCHDV	Wells Fargo Bank, N. A.	134,081.44	1/25/2018	1/18/2019	GA
Asian Call Spread	Regency	110R	110R01101	2018-1432301-L	WCHDV	Wells Fargo Bank, N. A.	41,189.07	1/25/2018	1/21/2019	GA
Digital	Trigger	10PT	10PT00901	2018-1432309-L	GSIDV	Goldman Sachs International	28,706.13	1/25/2018	1/24/2019	GA
Cliquet	MCI	100M	100M02383	2018-1434188-L	CSBDV	Credit Suisse International	115,051.05	1/25/2018	1/23/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01173	2018-4446-S	GSIDV	Goldman Sachs International	32,500.00	1/24/2018	1/18/2019	GA
Call Spread	Secure	100C	100C03701	2018-1437443-L	GSIDV	Goldman Sachs International	383,966.10	1/26/2018	1/25/2019	GA
Asian	Spread 1	100S	100S03588	2018-1437445-L	GSIDV	Goldman Sachs International	147,163.98	1/26/2018	1/24/2019	GA
Digital	Trigger	10PT	10PT00902	2018-1437458-L	CSBDV	Credit Suisse International	33,871.05	1/26/2018	1/24/2019	GA
Cliquet	MCI	100M	100M02384	2018-1437460-L	UBSDV	UBS AG	66,142.88	1/26/2018	1/26/2019	GA
Basket	Envoy Cap	10EC	10EC02244	2018-6737-L	CITDV	Citibank, N.A.	21,416.98	1/3/2018	12/31/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-1	2018-6738-L	CITDV	Citibank, N.A.	5,386.82	1/3/2018	12/21/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-3	2018-6741-L	CITDV	Citibank, N.A.	3,918.56	1/3/2018	12/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-4	2018-6744-L	CITDV	Citibank, N.A.	3,489.35	1/3/2018	12/21/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-5	2018-6745-L	CITDV	Citibank, N.A.	3,138.04	1/3/2018	12/21/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-6	2018-6746-L	CITDV	Citibank, N.A.	2,837.12	1/3/2018	12/21/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-2	2018-6739-L	CITDV	Citibank, N.A.	4,487.04	1/3/2018	12/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00093-7	2018-6747-L	CITDV	Citibank, N.A.	17,721.16	1/3/2018	12/20/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-1	2018-6711-L	CITDV	Citibank, N.A.	8,524.84	1/2/2018	12/27/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-2	2018-6719-L	CITDV	Citibank, N.A.	7,330.86	1/2/2018	12/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-4	2018-6725-L	CITDV	Citibank, N.A.	5,857.18	1/2/2018	12/27/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-6	2018-6728-L	CITDV	Citibank, N.A.	4,823.67	1/2/2018	12/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-7	2018-6729-L	CITDV	Citibank, N.A.	30,168.11	1/2/2018	12/27/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-3	2018-6724-L	CITDV	Citibank, N.A.	6,514.17	1/2/2018	12/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00092-5	2018-6727-L	CITDV	Citibank, N.A.	5,305.50	1/2/2018	12/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-2	2018-6714-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,771.63	1/2/2018	12/24/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-3	2018-6715-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,002.98	1/2/2018	12/24/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-7	2018-6721-L	JPMDV	JPMORGAN CHASE BANK, N.A.	76,204.94	1/2/2018	12/24/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-1	2018-6713-L	JPMDV	JPMORGAN CHASE BANK, N.A.	19,251.68	1/2/2018	12/24/2018	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-4	2018-6716-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,592.08	1/2/2018	12/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-5	2018-6717-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,352.01	1/2/2018	12/23/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00036-6	2018-6718-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,259.28	1/2/2018	12/22/2023	GA
Basket	Envoy Cap	10EC	10EC02245	2018-6775-L	CITDV	Citibank, N.A.	33,338.07	1/8/2018	1/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-1	2018-6771-L	CITDV	Citibank, N.A.	5,124.18	1/8/2018	12/24/2018	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-2	2018-6774-L	CITDV	Citibank, N.A.	4,293.67	1/8/2018	12/24/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-3	2018-6778-L	CITDV	Citibank, N.A.	3,762.81	1/8/2018	12/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-4	2018-6782-L	CITDV	Citibank, N.A.	3,357.58	1/8/2018	12/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-5	2018-6783-L	CITDV	Citibank, N.A.	3,023.31	1/8/2018	12/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-6	2018-6784-L	CITDV	Citibank, N.A.	2,736.92	1/8/2018	12/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00094-7	2018-6786-L	CITDV	Citibank, N.A.	17,068.49	1/8/2018	12/24/2024	GA
Basket	Envoy Cap	10EC	10EC02246	2018-1409405-L	GSIDV	Goldman Sachs International	21,467.26	1/16/2018	1/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-2	2018-1383909-L	CITDV	Citibank, N.A.	3,888.95	1/9/2018	1/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-3	2018-1383910-L	CITDV	Citibank, N.A.	3,442.35	1/9/2018	1/8/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-6	2018-1383913-L	CITDV	Citibank, N.A.	2,533.89	1/9/2018	1/8/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-7	2018-1383914-L	CITDV	Citibank, N.A.	15,860.54	1/9/2018	1/8/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-1	2018-1383908-L	CITDV	Citibank, N.A.	4,547.82	1/9/2018	1/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-4	2018-1383911-L	CITDV	Citibank, N.A.	3,089.20	1/9/2018	1/7/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00095-5	2018-1383912-L	CITDV	Citibank, N.A.	2,792.62	1/9/2018	1/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-2	2018-1399641-L	CITDV	Citibank, N.A.	3,935.34	1/10/2018	1/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-3	2018-1399642-L	CITDV	Citibank, N.A.	3,485.93	1/10/2018	1/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-4	2018-1399643-L	CITDV	Citibank, N.A.	3,129.25	1/10/2018	1/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-5	2018-1399644-L	CITDV	Citibank, N.A.	2,829.27	1/10/2018	1/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-1	2018-1399640-L	CITDV	Citibank, N.A.	4,597.32	1/10/2018	1/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-6	2018-1399645-L	CITDV	Citibank, N.A.	2,568.02	1/10/2018	1/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-1	2018-1406103-L	CITDV	Citibank, N.A.	4,552.01	1/12/2018	1/2/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-2	2018-1406104-L	CITDV	Citibank, N.A.	3,785.19	1/12/2018	1/2/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-6	2018-1406108-L	CITDV	Citibank, N.A.	2,378.20	1/12/2018	1/2/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-3	2018-1406105-L	CITDV	Citibank, N.A.	3,302.12	1/12/2018	12/31/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-4	2018-1406106-L	CITDV	Citibank, N.A.	2,934.92	1/12/2018	12/31/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00097-5	2018-1406107-L	CITDV	Citibank, N.A.	2,635.16	1/12/2018	12/30/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-1	2018-1406089-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,634.06	1/12/2018	1/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-2	2018-1406090-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,254.07	1/12/2018	1/2/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-6	2018-1406094-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,347.93	1/12/2018	1/2/2024	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-3	2018-1406091-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,646.87	1/12/2018	12/31/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-4	2018-1406092-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,388.84	1/12/2018	12/31/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-5	2018-1406093-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,307.73	1/12/2018	12/30/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-1	2018-1409386-L	CITDV	Citibank, N.A.	5,224.42	1/16/2018	1/4/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-3	2018-1409388-L	CITDV	Citibank, N.A.	3,784.94	1/16/2018	1/4/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-4	2018-1409389-L	CITDV	Citibank, N.A.	3,363.85	1/16/2018	1/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-6	2018-1409391-L	CITDV	Citibank, N.A.	2,727.10	1/16/2018	1/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-5	2018-1409390-L	CITDV	Citibank, N.A.	3,019.89	1/16/2018	1/4/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-2	2018-1409387-L	CITDV	Citibank, N.A.	4,342.10	1/16/2018	1/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00098-7	2018-1409392-L	CITDV	Citibank, N.A.	17,083.40	1/16/2018	1/3/2025	GA
Basket	Envoy Cap	10EC	10EC02247	2018-1422450-L	CITDV	Citibank, N.A.	41,560.99	1/22/2018	1/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-3	2018-1412695-L	CITDV	Citibank, N.A.	5,473.95	1/17/2018	1/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-4	2018-1412696-L	CITDV	Citibank, N.A.	4,886.28	1/17/2018	1/12/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-5	2018-1412697-L	CITDV	Citibank, N.A.	4,400.67	1/17/2018	1/12/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-1	2018-1412693-L	CITDV	Citibank, N.A.	7,407.00	1/17/2018	1/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-2	2018-1412694-L	CITDV	Citibank, N.A.	6,238.12	1/17/2018	1/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-6	2018-1412698-L	CITDV	Citibank, N.A.	3,982.86	1/17/2018	1/12/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00099-7	2018-1412699-L	CITDV	Citibank, N.A.	24,910.74	1/17/2018	1/10/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-1	2018-1419178-L	CITDV	Citibank, N.A.	5,228.75	1/19/2018	1/17/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-2	2018-1419179-L	CITDV	Citibank, N.A.	4,473.81	1/19/2018	1/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-5	2018-1419182-L	CITDV	Citibank, N.A.	3,203.73	1/19/2018	1/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-6	2018-1419183-L	CITDV	Citibank, N.A.	2,904.68	1/19/2018	1/17/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-7	2018-1419184-L	CITDV	Citibank, N.A.	18,201.32	1/19/2018	1/17/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-3	2018-1419180-L	CITDV	Citibank, N.A.	3,958.68	1/19/2018	1/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00100-4	2018-1419181-L	CITDV	Citibank, N.A.	3,549.96	1/19/2018	1/14/2022	GA
Basket	Envoy Cap	10EC	10EC02248	2018-1425754-L	NATDV	NATIXIS SA	35,151.61	1/23/2018	1/21/2019	GA
Basket	Envoy Cap	10EC	10EC02249	2018-1437491-L	CITDV	Citibank, N.A.	28,807.65	1/26/2018	1/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-3	2018-1425727-L	CITDV	Citibank, N.A.	7,526.26	1/23/2018	1/19/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-4	2018-1425728-L	CITDV	Citibank, N.A.	6,703.88	1/23/2018	1/19/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-6	2018-1425730-L	CITDV	Citibank, N.A.	5,443.50	1/23/2018	1/19/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00334	2018-1437449-L	DBDV	Deutsche Bank AG	29,965.32	1/26/2018	1/29/2019	GA
Call Spread	Secure	100C	100C03702	2018-1440802-L	BOADV	Bank of America, N.A.	379,074.93	1/29/2018	1/28/2019	GA
Asian	Spread 1	100S	100S03589	2018-1440801-L	BOADV	Bank of America, N.A.	126,465.20	1/29/2018	1/24/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-3	2018-1440788-L	CITDV	Citibank, N.A.	5,021.16	1/29/2018	1/20/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-4	2018-1440789-L	CITDV	Citibank, N.A.	4,469.92	1/29/2018	1/20/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-5	2018-1440790-L	CITDV	Citibank, N.A.	4,015.22	1/29/2018	1/20/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-1	2018-1440786-L	CITDV	Citibank, N.A.	6,845.48	1/29/2018	1/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-2	2018-1440787-L	CITDV	Citibank, N.A.	5,741.25	1/29/2018	1/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-6	2018-1440791-L	CITDV	Citibank, N.A.	3,627.06	1/29/2018	1/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00103-7	2018-1440792-L	CITDV	Citibank, N.A.	22,668.11	1/29/2018	1/17/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-1	2018-1425725-L	CITDV	Citibank, N.A.	10,259.00	1/23/2018	1/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-2	2018-1425726-L	CITDV	Citibank, N.A.	8,602.66	1/23/2018	1/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-5	2018-1425729-L	CITDV	Citibank, N.A.	6,024.96	1/23/2018	1/19/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-1	2018-1429007-L	CITDV	Citibank, N.A.	5,475.29	1/24/2018	1/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-2	2018-1429008-L	CITDV	Citibank, N.A.	4,581.90	1/24/2018	1/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-6	2018-1429012-L	CITDV	Citibank, N.A.	2,893.76	1/24/2018	1/16/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-7	2018-1429013-L	CITDV	Citibank, N.A.	18,118.68	1/24/2018	1/16/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-3	2018-1429009-L	CITDV	Citibank, N.A.	4,008.15	1/24/2018	1/15/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-4	2018-1429010-L	CITDV	Citibank, N.A.	3,568.49	1/24/2018	1/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00102-5	2018-1429011-L	CITDV	Citibank, N.A.	3,206.18	1/24/2018	1/13/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-1	2018-1425715-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,788.24	1/23/2018	1/15/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-2	2018-1425716-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,536.01	1/23/2018	1/15/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-3	2018-1425717-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,966.38	1/23/2018	1/15/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-7	2018-1425721-L	JPMDV	JPMORGAN CHASE BANK, N.A.	67,347.79	1/23/2018	1/15/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-4	2018-1425718-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,686.43	1/23/2018	1/14/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-5	2018-1425719-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,607.78	1/23/2018	1/13/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00038-6	2018-1425720-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,649.58	1/23/2018	1/12/2024	GA
Swaption	Interest Rate Benchmark	10RC	10RC01174	2018-4455-S	GSIDV	Goldman Sachs International	31,800.00	1/26/2018	1/24/2019	GA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00022C	2018-1437446-L	GSIDV	Goldman Sachs International	22,391.02	1/26/2018	12/28/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00022P	2018-1437448-L	GSIDV	Goldman Sachs International	(16,421.92)	1/26/2018	12/28/2018	SA
Call Spread	Secure	100C	100C03703	2018-1444116-L	RBCDV	Royal Bank of Canada	783,405.84	1/30/2018	1/29/2019	GA
Asian	Spread 1	100S	100S03590	2018-1444118-L	RBCDV	Royal Bank of Canada	144,925.20	1/30/2018	1/27/2019	GA
Digital	Trigger	10PT	10PT00903	2018-1444115-L	CSBDV	Credit Suisse International	91,448.54	1/30/2018	1/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00096-7	2018-1399646-L	CITDV	Citibank, N.A.	16,071.66	1/10/2018	1/6/2025	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00097-7	2018-1406109-L	CITDV	Citibank, N.A.	14,906.91	1/12/2018	1/2/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00037-7	2018-1406095-L	JPMDV	JPMORGAN CHASE BANK, N.A.	65,054.18	1/12/2018	1/2/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00101-7	2018-1425731-L	CITDV	Citibank, N.A.	34,123.84	1/23/2018	1/17/2025	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00335	2018-1440777-L	DBDV	Deutsche Bank AG	55,798.00	1/29/2018	1/25/2019	GA
Cliquet	MCI	100M	100M02385	2018-1444169-L	CSBDV	Credit Suisse International	51,176.29	1/29/2018	1/28/2019	GA
Call Spread	Secure	100C	100C03704	2018-1447454-L	CITDV	Citibank, N.A.	265,097.76	1/31/2018	1/31/2019	GA
Asian	Spread 1	100S	100S03591	2018-1447456-L	CITDV	Citibank, N.A.	33,764.50	1/31/2018	1/29/2019	GA
Digital	Trigger	10PT	10PT00904	2018-1447453-L	CSBDV	Credit Suisse International	24,707.91	1/31/2018	1/28/2019	GA
Cliquet	MCI	100M	100M02386	2018-1444119-L	MSIDV	Morgan Stanley & Co International, PLC	178,692.96	1/30/2018	1/25/2019	GA
Basket	Envoy Cap	10EC	10EC02250	2018-1447487-L	NATDV	NATIXIS SA	47,292.82	1/31/2018	1/28/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01175	2018-4480-S	GSIDV	Goldman Sachs International	94,400.00	1/30/2018	1/25/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00336	2018-1444108-L	DBDV	Deutsche Bank AG	29,456.84	1/30/2018	1/29/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-1	2018-1444135-L	CITDV	Citibank, N.A.	6,790.19	1/30/2018	1/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-3	2018-1444137-L	CITDV	Citibank, N.A.	5,514.70	1/30/2018	1/28/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-4	2018-1444138-L	CITDV	Citibank, N.A.	5,010.05	1/30/2018	1/28/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-7	2018-1444141-L	CITDV	Citibank, N.A.	26,170.92	1/30/2018	1/28/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-2	2018-1444136-L	CITDV	Citibank, N.A.	6,097.58	1/30/2018	1/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-5	2018-1444139-L	CITDV	Citibank, N.A.	4,565.08	1/30/2018	1/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00104-6	2018-1444140-L	CITDV	Citibank, N.A.	4,166.86	1/30/2018	1/26/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-1	2018-1447469-L	CITDV	Citibank, N.A.	4,666.36	1/31/2018	1/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-2	2018-1447470-L	CITDV	Citibank, N.A.	4,105.86	1/31/2018	1/30/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-5	2018-1447473-L	CITDV	Citibank, N.A.	3,015.44	1/31/2018	1/30/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-6	2018-1447474-L	CITDV	Citibank, N.A.	2,743.83	1/31/2018	1/30/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-7	2018-1447475-L	CITDV	Citibank, N.A.	17,224.73	1/31/2018	1/30/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-3	2018-1447471-L	CITDV	Citibank, N.A.	3,679.37	1/31/2018	1/29/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00105-4	2018-1447472-L	CITDV	Citibank, N.A.	3,323.86	1/31/2018	1/28/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-1	2018-1444124-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,527.39	1/30/2018	1/23/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-2	2018-1444125-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,200.81	1/30/2018	1/23/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-5	2018-1444128-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,403.16	1/30/2018	1/23/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-6	2018-1444129-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,710.49	1/30/2018	1/23/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-7	2018-1444130-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,401.57	1/30/2018	1/23/2025	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-3	2018-1444126-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,139.54	1/30/2018	1/22/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00039-4	2018-1444127-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,213.09	1/30/2018	1/21/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00337	2018-1447452-L	DBDV	Deutsche Bank AG	18,770.05	1/31/2018	1/28/2019	GA
Call Spread	Secure	100C	100C03705	2018-1454138-L	CITDV	Citibank, N.A.	274,748.87	2/1/2018	1/31/2019	GA
Asian	Spread 1	100S	100S03592	2018-1454142-L	CITDV	Citibank, N.A.	33,512.21	2/1/2018	1/30/2019	GA
Digital	Trigger	10PT	10PT00905	2018-1454157-L	SGDV	Societe Generale	27,322.43	2/1/2018	1/31/2019	GA
Call Spread	Secure	100C	100C03706	2018-1454153-L	CITDV	Citibank, N.A.	368,505.00	2/2/2018	2/1/2019	GA
Asian	Spread 1	100S	100S03593	2018-1454156-L	CITDV	Citibank, N.A.	73,951.68	2/2/2018	1/31/2019	GA
Call	Secure Par	100P	100P00791	2018-1454155-L	CITDV	Citibank, N.A.	56,208.88	2/2/2018	1/25/2019	GA
Digital	Trigger	10PT	10PT00906	2018-1454167-L	NATDV	NATIXIS SA	37,400.73	2/2/2018	2/1/2019	GA
Cliquet	MCI	100M	100M02387	2018-1447460-L	MSIDV	Morgan Stanley & Co International, PLC	64,278.42	1/31/2018	1/31/2019	GA
Cliquet	MCI	100M	100M02388	2018-1454136-L	UBSDV	UBS AG	55,787.61	2/1/2018	1/31/2019	GA
Cliquet	MCI	100M	100M02389	2018-1454164-L	MSIDV	Morgan Stanley & Co International, PLC	76,202.12	2/2/2018	1/31/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01176	2018-4488-S	CITDV	Citibank, N.A.	38,600.00	2/1/2018	2/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00338	2018-1454143-L	DBDV	Deutsche Bank AG	21,660.75	2/2/2018	1/31/2019	GA
Cliquet	MCI	100M	100M02390	2018-1457547-L	DBDV	Deutsche Bank AG	48,775.13	2/5/2018	2/1/2019	GA
Basket	Envoy Cap	10EC	10EC02251	2018-1457548-L	CITDV	Citibank, N.A.	28,871.81	2/5/2018	2/1/2019	GA
Call Spread	Secure	100C	100C03707	2018-1457552-L	WCHDV	Wells Fargo Bank, N. A.	214,276.05	2/5/2018	2/1/2019	GA
Asian	Spread 1	100S	100S03594	2018-1457554-L	WCHDV	Wells Fargo Bank, N. A.	37,596.40	2/5/2018	1/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-1	2018-1457557-L	CITDV	Citibank, N.A.	3,615.42	2/5/2018	1/30/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-2	2018-1457558-L	CITDV	Citibank, N.A.	3,632.04	2/5/2018	1/30/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-5	2018-1457561-L	CITDV	Citibank, N.A.	2,982.92	2/5/2018	1/30/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-6	2018-1457562-L	CITDV	Citibank, N.A.	2,759.18	2/5/2018	1/30/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-7	2018-1457563-L	CITDV	Citibank, N.A.	17,577.68	2/5/2018	1/30/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-3	2018-1457559-L	CITDV	Citibank, N.A.	3,443.53	2/5/2018	1/29/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00106-4	2018-1457560-L	CITDV	Citibank, N.A.	3,215.00	2/5/2018	1/28/2022	GA
Call Spread	Secure	100C	100C03708	2018-1460911-L	WCHDV	Wells Fargo Bank, N. A.	924,944.46	2/6/2018	2/4/2019	GA
Asian	Spread 1	100S	100S03595	2018-1460913-L	WCHDV	Wells Fargo Bank, N. A.	113,800.05	2/6/2018	2/3/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01177	2018-4516-S	CITDV	Citibank, N.A.	26,100.00	2/5/2018	1/30/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01178	2018-4538-S	CITDV	Citibank, N.A.	66,700.00	2/6/2018	2/1/2019	GA
Cliquet	MCI	100M	100M02391	2018-1460906-L	GSIDV	Goldman Sachs International	148,027.20	2/6/2018	2/3/2019	GA
Digital	Trigger	10PT	10PT00907	2018-1460907-L	GSIDV	Goldman Sachs International	80,642.35	2/6/2018	2/4/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-1	2018-1460914-L	JPMDV	JPMORGAN CHASE BANK, N.A.	19,196.26	2/6/2018	2/1/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-3	2018-1460916-L	JPMDV	JPMORGAN CHASE BANK, N.A.	16,486.63	2/6/2018	2/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-4	2018-1460917-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,170.33	2/6/2018	2/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-5	2018-1460918-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,936.23	2/6/2018	2/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-6	2018-1460919-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,848.68	2/6/2018	2/1/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-2	2018-1460915-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,855.96	2/6/2018	1/31/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00040-7	2018-1460920-L	JPMDV	JPMORGAN CHASE BANK, N.A.	84,793.22	2/6/2018	1/31/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-1	2018-1460928-L	CITDV	Citibank, N.A.	10,118.57	2/6/2018	2/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-2	2018-1460929-L	CITDV	Citibank, N.A.	9,470.53	2/6/2018	2/5/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-3	2018-1460930-L	CITDV	Citibank, N.A.	8,721.83	2/6/2018	2/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-6	2018-1460933-L	CITDV	Citibank, N.A.	6,740.15	2/6/2018	2/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-7	2018-1460934-L	CITDV	Citibank, N.A.	42,507.81	2/6/2018	2/5/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-4	2018-1460931-L	CITDV	Citibank, N.A.	8,009.14	2/6/2018	2/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00107-5	2018-1460932-L	CITDV	Citibank, N.A.	7,349.63	2/6/2018	2/3/2023	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00339	2018-1460905-L	DBDV	Deutsche Bank AG	28,036.40	2/6/2018	2/3/2019	GA
Digital	Trigger	10PT	10PT00908	2018-1464312-L	CSBDV	Credit Suisse International	30,013.68	2/7/2018	2/4/2019	GA
Call Spread	Secure	100C	100C03709	2018-1464308-L	NATDV	NATIXIS SA	227,715.88	2/7/2018	2/6/2019	GA
Asian	Spread 1	100S	100S03596	2018-1464310-L	NATDV	NATIXIS SA	100,464.59	2/7/2018	2/5/2019	GA
Cliquet	MCI	100M	100M02392	2018-1464313-L	MSIDV	Morgan Stanley & Co International, PLC	54,806.67	2/7/2018	2/6/2019	GA
Basket	Envoy Cap	10EC	10EC02252	2018-1464322-L	CITDV	Citibank, N.A.	20,338.39	2/7/2018	2/4/2019	GA
Cliquet	MCI	100M	100M02367	2018-6726-L	GSIDV	Goldman Sachs International	72,006.77	1/2/2018	12/26/2018	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00340	2018-1464299-L	DBDV	Deutsche Bank AG	35,685.96	2/7/2018	2/6/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01179	2018-4539-S	CITDV	Citibank, N.A.	44,500.00	2/8/2018	2/7/2019	GA
Cliquet	MCI	100M	100M02393	2018-1467713-L	CSBDV	Credit Suisse International	53,891.11	2/8/2018	2/6/2019	GA
Call Spread	Secure	100C	100C03710	2018-1467692-L	BOADV	Bank of America, N.A.	318,762.24	2/8/2018	2/7/2019	GA
Asian	Spread 1	100S	100S03597	2018-1467694-L	BOADV	Bank of America, N.A.	34,549.20	2/8/2018	2/7/2019	GA
Digital	Trigger	10PT	10PT00909	2018-1467714-L	NATDV	NATIXIS SA	20,777.16	2/8/2018	2/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-1	2018-1467715-L	CITDV	Citibank, N.A.	4,178.23	2/8/2018	2/5/2019	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00108-2	2018-1467716-L	CITDV	Citibank, N.A.	3,719.93	2/8/2018	2/5/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-3	2018-1467717-L	CITDV	Citibank, N.A.	3,351.43	2/8/2018	2/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-6	2018-1467720-L	CITDV	Citibank, N.A.	2,514.46	2/8/2018	2/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-7	2018-1467721-L	CITDV	Citibank, N.A.	15,768.18	2/8/2018	2/5/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-4	2018-1467718-L	CITDV	Citibank, N.A.	3,036.56	2/8/2018	2/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00108-5	2018-1467719-L	CITDV	Citibank, N.A.	2,761.08	2/8/2018	2/3/2023	GA
Call Spread	Secure	100C	100C03711	2018-1471088-L	RBCDV	Royal Bank of Canada	272,226.29	2/9/2018	2/8/2019	GA
Asian	Spread 1	100S	100S03598	2018-1471090-L	RBCDV	Royal Bank of Canada	167,863.14	2/9/2018	2/6/2019	GA
Digital	Trigger	10PT	10PT00910	2018-1471092-L	GSIDV	Goldman Sachs International	18,330.16	2/9/2018	2/8/2019	GA
Cliquet	MCI	100M	100M02394	2018-1471091-L	DBDV	Deutsche Bank AG	86,974.04	2/9/2018	2/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00341	2018-1471072-L	DBDV	Deutsche Bank AG	25,915.05	2/9/2018	2/8/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01180	2018-4559-S	CITDV	Citibank, N.A.	27,800.00	2/12/2018	2/7/2019	GA
Cliquet	MCI	100M	100M02395	2018-1474451-L	GSIDV	Goldman Sachs International	61,060.33	2/12/2018	2/8/2019	GA
Asian	Spread 1	100S	100S03599	2018-1474456-L	BARDV	Barclays Bank, PLC	331,259.76	2/12/2018	2/8/2019	GA
Call Spread	Secure	100C	100C03712	2018-1474454-L	BARDV	Barclays Bank, PLC	355,269.14	2/12/2018	2/8/2019	GA
Call Spread	Secure	100C	100C03713	2018-1477836-L	CITDV	Citibank, N.A.	1,134,932.96	2/13/2018	2/11/2019	GA
Asian	Spread 1	100S	100S03600	2018-1477839-L	CITDV	Citibank, N.A.	368,123.14	2/13/2018	2/11/2019	GA
Call	Secure Par	100P	100P00792	2018-1477838-L	CITDV	Citibank, N.A.	60,545.10	2/13/2018	2/6/2019	GA
Digital	Trigger	10PT	10PT00911	2018-1477863-L	NATDV	NATIXIS SA	95,182.69	2/13/2018	2/12/2019	GA
Cliquet	MCI	100M	100M02396	2018-1477866-L	MSIDV	Morgan Stanley & Co International, PLC	163,581.46	2/13/2018	2/10/2019	GA
Basket	Envoy Cap	10EC	10EC02253	2018-1477870-L	GSIDV	Goldman Sachs International	55,554.91	2/13/2018	2/14/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00342	2018-1477840-L	DBDV	Deutsche Bank AG	48,293.70	2/13/2018	2/10/2019	GA
Call Spread	Secure	100C	100C03714	2018-1481258-L	CITDV	Citibank, N.A.	284,725.35	2/14/2018	2/12/2019	GA
Asian	Spread 1	100S	100S03601	2018-1481260-L	CITDV	Citibank, N.A.	112,587.78	2/14/2018	2/12/2019	GA
Digital	Trigger	10PT	10PT00912	2018-1481266-L	CSBDV	Credit Suisse International	26,172.92	2/14/2018	2/13/2019	GA
Cliquet	MCI	100M	100M02397	2018-1481267-L	GSIDV	Goldman Sachs International	82,192.92	2/14/2018	2/10/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00343	2018-1481257-L	DBDV	Deutsche Bank AG	27,823.50	2/14/2018	2/7/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-2	2018-1484700-L	CITDV	Citibank, N.A.	2,436.92	2/15/2018	2/3/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-3	2018-1484701-L	CITDV	Citibank, N.A.	2,282.49	2/15/2018	2/3/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-4	2018-1484702-L	CITDV	Citibank, N.A.	2,115.23	2/15/2018	2/3/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-5	2018-1484703-L	CITDV	Citibank, N.A.	1,952.31	2/15/2018	2/3/2023	GA

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JRNY-CITI	Citi Vol Control	CITI	CITI00109-7	2018-1484705-L	CITDV	Citibank, N.A.	11,396.71	2/15/2018	2/3/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-1	2018-1484699-L	CITDV	Citibank, N.A.	2,491.75	2/15/2018	2/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00109-6	2018-1484704-L	CITDV	Citibank, N.A.	1,798.55	2/15/2018	2/2/2024	GA
Call Spread	Secure	100C	100C03715	2018-1484905-L	NATDV	NATIXIS SA	271,653.36	2/15/2018	2/15/2019	GA
Asian	Spread 1	100S	100S03602	2018-1484907-L	NATDV	NATIXIS SA	66,901.72	2/15/2018	2/12/2019	GA
Digital	Trigger	10PT	10PT00913	2018-1484914-L	CSBDV	Credit Suisse International	29,347.19	2/15/2018	2/14/2019	GA
Cliquet	MCI	100M	100M02398	2018-1484908-L	MSIDV	Morgan Stanley & Co International, PLC	57,701.13	2/15/2018	2/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01181	2018-4561-S	GSIDV	Goldman Sachs International	43,500.00	2/13/2018	2/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01182	2018-4573-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,500.00	2/14/2018	2/15/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-1	2018-1488513-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,498.10	2/16/2018	2/6/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-2	2018-1488514-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,219.40	2/16/2018	2/6/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-5	2018-1488517-L	JPMDV	JPMORGAN CHASE BANK, N.A.	6,714.72	2/16/2018	2/6/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-7	2018-1488519-L	JPMDV	JPMORGAN CHASE BANK, N.A.	41,220.96	2/16/2018	2/6/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-3	2018-1488515-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,246.81	2/16/2018	2/5/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-4	2018-1488516-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,430.54	2/16/2018	2/4/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00041-6	2018-1488518-L	JPMDV	JPMORGAN CHASE BANK, N.A.	6,104.44	2/16/2018	2/6/2024	GA
Call Spread	Secure	100C	100C03716	2018-1488520-L	SGDV	Societe Generale	162,534.16	2/16/2018	2/18/2019	GA
Asian	Spread 1	100S	100S03603	2018-1488522-L	SGDV	Societe Generale	77,003.25	2/16/2018	2/12/2019	GA
Cliquet	MCI	100M	100M02399	2018-1488523-L	UBSDV	UBS AG	35,119.36	2/16/2018	2/15/2019	GA
Call Spread	Secure	100C	100C03717	2018-1491606-L	BARDV	Barclays Bank, PLC	391,982.99	2/20/2018	2/15/2019	GA
Asian	Spread 1	100S	100S03604	2018-1491610-L	BARDV	Barclays Bank, PLC	159,527.19	2/20/2018	2/13/2019	GA
Digital	Trigger	10PT	10PT00914	2018-1491604-L	CSBDV	Credit Suisse International	50,232.01	2/20/2018	2/14/2019	GA
Cliquet	MCI	100M	100M02400	2018-1491603-L	DBDV	Deutsche Bank AG	78,324.89	2/20/2018	2/16/2019	GA
Basket	Envoy Cap	10EC	10EC02254	2018-1491616-L	NATDV	NATIXIS SA	37,160.25	2/20/2018	2/8/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01183	2018-4598-S	CITDV	Citibank, N.A.	55,400.00	2/20/2018	2/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00344	2018-1491589-L	DBDV	Deutsche Bank AG	44,116.80	2/20/2018	2/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-1	2018-1491625-L	CITDV	Citibank, N.A.	4,469.81	2/20/2018	2/13/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-2	2018-1491626-L	CITDV	Citibank, N.A.	3,909.01	2/20/2018	2/13/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-5	2018-1491629-L	CITDV	Citibank, N.A.	2,848.78	2/20/2018	2/13/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-6	2018-1491630-L	CITDV	Citibank, N.A.	2,587.64	2/20/2018	2/13/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-7	2018-1491631-L	CITDV	Citibank, N.A.	16,206.94	2/20/2018	2/13/2025	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-3	2018-1491627-L	CITDV	Citibank, N.A.	3,491.12	2/20/2018	2/12/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00110-4	2018-1491628-L	CITDV	Citibank, N.A.	3,146.41	2/20/2018	2/11/2022	GA
Swaption	Interest Rate Benchmark	10RC	10RC01184	2018-4600-S	CITDV	Citibank, N.A.	71,000.00	2/21/2018	2/15/2019	GA
Call Spread	Secure	100C	100C03718	2018-1496451-L	SGDV	Societe Generale	1,152,272.34	2/21/2018	2/18/2019	GA
Asian	Spread 1	100S	100S03605	2018-1496453-L	SGDV	Societe Generale	355,193.34	2/21/2018	2/17/2019	GA
Asian Call Spread	Regency	110R	110R01102	2018-1496454-L	SGDV	Societe Generale	34,189.77	2/21/2018	2/7/2019	GA
Digital	Trigger	10PT	10PT00915	2018-1496470-L	NATDV	NATIXIS SA	98,380.40	2/21/2018	2/15/2019	GA
Cliquet	MCI	100M	100M02401	2018-1496469-L	DBDV	Deutsche Bank AG	231,333.79	2/21/2018	2/18/2019	GA
Basket	Envoy Cap	10EC	10EC02255	2018-1496472-L	GSIDV	Goldman Sachs International	45,220.62	2/21/2018	2/15/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00345	2018-1496457-L	DBDV	Deutsche Bank AG	32,904.78	2/21/2018	2/17/2019	GA
Call Spread	Secure	100C	100C03719	2018-1499631-L	GSIDV	Goldman Sachs International	396,016.62	2/22/2018	2/21/2019	GA
Asian	Spread 1	100S	100S03606	2018-1499633-L	GSIDV	Goldman Sachs International	66,000.80	2/22/2018	2/22/2019	GA
Cliquet	MCI	100M	100M02402	2018-1499625-L	CSBDV	Credit Suisse International	66,051.90	2/22/2018	2/24/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00346	2018-1499626-L	DBDV	Deutsche Bank AG	19,673.06	2/22/2018	2/21/2019	GA
Call Spread	Secure	100C	100C03720	2018-1502939-L	GSIDV	Goldman Sachs International	494,038.37	2/23/2018	2/20/2019	GA
Asian	Spread 1	100S	100S03607	2018-1502945-L	GSIDV	Goldman Sachs International	102,887.40	2/23/2018	2/22/2019	GA
Call	Secure Par	100P	100P00793	2018-1502944-L	GSIDV	Goldman Sachs International	68,579.78	2/23/2018	2/20/2019	GA
Digital	Trigger	10PT	10PT00916	2018-1502949-L	CSBDV	Credit Suisse International	54,747.42	2/23/2018	2/22/2019	GA
Cliquet	MCI	100M	100M02403	2018-1502948-L	MSIDV	Morgan Stanley & Co International, PLC	87,622.76	2/23/2018	2/21/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-3	2018-1502952-L	CITDV	Citibank, N.A.	3,538.79	2/23/2018	2/17/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-5	2018-1502954-L	CITDV	Citibank, N.A.	2,853.87	2/23/2018	2/17/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-1	2018-1502950-L	CITDV	Citibank, N.A.	4,703.57	2/23/2018	2/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-2	2018-1502951-L	CITDV	Citibank, N.A.	4,012.74	2/23/2018	2/14/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-6	2018-1502955-L	CITDV	Citibank, N.A.	2,583.63	2/23/2018	2/16/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-7	2018-1502956-L	CITDV	Citibank, N.A.	16,145.06	2/23/2018	2/14/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00111-4	2018-1502953-L	CITDV	Citibank, N.A.	3,166.20	2/23/2018	2/17/2022	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00347	2018-1502934-L	DBDV	Deutsche Bank AG	28,909.92	2/23/2018	2/22/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01185	2018-4601-S	GSIDV	Goldman Sachs International	30,600.00	2/23/2018	3/7/2019	GA
Digital	Trigger	10PT	10PT00917	2018-1506054-L	CSBDV	Credit Suisse International	23,432.99	2/26/2018	2/21/2019	GA
Call Spread	Secure	100C	100C03721	2018-1506085-L	WCHDV	Wells Fargo Bank, N.A.	369,785.60	2/26/2018	2/22/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03608	2018-1506068-L	WCHDV	Wells Fargo Bank, N. A.	130,226.66	2/26/2018	2/19/2019	GA
Cliquet	MCI	100M	100M02404	2018-1506053-L	GSIDV	Goldman Sachs International	71,876.22	2/26/2018	2/21/2019	GA
Basket	Envoy Cap	10EC	10EC02256	2018-1506087-L	BARDV	Barclays Bank, PLC	20,584.46	2/26/2018	2/22/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00348	2018-1506040-L	DBDV	Deutsche Bank AG	22,623.90	2/26/2018	2/19/2019	GA
Call Spread	Secure	100C	100C03722	2018-1509237-L	WCHDV	Wells Fargo Bank, N. A.	1,074,762.50	2/27/2018	2/25/2019	GA
Asian	Spread 1	100S	100S03609	2018-1509239-L	WCHDV	Wells Fargo Bank, N. A.	315,579.15	2/27/2018	2/24/2019	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00031C	2018-1509240-L	WCHDV	Wells Fargo Bank, N. A.	17,788.29	2/27/2018	2/20/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00031P	2018-1509242-L	WCHDV	Wells Fargo Bank, N. A.	(17,189.38)	2/27/2018	2/20/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00015C	2018-1509243-L	WCHDV	Wells Fargo Bank, N. A.	22,144.10	2/27/2018	12/18/2018	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00015P	2018-1509245-L	WCHDV	Wells Fargo Bank, N. A.	(11,516.90)	2/27/2018	12/18/2018	SA
Digital	Trigger	10PT	10PT00918	2018-1509255-L	CSBDV	Credit Suisse International	68,695.74	2/27/2018	2/25/2019	GA
Cliquet	MCI	100M	100M02405	2018-1509256-L	MSIDV	Morgan Stanley & Co International, PLC	173,860.37	2/27/2018	2/25/2019	GA
Basket	Envoy Cap	10EC	10EC02257	2018-1509281-L	NATDV	NATIXIS SA	32,084.08	2/27/2018	2/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-3	2018-1509268-L	CITDV	Citibank, N.A.	4,324.13	2/27/2018	2/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-4	2018-1509269-L	CITDV	Citibank, N.A.	3,890.79	2/27/2018	2/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-5	2018-1509270-L	CITDV	Citibank, N.A.	3,520.32	2/27/2018	2/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-6	2018-1509271-L	CITDV	Citibank, N.A.	3,195.59	2/27/2018	2/23/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-1	2018-1509266-L	CITDV	Citibank, N.A.	5,582.50	2/27/2018	2/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-2	2018-1509267-L	CITDV	Citibank, N.A.	4,857.42	2/27/2018	2/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00112-7	2018-1509272-L	CITDV	Citibank, N.A.	20,042.29	2/27/2018	2/21/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-3	2018-1509276-L	JPMDV	JPMORGAN CHASE BANK, N.A.	19,013.23	2/27/2018	2/23/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-4	2018-1509277-L	JPMDV	JPMORGAN CHASE BANK, N.A.	17,095.53	2/27/2018	2/23/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-5	2018-1509278-L	JPMDV	JPMORGAN CHASE BANK, N.A.	15,435.80	2/27/2018	2/23/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-6	2018-1509279-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,012.22	2/27/2018	2/23/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-1	2018-1509274-L	JPMDV	JPMORGAN CHASE BANK, N.A.	24,571.73	2/27/2018	2/22/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-2	2018-1509275-L	JPMDV	JPMORGAN CHASE BANK, N.A.	21,396.39	2/27/2018	2/21/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00042-7	2018-1509280-L	JPMDV	JPMORGAN CHASE BANK, N.A.	95,165.88	2/27/2018	2/21/2025	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Swaption	Interest Rate Benchmark	10RC	10RC01186	2018-4616-S	CITDV	Citibank, N.A.	99,750.00	2/27/2018	2/22/2019	GA
Call Spread	Secure	100C	100C03723	2018-1512405-L	BARDV	Barclays Bank, PLC	326,732.28	2/28/2018	2/27/2019	GA
Asian	Spread 1	100S	100S03610	2018-1512407-L	BARDV	Barclays Bank, PLC	56,942.86	2/28/2018	2/26/2019	GA
Digital	Trigger	10PT	10PT00919	2018-1512413-L	GSIDV	Goldman Sachs International	25,161.93	2/28/2018	2/28/2019	GA
Cliquet	MCI	100M	100M02406	2018-1512414-L	GSIDV	Goldman Sachs International	69,232.80	2/28/2018	2/27/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00349	2018-1509254-L	DBDV	Deutsche Bank AG	49,183.20	2/27/2018	2/25/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00350	2018-1512408-L	DBDV	Deutsche Bank AG	30,656.13	2/28/2018	2/25/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01187	2018-4617-S	WCHDV	Wells Fargo Bank, N. A.	26,960.00	2/28/2018	2/26/2019	GA
Call Spread	Secure	100C	100C03724	2018-1518832-L	GSIDV	Goldman Sachs International	250,015.37	3/1/2018	2/28/2019	GA
Asian	Spread 1	100S	100S03611	2018-1518835-L	GSIDV	Goldman Sachs International	39,113.84	3/1/2018	2/26/2019	GA
Cliquet	MCI	100M	100M02407	2018-1518831-L	GSIDV	Goldman Sachs International	40,166.86	3/1/2018	2/28/2019	GA
Digital	Trigger	10PT	10PT00920	2018-1518842-L	CSBDV	Credit Suisse International	25,723.00	3/1/2018	2/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-1	2018-1518844-L	CITDV	Citibank, N.A.	4,829.45	3/1/2018	2/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-3	2018-1518846-L	CITDV	Citibank, N.A.	3,837.63	3/1/2018	2/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-4	2018-1518847-L	CITDV	Citibank, N.A.	3,470.40	3/1/2018	2/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-5	2018-1518848-L	CITDV	Citibank, N.A.	3,151.98	3/1/2018	2/22/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-6	2018-1518849-L	CITDV	Citibank, N.A.	2,869.65	3/1/2018	2/22/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-2	2018-1518845-L	CITDV	Citibank, N.A.	4,274.62	3/1/2018	2/21/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00113-7	2018-1518850-L	CITDV	Citibank, N.A.	18,005.54	3/1/2018	2/21/2025	GA
Call Spread	Secure	100C	100C03725	2018-1518852-L	WCHDV	Wells Fargo Bank, N. A.	521,230.28	3/2/2018	3/1/2019	GA
Asian	Spread 1	100S	100S03612	2018-1518854-L	WCHDV	Wells Fargo Bank, N. A.	109,199.33	3/2/2018	2/28/2019	GA
Digital	Trigger	10PT	10PT00921	2018-1518884-L	CSBDV	Credit Suisse International	31,152.42	3/2/2018	3/1/2019	GA
Cliquet	MCI	100M	100M02408	2018-1518885-L	MSIDV	Morgan Stanley & Co International, PLC	81,270.75	3/2/2018	3/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00351	2018-1518870-L	DBDV	Deutsche Bank AG	45,244.08	3/2/2018	3/1/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01188	2018-4638-S	GSIDV	Goldman Sachs International	40,760.00	3/2/2018	2/28/2019	GA
Call Spread	Secure	100C	100C03726	2018-1522023-L	CITDV	Citibank, N.A.	376,311.92	3/5/2018	3/1/2019	GA
Asian	Spread 1	100S	100S03613	2018-1522026-L	CITDV	Citibank, N.A.	152,425.00	3/5/2018	2/27/2019	GA
Call	Secure Par	100P	100P00794	2018-1522025-L	CITDV	Citibank, N.A.	67,708.29	3/5/2018	2/21/2019	GA
Cliquet	MCI	100M	100M02409	2018-1522021-L	MSIDV	Morgan Stanley & Co International, PLC	49,855.28	3/5/2018	3/3/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Basket	Envoy Cap	10EC	10EC02258	2018-1522031-L	BARDV	Barclays Bank, PLC	23,354.01	3/5/2018	3/1/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01189	2018-4656-S	GSIDV	Goldman Sachs International	61,800.00	3/6/2018	3/1/2019	GA
Call Spread	Secure	100C	100C03727	2018-1525156-L	BOADV	Bank of America, N.A.	1,162,240.96	3/6/2018	3/4/2019	GA
Asian	Spread 1	100S	100S03614	2018-1525158-L	BOADV	Bank of America, N.A.	170,235.88	3/6/2018	3/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-1	2018-1525161-L	CITDV	Citibank, N.A.	6,442.79	3/6/2018	3/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-3	2018-1525163-L	CITDV	Citibank, N.A.	4,896.45	3/6/2018	3/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-4	2018-1525164-L	CITDV	Citibank, N.A.	4,389.27	3/6/2018	3/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-5	2018-1525165-L	CITDV	Citibank, N.A.	3,961.27	3/6/2018	3/1/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-2	2018-1525162-L	CITDV	Citibank, N.A.	5,532.81	3/6/2018	2/28/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-7	2018-1525167-L	CITDV	Citibank, N.A.	22,488.18	3/6/2018	2/28/2025	GA
Digital	Trigger	10PT	10PT00922	2018-1525168-L	SGDV	Societe Generale	123,282.63	3/6/2018	3/4/2019	GA
Cliquet	MCI	100M	100M02410	2018-1525169-L	UBSDV	UBS AG	188,074.22	3/6/2018	3/4/2019	GA
Basket	Envoy Cap	10EC	10EC02259	2018-1525184-L	CITDV	Citibank, N.A.	28,415.04	3/6/2018	3/4/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00352	2018-1525155-L	DBDV	Deutsche Bank AG	42,016.80	3/6/2018	2/27/2019	GA
Cliquet	MCI	100M	100M02411	2018-1528307-L	GSIDV	Goldman Sachs International	54,308.23	3/7/2018	3/5/2019	GA
Call Spread	Secure	100C	100C03728	2018-1528308-L	BOADV	Bank of America, N.A.	294,537.34	3/7/2018	3/8/2019	GA
Asian	Spread 1	100S	100S03615	2018-1528310-L	BOADV	Bank of America, N.A.	33,177.48	3/7/2018	3/5/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00353	2018-1528306-L	DBDV	Deutsche Bank AG	31,139.10	3/7/2018	3/6/2019	GA
Call Spread	Secure	100C	100C03729	2018-1531447-L	SGDV	Societe Generale	540,492.75	3/8/2018	3/7/2019	GA
Asian	Spread 1	100S	100S03616	2018-1531449-L	SGDV	Societe Generale	82,211.62	3/8/2018	3/5/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01190	2018-4658-S	GSIDV	Goldman Sachs International	35,000.00	3/8/2018	3/7/2019	GA
Cliquet	MCI	100M	100M02412	2018-1531463-L	MSIDV	Morgan Stanley & Co International, PLC	57,651.20	3/8/2018	3/6/2019	GA
Digital	Trigger	10PT	10PT00923	2018-1531464-L	CSBDV	Credit Suisse International	72,325.48	3/8/2018	3/7/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-1	2018-1531467-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,204.56	3/8/2018	3/1/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-3	2018-1531469-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,348.26	3/8/2018	3/1/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-4	2018-1531470-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,332.98	3/8/2018	3/1/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-5	2018-1531471-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,446.13	3/8/2018	3/1/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-2	2018-1531468-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,563.34	3/8/2018	2/28/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-7	2018-1531473-L	JPMDV	JPMORGAN CHASE BANK, N.A.	52,344.00	3/8/2018	2/28/2025	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00354	2018-1531455-L	DBDV	Deutsche Bank AG	31,952.34	3/8/2018	3/4/2019	GA

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Call Spread	Secure	100C	100C03730	2018-1534626-L	SGDV	Societe Generale	423,620.65	3/9/2018	3/7/2019	GA
Asian	Spread 1	100S	100S03617	2018-1534628-L	SGDV	Societe Generale	76,250.80	3/9/2018	3/8/2019	GA
Cliquet	MCI	100M	100M02413	2018-1534629-L	GSIDV	Goldman Sachs International	47,578.91	3/9/2018	3/8/2019	GA
Basket	Envoy Cap	10EC	10EC02260	2018-1534635-L	CITDV	Citibank, N.A.	22,477.49	3/9/2018	3/7/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00355	2018-1534630-L	DBDV	Deutsche Bank AG	16,742.40	3/9/2018	3/6/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01191	2018-4675-S	GSIDV	Goldman Sachs International	23,700.00	3/12/2018	3/7/2019	GA
Cliquet	MCI	100M	100M02414	2018-1537844-L	BOADV	Bank of America, N.A.	63,843.87	3/12/2018	3/8/2019	GA
Digital	Trigger	10PT	10PT00924	2018-1537847-L	CSBDV	Credit Suisse International	33,079.89	3/12/2018	3/3/2019	GA
Call Spread	Secure	100C	100C03731	2018-1537848-L	SGDV	Societe Generale	308,553.57	3/12/2018	3/8/2019	GA
Asian	Spread 1	100S	100S03618	2018-1537850-L	SGDV	Societe Generale	48,978.82	3/12/2018	3/9/2019	GA
Asian Call Spread	Advantage 3	310A	310A00069	2018-1537853-L	SGDV	Societe Generale	63,234.22	3/12/2018	4/9/2020	GA
Swaption	Interest Rate Benchmark	10RC	10RC01192	2018-4676-S	GSIDV	Goldman Sachs International	69,800.00	3/13/2018	3/8/2019	GA
Digital	Trigger	10PT	10PT00925	2018-1541035-L	SGDV	Societe Generale	101,457.10	3/13/2018	3/10/2019	GA
Call Spread	Secure	100C	100C03732	2018-1541026-L	WCHDV	Wells Fargo Bank, N. A.	1,031,940.00	3/13/2018	3/11/2019	GA
Asian	Spread 1	100S	100S03619	2018-1541029-L	WCHDV	Wells Fargo Bank, N. A.	92,876.53	3/13/2018	3/11/2019	GA
Call	Secure Par	100P	100P00795	2018-1541028-L	WCHDV	Wells Fargo Bank, N. A.	86,255.80	3/13/2018	3/7/2019	GA
Cliquet	MCI	100M	100M02415	2018-1541055-L	GSIDV	Goldman Sachs International	228,789.34	3/13/2018	3/12/2019	GA
Basket	Envoy Cap	10EC	10EC02261	2018-1541056-L	BARDV	Barclays Bank, PLC	59,706.56	3/13/2018	3/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-1	2018-1541060-L	CITDV	Citibank, N.A.	6,255.17	3/13/2018	3/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-2	2018-1541061-L	CITDV	Citibank, N.A.	5,314.58	3/13/2018	3/4/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-3	2018-1541062-L	CITDV	Citibank, N.A.	4,681.07	3/13/2018	3/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-6	2018-1541065-L	CITDV	Citibank, N.A.	3,413.39	3/13/2018	3/4/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-7	2018-1541066-L	CITDV	Citibank, N.A.	21,362.81	3/13/2018	3/5/2025	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00356	2018-1541011-L	DBDV	Deutsche Bank AG	43,721.37	3/13/2018	3/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-4	2018-1541063-L	CITDV	Citibank, N.A.	4,185.73	3/13/2018	3/4/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00115-5	2018-1541064-L	CITDV	Citibank, N.A.	3,772.18	3/13/2018	3/3/2023	GA
Cliquet	MCI	100M	100M02416	2018-1544156-L	MSIDV	Morgan Stanley & Co International, PLC	57,605.27	3/14/2018	3/10/2019	GA
Digital	Trigger	10PT	10PT00926	2018-1544158-L	GSIDV	Goldman Sachs International	20,220.34	3/14/2018	3/13/2019	GA
Call Spread	Secure	100C	100C03733	2018-1544160-L	CITDV	Citibank, N.A.	281,958.60	3/14/2018	3/12/2019	GA
Asian	Spread 1	100S	100S03620	2018-1544162-L	CITDV	Citibank, N.A.	30,246.21	3/14/2018	3/13/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00357	2018-1544143-L	DBDV	Deutsche Bank AG	22,279.40	3/14/2018	3/13/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01193	2018-4677-S	GSIDV	Goldman Sachs International	36,100.00	3/15/2018	3/13/2019	GA
Digital	Trigger	10PT	10PT00927	2018-1547253-L	CSBDV	Credit Suisse International	36,470.45	3/15/2018	3/13/2019	GA
Call Spread	Secure	100C	100C03734	2018-1547250-L	CITDV	Citibank, N.A.	470,367.36	3/15/2018	3/14/2019	GA
Asian	Spread 1	100S	100S03621	2018-1547252-L	CITDV	Citibank, N.A.	78,687.81	3/15/2018	3/13/2019	GA
Cliquet	MCI	100M	100M02417	2018-1547257-L	MSIDV	Morgan Stanley & Co International, PLC	66,792.62	3/15/2018	3/14/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00358	2018-1547243-L	DBDV	Deutsche Bank AG	20,560.32	3/15/2018	3/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-1	2018-1547260-L	CITDV	Citibank, N.A.	3,758.84	3/15/2018	3/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-2	2018-1547261-L	CITDV	Citibank, N.A.	3,245.40	3/15/2018	3/11/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-3	2018-1547262-L	CITDV	Citibank, N.A.	2,882.33	3/15/2018	3/11/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-4	2018-1547263-L	CITDV	Citibank, N.A.	2,589.29	3/15/2018	3/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-6	2018-1547265-L	CITDV	Citibank, N.A.	2,124.40	3/15/2018	3/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-7	2018-1547266-L	CITDV	Citibank, N.A.	13,327.21	3/15/2018	3/11/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00116-5	2018-1547264-L	CITDV	Citibank, N.A.	2,341.58	3/15/2018	3/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00114-6	2018-1525166-L	CITDV	Citibank, N.A.	3,588.59	3/6/2018	3/1/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00043-6	2018-1531472-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,684.15	3/8/2018	3/1/2024	GA
Call Spread	Secure	100C	100C03735	2018-1550337-L	WCHDV	Wells Fargo Bank, N. A.	295,869.84	3/16/2018	3/15/2019	GA
Asian	Spread 1	100S	100S03622	2018-1550339-L	WCHDV	Wells Fargo Bank, N. A.	47,016.33	3/16/2018	3/15/2019	GA
Cliquet	MCI	100M	100M02418	2018-1550343-L	MSIDV	Morgan Stanley & Co International, PLC	49,878.38	3/16/2018	3/14/2019	GA
Basket	Envoy Cap	10EC	10EC02262	2018-1550367-L	CITDV	Citibank, N.A.	25,363.28	3/16/2018	3/15/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-3	2018-1550348-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,089.32	3/16/2018	3/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-4	2018-1550349-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,997.71	3/16/2018	3/9/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-5	2018-1550350-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,054.53	3/16/2018	3/9/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-6	2018-1550351-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,253.84	3/16/2018	3/8/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-1	2018-1550346-L	JPMDV	JPMORGAN CHASE BANK, N.A.	14,183.16	3/16/2018	3/8/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-2	2018-1550347-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,399.11	3/16/2018	3/6/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00044-7	2018-1550352-L	JPMDV	JPMORGAN CHASE BANK, N.A.	56,017.40	3/16/2018	3/7/2025	GA
Digital	Trigger	10PT	10PT00928	2018-1553438-L	CSBDV	Credit Suisse International	30,181.43	3/19/2018	3/15/2019	GA
Call Spread	Secure	100C	100C03736	2018-1553439-L	WCHDV	Wells Fargo Bank, N. A.	398,674.50	3/19/2018	3/15/2019	GA
Asian	Spread 1	100S	100S03623	2018-1553443-L	WCHDV	Wells Fargo Bank, N. A.	31,373.84	3/19/2018	3/15/2019	GA
Asian Call Spread	Regency	110R	110R01103	2018-1553444-L	WCHDV	Wells Fargo Bank, N. A.	31,459.76	3/19/2018	3/4/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Cliquet	MCI	100M	100M02419	2018-1553437-L	MSIDV	Morgan Stanley & Co International, PLC	70,984.52	3/19/2018	3/16/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00359	2018-1553436-L	DBDV	Deutsche Bank AG	17,811.00	3/19/2018	3/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01194	2018-4691-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	28,600.00	3/19/2018	3/15/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-2	2018-1553450-L	CITDV	Citibank, N.A.	3,291.83	3/19/2018	3/10/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-3	2018-1553451-L	CITDV	Citibank, N.A.	2,933.99	3/19/2018	3/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-4	2018-1553452-L	CITDV	Citibank, N.A.	2,642.75	3/19/2018	3/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-7	2018-1553455-L	CITDV	Citibank, N.A.	13,623.94	3/19/2018	3/10/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-1	2018-1553449-L	CITDV	Citibank, N.A.	3,786.25	3/19/2018	3/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-5	2018-1553453-L	CITDV	Citibank, N.A.	2,393.03	3/19/2018	3/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00117-6	2018-1553454-L	CITDV	Citibank, N.A.	2,174.89	3/19/2018	3/8/2024	GA
Digital	Trigger	10PT	10PT00929	2018-1556546-L	SGDV	Societe Generale	81,079.48	3/20/2018	3/18/2019	GA
Call Spread	Secure	100C	100C03737	2018-1556548-L	RBCDV	Royal Bank of Canada	1,030,147.32	3/20/2018	3/18/2019	GA
Asian	Spread 1	100S	100S03624	2018-1556550-L	RBCDV	Royal Bank of Canada	35,294.60	3/20/2018	3/18/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01195	2018-4692-S	GSIDV	Goldman Sachs International	44,200.00	3/20/2018	3/18/2019	GA
Cliquet	MCI	100M	100M02420	2018-1556547-L	MSIDV	Morgan Stanley & Co International, PLC	146,286.46	3/20/2018	3/18/2019	GA
Basket	Envoy Cap	10EC	10EC02263	2018-1556557-L	NATDV	NATIXIS SA	66,290.27	3/20/2018	3/15/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00360	2018-1556545-L	DBDV	Deutsche Bank AG	29,009.50	3/20/2018	3/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-1	2018-1559642-L	CITDV	Citibank, N.A.	3,994.29	3/21/2018	3/19/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-2	2018-1559643-L	CITDV	Citibank, N.A.	3,488.98	3/21/2018	3/19/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-3	2018-1559644-L	CITDV	Citibank, N.A.	3,113.52	3/21/2018	3/19/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-6	2018-1559647-L	CITDV	Citibank, N.A.	2,307.02	3/21/2018	3/19/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-7	2018-1559648-L	CITDV	Citibank, N.A.	14,484.80	3/21/2018	3/19/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-4	2018-1559645-L	CITDV	Citibank, N.A.	2,804.57	3/21/2018	3/18/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00118-5	2018-1559646-L	CITDV	Citibank, N.A.	2,540.46	3/21/2018	3/17/2023	GA
Digital	Trigger	10PT	10PT00930	2018-1559663-L	NATDV	NATIXIS SA	25,943.17	3/21/2018	3/20/2019	GA
Call Spread	Secure	100C	100C03738	2018-1559657-L	HSBDV	HSBC Bank USA, National Association	247,229.85	3/21/2018	3/19/2019	GA
Asian	Spread 1	100S	100S03625	2018-1559659-L	HSBDV	HSBC Bank USA, National Association	67,062.57	3/21/2018	3/18/2019	GA
Cliquet	MCI	100M	100M02421	2018-1559662-L	BOADV	Bank of America, N.A.	60,138.47	3/21/2018	3/19/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00361	2018-1559636-L	DBDV	Deutsche Bank AG	34,819.47	3/21/2018	3/24/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01196	2018-4696-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	26,200.00	3/22/2018	3/20/2019	GA
Call Spread	Secure	100C	100C03739	2018-1562781-L	GSIDV	Goldman Sachs International	377,369.10	3/22/2018	3/22/2019	GA
Asian	Spread 1	100S	100S03626	2018-1562783-L	GSIDV	Goldman Sachs International	11,690.50	3/22/2018	3/21/2019	GA
Digital	Trigger	10PT	10PT00931	2018-1562787-L	GSIDV	Goldman Sachs International	34,186.69	3/22/2018	3/20/2019	GA
Cliquet	MCI	100M	100M02422	2018-1562789-L	GSIDV	Goldman Sachs International	46,903.65	3/22/2018	3/21/2019	GA
Basket	Envoy Cap	10EC	10EC02264	2018-1562793-L	CSBDV	Credit Suisse International	21,653.75	3/22/2018	3/20/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00362	2018-1562780-L	DBDV	Deutsche Bank AG	21,691.44	3/22/2018	3/20/2019	GA
Asian	Spread 1	100S	100S03627	2018-1565878-L	MSIDV	Morgan Stanley & Co International, PLC	9,755.60	3/23/2018	3/24/2019	GA
Digital	Trigger	10PT	10PT00932	2018-1565891-L	CSBDV	Credit Suisse International	23,415.10	3/23/2018	3/20/2019	GA
Cliquet	MCI	100M	100M02423	2018-1565888-L	MSIDV	Morgan Stanley & Co International, PLC	42,406.30	3/23/2018	3/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01197	2018-4714-S	GSIDV	Goldman Sachs International	17,200.00	3/26/2018	3/22/2019	GA
Call Spread	Secure	100C	100C03741	2018-1568976-L	RBCDV	Royal Bank of Canada	383,455.28	3/26/2018	3/22/2019	GA
Asian	Spread 1	100S	100S03628	2018-1568978-L	RBCDV	Royal Bank of Canada	26,672.25	3/26/2018	3/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-2	2018-1568986-L	CITDV	Citibank, N.A.	3,897.74	3/26/2018	3/23/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-3	2018-1568987-L	CITDV	Citibank, N.A.	3,471.57	3/26/2018	3/23/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-4	2018-1568988-L	CITDV	Citibank, N.A.	3,123.83	3/26/2018	3/23/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-5	2018-1568989-L	CITDV	Citibank, N.A.	2,827.94	3/26/2018	3/23/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-1	2018-1568985-L	CITDV	Citibank, N.A.	4,488.30	3/26/2018	3/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-6	2018-1568990-L	CITDV	Citibank, N.A.	2,569.14	3/26/2018	3/22/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00119-7	2018-1568991-L	CITDV	Citibank, N.A.	16,094.34	3/26/2018	3/21/2025	GA
Cliquet	MCI	100M	100M02424	2018-1568972-L	MSIDV	Morgan Stanley & Co International, PLC	68,486.44	3/26/2018	3/23/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00363	2018-1568956-L	DBDV	Deutsche Bank AG	30,655.20	3/26/2018	3/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01198	2018-4715-S	GSIDV	Goldman Sachs International	46,200.00	3/27/2018	3/25/2019	GA
Call Spread	Secure	100C	100C03742	2018-1572101-L	SGDV	Societe Generale	993,589.68	3/27/2018	3/25/2019	GA
Asian	Spread 1	100S	100S03629	2018-1572104-L	SGDV	Societe Generale	173,205.63	3/27/2018	3/25/2019	GA
Call	Secure Par	100P	100P00796	2018-1572103-L	SGDV	Societe Generale	72,800.86	3/27/2018	3/19/2019	GA
Digital	Trigger	10PT	10PT00933	2018-1572115-L	BARDV	Barclays Bank, PLC	100,587.36	3/27/2018	3/24/2019	GA

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Cliquet Basket	MCI	100M	100M02425	2018-1572117-L	GSIDV	Goldman Sachs International	177,160.49	3/27/2018	3/25/2019	GA
	Envoy Cap	10EC	10EC02265	2018-1572127-L	GSIDV	Goldman Sachs International	63,989.61	3/27/2018	3/22/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00364	2018-1572105-L	DBDV	Deutsche Bank AG	31,849.54	3/27/2018	3/25/2019	GA
Digital	Trigger	10PT	10PT00934	2018-1575227-L	GSIDV	Goldman Sachs International	30,639.04	3/28/2018	3/22/2019	GA
Cliquet	MCI	100M	100M02426	2018-1575230-L	GSIDV	Goldman Sachs International	38,860.18	3/28/2018	3/27/2019	GA
Call Spread	Secure	100C	100C03743	2018-1575231-L	WCHDV	Wells Fargo Bank, N. A.	228,823.00	3/28/2018	3/27/2019	GA
Asian	Spread 1	100S	100S03630	2018-1575233-L	WCHDV	Wells Fargo Bank, N. A.	41,412.24	3/28/2018	3/23/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01199	2018-4740-S	WCHDV	Wells Fargo Bank, N. A.	30,500.00	3/29/2018	3/28/2019	GA
Call Spread	Secure	100C	100C03744	2018-1578355-L	SGDV	Societe Generale	625,530.00	3/29/2018	3/27/2019	GA
Asian	Spread 1	100S	100S03631	2018-1578357-L	SGDV	Societe Generale	66,896.02	3/29/2018	3/27/2019	GA
Digital	Trigger	10PT	10PT00935	2018-1578363-L	HSBDV	HSBC Bank USA, National Association	54,307.23	3/29/2018	3/28/2019	GA
Cliquet	MCI	100M	100M02427	2018-1578364-L	GSIDV	Goldman Sachs International	56,319.27	3/29/2018	3/28/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-1	2018-1578369-L	CITDV	Citibank, N.A.	7,282.64	3/29/2018	3/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-2	2018-1578370-L	CITDV	Citibank, N.A.	6,235.34	3/29/2018	3/27/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-5	2018-1578373-L	CITDV	Citibank, N.A.	4,467.12	3/29/2018	3/27/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-6	2018-1578374-L	CITDV	Citibank, N.A.	4,051.09	3/29/2018	3/27/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-7	2018-1578375-L	CITDV	Citibank, N.A.	25,386.99	3/29/2018	3/27/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-3	2018-1578371-L	CITDV	Citibank, N.A.	5,517.76	3/29/2018	3/26/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00120-4	2018-1578372-L	CITDV	Citibank, N.A.	4,947.43	3/29/2018	3/25/2022	GA
Call Spread	Secure	100C	100C03745	2018-1585879-L	WCHDV	Wells Fargo Bank, N. A.	305,648.64	4/2/2018	3/29/2019	GA
Asian	Spread 1	100S	100S03632	2018-1585881-L	WCHDV	Wells Fargo Bank, N. A.	15,010.05	4/2/2018	3/29/2019	GA
Digital	Trigger	10PT	10PT00936	2018-1585886-L	NATDV	NATIXIS SA	33,314.38	4/2/2018	3/28/2019	GA
Cliquet	MCI	100M	100M02428	2018-1585889-L	UBSDV	UBS AG	29,913.30	4/2/2018	3/28/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00365	2018-1578352-L	DBDV	Deutsche Bank AG	32,092.92	3/29/2018	4/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00366	2018-1585885-L	DBDV	Deutsche Bank AG	13,100.20	4/2/2018	3/22/2019	GA
Call Spread	Secure	100C	100C03740	2018-1565876-L	MSIDV	Morgan Stanley & Co International, PLC	287,287.35	3/23/2018	3/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01200	2018-4761-S	GSIDV	Goldman Sachs International	71,100.00	4/3/2018	3/29/2019	GA
Call Spread	Secure	100C	100C03746	2018-1585971-L	NATDV	NATIXIS SA	1,320,743.49	4/3/2018	3/29/2019	GA
Asian	Spread 1	100S	100S03633	2018-1585973-L	NATDV	NATIXIS SA	76,332.16	4/3/2018	4/2/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00937	2018-1585980-L	SGDV	Societe Generale	111,053.18	4/3/2018	3/29/2019	GA
Cliquet	MCI	100M	100M02429	2018-1585981-L	UBSDV	UBS AG	223,183.89	4/3/2018	3/31/2019	GA
Basket	Envoy Cap	10EC	10EC02266	2018-1585984-L	BARDV	Barclays Bank, PLC	55,191.10	4/3/2018	3/29/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00367	2018-1585970-L	DBDV	Deutsche Bank AG	44,605.08	4/3/2018	3/26/2019	GA
Call Spread	Secure	100C	100C03747	2018-1589116-L	NATDV	NATIXIS SA	319,774.98	4/4/2018	4/3/2019	GA
Asian	Spread 1	100S	100S03634	2018-1589118-L	NATDV	NATIXIS SA	83,194.15	4/4/2018	3/31/2019	GA
Digital	Trigger	10PT	10PT00938	2018-1589119-L	HSBDV	HSBC Bank USA, National Association	24,996.58	4/4/2018	4/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-1	2018-1589124-L	CITDV	Citibank, N.A.	3,422.78	4/4/2018	4/1/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-2	2018-1589125-L	CITDV	Citibank, N.A.	2,966.73	4/4/2018	4/1/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-3	2018-1589126-L	CITDV	Citibank, N.A.	2,639.94	4/4/2018	4/1/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-4	2018-1589127-L	CITDV	Citibank, N.A.	2,375.02	4/4/2018	4/1/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-6	2018-1589129-L	CITDV	Citibank, N.A.	1,952.74	4/4/2018	4/1/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-7	2018-1589130-L	CITDV	Citibank, N.A.	12,253.29	4/4/2018	4/1/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00121-5	2018-1589128-L	CITDV	Citibank, N.A.	2,150.30	4/4/2018	3/31/2023	GA
Cliquet	MCI	100M	100M02430	2018-1589123-L	GSIDV	Goldman Sachs International	45,272.89	4/4/2018	3/30/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00368	2018-1589114-L	DBDV	Deutsche Bank AG	22,620.59	4/4/2018	4/1/2019	GA
Digital	Trigger	10PT	10PT00939	2018-1592295-L	GSIDV	Goldman Sachs International	45,006.54	4/5/2018	4/4/2019	GA
Call Spread	Secure	100C	100C03748	2018-1592289-L	GSIDV	Goldman Sachs International	506,748.20	4/5/2018	4/4/2019	GA
Call	Secure Par	100P	100P00797	2018-1592291-L	GSIDV	Goldman Sachs International	94,164.45	4/5/2018	4/1/2019	GA
Asian	Spread 1	100S	100S03635	2018-1592292-L	GSIDV	Goldman Sachs International	61,952.00	4/5/2018	4/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01201	2018-4765-S	WCHDV	Wells Fargo Bank, N. A.	29,300.00	4/5/2018	4/2/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-7	2018-1592303-L	JPMDV	JPMORGAN CHASE BANK, N.A.	53,473.09	4/5/2018	3/24/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-5	2018-1592301-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,643.56	4/5/2018	3/24/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-4	2018-1592300-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,545.04	4/5/2018	3/24/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-3	2018-1592299-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,585.24	4/5/2018	3/24/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-2	2018-1592298-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,862.40	4/5/2018	3/24/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-1	2018-1592297-L	JPMDV	JPMORGAN CHASE BANK, N.A.	13,693.24	4/5/2018	3/22/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00045-6	2018-1592302-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,886.92	4/5/2018	3/22/2024	GA
Cliquet	MCI	100M	100M02431	2018-1592296-L	BOADV	Bank of America, N.A.	78,350.86	4/5/2018	4/4/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00369	2018-1592287-L	DBDV	Deutsche Bank AG	30,286.32	4/5/2018	4/3/2019	GA
Call Spread	Secure	100C	100C03749	2018-1598676-L	BOADV	Bank of America, N.A.	298,896.89	4/6/2018	4/5/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03636	2018-1598678-L	BOADV	Bank of America, N.A.	34,075.65	4/6/2018	4/6/2019	GA
Cliquet	MCI	100M	100M02432	2018-1595548-L	BOADV	Bank of America, N.A.	70,727.62	4/6/2018	4/4/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01202	2018-4782-S	GSIDV	Goldman Sachs International	16,700.00	4/9/2018	4/5/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00370	2018-1595547-L	DBDV	Deutsche Bank AG	19,263.72	4/6/2018	4/4/2019	GA
Digital	Trigger	10PT	10PT00940	2018-1598701-L	HSBDV	HSBC Bank USA, National Association	30,500.83	4/9/2018	4/5/2019	GA
Call Spread	Secure	100C	100C03750	2018-1598697-L	BOADV	Bank of America, N.A.	320,766.74	4/9/2018	4/5/2019	GA
Asian	Spread 1	100S	100S03637	2018-1598699-L	BOADV	Bank of America, N.A.	32,114.66	4/9/2018	4/8/2019	GA
Cliquet	MCI	100M	100M02433	2018-1598700-L	UBSDV	UBS AG	36,445.09	4/9/2018	4/5/2019	GA
Basket	Envoy Cap	10EC	10EC02267	2018-1598707-L	BARDV	Barclays Bank, PLC	30,726.95	4/9/2018	4/5/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01203	2018-4783-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	30,000.00	4/10/2018	4/8/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-2	2018-1601874-L	CITDV	Citibank, N.A.	4,673.35	4/10/2018	4/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-3	2018-1601875-L	CITDV	Citibank, N.A.	4,150.71	4/10/2018	4/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-4	2018-1601876-L	CITDV	Citibank, N.A.	3,729.82	4/10/2018	4/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-5	2018-1601877-L	CITDV	Citibank, N.A.	3,373.45	4/10/2018	4/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-1	2018-1601873-L	CITDV	Citibank, N.A.	5,417.70	4/10/2018	4/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-6	2018-1601878-L	CITDV	Citibank, N.A.	3,063.26	4/10/2018	4/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00122-7	2018-1601879-L	CITDV	Citibank, N.A.	19,187.92	4/10/2018	4/4/2025	GA
Call Spread	Secure	100C	100C03751	2018-1601870-L	BOADV	Bank of America, N.A.	1,207,768.80	4/10/2018	4/8/2019	GA
Asian	Spread 1	100S	100S03638	2018-1601872-L	BOADV	Bank of America, N.A.	151,061.76	4/10/2018	4/8/2019	GA
Digital	Trigger	10PT	10PT00941	2018-1601891-L	HSBDV	HSBC Bank USA, National Association	70,586.10	4/10/2018	4/8/2019	GA
Cliquet	MCI	100M	100M02434	2018-1601890-L	MSIDV	Morgan Stanley & Co International, PLC	183,344.27	4/10/2018	4/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00371	2018-1601864-L	DBDV	Deutsche Bank AG	55,893.44	4/10/2018	4/6/2019	GA
Digital	Trigger	10PT	10PT00942	2018-1605062-L	GSIDV	Goldman Sachs International	21,615.56	4/11/2018	4/9/2019	GA
Call Spread	Secure	100C	100C03752	2018-1605057-L	CSBDV	Credit Suisse International	387,485.42	4/11/2018	4/9/2019	GA
Asian	Spread 1	100S	100S03639	2018-1605059-L	CSBDV	Credit Suisse International	110,858.16	4/11/2018	4/1/2019	GA
Asian Call Spread	Regency	110R	110R01104	2018-1605060-L	CSBDV	Credit Suisse International	38,222.84	4/11/2018	3/30/2019	GA
Cliquet	MCI	100M	100M02435	2018-1605066-L	BOADV	Bank of America, N.A.	70,509.32	4/11/2018	4/10/2019	GA
Basket	Envoy Cap	10EC	10EC02268	2018-1605070-L	NATDV	NATIXIS SA	23,303.66	4/11/2018	4/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00372	2018-1605056-L	DBDV	Deutsche Bank AG	26,835.05	4/11/2018	4/7/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00943	2018-1608260-L	CSBDV	Credit Suisse International	57,864.11	4/12/2018	4/10/2019	GA
Asian	Spread 1	100S	100S03640	2018-1608259-L	BOADV	Bank of America, N.A.	50,044.72	4/12/2018	4/13/2019	GA
Cliquet	MCI	100M	100M02436	2018-1608261-L	DBDV	Deutsche Bank AG	62,094.53	4/12/2018	4/10/2019	GA
Basket	Envoy Cap	10EC	10EC02269	2018-1608266-L	NATDV	NATIXIS SA	29,286.19	4/12/2018	4/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01204	2018-4876-S	WCHDV	Wells Fargo Bank, N. A.	23,500.00	4/12/2018	4/10/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00373	2018-1608252-L	DBDV	Deutsche Bank AG	46,881.92	4/12/2018	4/7/2019	GA
Call Spread	Secure	100C	100C03754	2018-1611547-L	HSBDV	HSBC Bank USA, National Association	341,691.35	4/13/2018	4/11/2019	GA
Asian	Spread 1	100S	100S03641	2018-1611549-L	HSBDV	HSBC Bank USA, National Association	36,031.37	4/13/2018	4/9/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-2	2018-1611565-L	CITDV	Citibank, N.A.	3,597.82	4/13/2018	4/6/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-3	2018-1611566-L	CITDV	Citibank, N.A.	3,206.43	4/13/2018	4/6/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-4	2018-1611567-L	CITDV	Citibank, N.A.	2,887.46	4/13/2018	4/6/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-5	2018-1611568-L	CITDV	Citibank, N.A.	2,615.62	4/13/2018	4/6/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-1	2018-1611564-L	CITDV	Citibank, N.A.	4,141.02	4/13/2018	4/5/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-6	2018-1611569-L	CITDV	Citibank, N.A.	2,377.74	4/13/2018	4/5/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00123-7	2018-1611570-L	CITDV	Citibank, N.A.	14,907.11	4/13/2018	4/4/2025	GA
Digital	Trigger	10PT	10PT00944	2018-1611571-L	CSBDV	Credit Suisse International	24,387.38	4/13/2018	4/10/2019	GA
Cliquet	MCI	100M	100M02437	2018-1611572-L	GSIDV	Goldman Sachs International	67,610.42	4/13/2018	4/10/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00374	2018-1611541-L	DBDV	Deutsche Bank AG	16,450.76	4/13/2018	4/12/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01205	2018-4900-S	WCHDV	Wells Fargo Bank, N. A.	19,150.00	4/16/2018	4/12/2019	GA
Call Spread	Secure	100C	100C03755	2018-1614787-L	HSBDV	HSBC Bank USA, National Association	465,517.08	4/16/2018	4/12/2019	GA
Asian	Spread 1	100S	100S03642	2018-1614790-L	HSBDV	HSBC Bank USA, National Association	46,231.79	4/16/2018	4/13/2019	GA
Cliquet	MCI	100M	100M02438	2018-1614796-L	MSIDV	Morgan Stanley & Co International, PLC	90,954.26	4/16/2018	4/12/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00375	2018-1614780-L	DBDV	Deutsche Bank AG	25,108.48	4/16/2018	4/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-1	2018-1614797-L	CITDV	Citibank, N.A.	3,818.27	4/16/2018	4/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-4	2018-1614800-L	CITDV	Citibank, N.A.	2,642.93	4/16/2018	4/11/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-5	2018-1614801-L	CITDV	Citibank, N.A.	2,391.98	4/16/2018	4/11/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-6	2018-1614802-L	CITDV	Citibank, N.A.	2,172.81	4/16/2018	4/11/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-7	2018-1614803-L	CITDV	Citibank, N.A.	13,628.65	4/16/2018	4/11/2025	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-2	2018-1614798-L	CITDV	Citibank, N.A.	3,306.52	4/16/2018	4/9/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00124-3	2018-1614799-L	CITDV	Citibank, N.A.	2,939.67	4/16/2018	4/9/2021	GA
Swaption	Interest Rate Benchmark	10RC	10RC01206	2018-4924-S	GSIDV	Goldman Sachs International	39,000.00	4/17/2018	4/15/2019	GA
Call Spread	Secure	100C	100C03756	2018-1618003-L	WCHDV	Wells Fargo Bank, N. A.	1,214,298.00	4/17/2018	4/15/2019	GA
Call	Secure Par	100P	100P00798	2018-1618005-L	WCHDV	Wells Fargo Bank, N. A.	87,736.32	4/17/2018	4/12/2019	GA
Asian	Spread 1	100S	100S03643	2018-1618006-L	WCHDV	Wells Fargo Bank, N. A.	114,822.40	4/17/2018	4/14/2019	GA
Digital	Trigger	10PT	10PT00945	2018-1618016-L	HSBDV	HSBC Bank USA, National Association	134,125.26	4/17/2018	4/12/2019	GA
Cliquet	MCI	100M	100M02439	2018-1618015-L	MSIDV	Morgan Stanley & Co International, PLC	187,596.00	4/17/2018	4/15/2019	GA
Basket	Envoy Cap	10EC	10EC02270	2018-1618020-L	GSIDV	Goldman Sachs International	56,963.02	4/17/2018	4/12/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-1	2018-1618022-L	CITDV	Citibank, N.A.	3,829.91	4/17/2018	4/16/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-2	2018-1618023-L	CITDV	Citibank, N.A.	3,288.81	4/17/2018	4/16/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-3	2018-1618024-L	CITDV	Citibank, N.A.	2,913.20	4/17/2018	4/16/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-6	2018-1618027-L	CITDV	Citibank, N.A.	2,142.74	4/17/2018	4/16/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-7	2018-1618028-L	CITDV	Citibank, N.A.	13,454.09	4/17/2018	4/16/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-4	2018-1618025-L	CITDV	Citibank, N.A.	2,615.08	4/17/2018	4/14/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00125-5	2018-1618026-L	CITDV	Citibank, N.A.	2,362.84	4/17/2018	4/14/2023	GA
Swaption	Interest Rate Benchmark	10RC	10RC01207	2018-4925-S	GSIDV	Goldman Sachs International	18,500.00	4/18/2018	4/12/2019	GA
Digital	Trigger	10PT	10PT00946	2018-1621240-L	HSBDV	HSBC Bank USA, National Association	28,980.53	4/18/2018	4/12/2019	GA
Call Spread	Secure	100C	100C03757	2018-1621237-L	NATDV	NATIXIS SA	376,300.32	4/18/2018	4/15/2019	GA
Asian	Spread 1	100S	100S03644	2018-1621239-L	NATDV	NATIXIS SA	91,958.30	4/18/2018	4/21/2019	GA
Cliquet	MCI	100M	100M02440	2018-1621247-L	DBDV	Deutsche Bank AG	61,378.23	4/18/2018	4/16/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00377	2018-1621248-L	DBDV	Deutsche Bank AG	64,778.91	4/18/2018	4/9/2019	GA
Call Spread	Secure	100C	100C03758	2018-1624436-L	WCHDV	Wells Fargo Bank, N. A.	404,777.54	4/19/2018	4/18/2019	GA
Asian	Spread 1	100S	100S03645	2018-1624438-L	WCHDV	Wells Fargo Bank, N. A.	17,466.79	4/19/2018	4/23/2019	GA
Digital	Trigger	10PT	10PT00947	2018-1624439-L	HSBDV	HSBC Bank USA, National Association	45,173.87	4/19/2018	4/21/2019	GA
Cliquet	MCI	100M	100M02441	2018-1624445-L	BOADV	Bank of America, N.A.	63,735.23	4/19/2018	4/17/2019	GA
Basket	Envoy Cap	10EC	10EC02271	2018-1624450-L	CITDV	Citibank, N.A.	32,453.78	4/19/2018	4/17/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00378	2018-1624435-L	DBDV	Deutsche Bank AG	36,819.50	4/19/2018	4/4/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-1	2018-1627661-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,966.02	4/20/2018	4/9/2019	GA

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JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-2	2018-1627662-L	JPMDV	JPMORGAN CHASE BANK, N.A.	11,180.31	4/20/2018	4/9/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-3	2018-1627663-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,933.71	4/20/2018	4/9/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-6	2018-1627666-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,345.88	4/20/2018	4/9/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-7	2018-1627667-L	JPMDV	JPMORGAN CHASE BANK, N.A.	49,379.11	4/20/2018	4/9/2025	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-4	2018-1627664-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,886.33	4/20/2018	4/8/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00046-5	2018-1627665-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,055.55	4/20/2018	4/6/2023	GA
Call Spread	Secure	100C	100C03759	2018-1627669-L	CITDV	Citibank, N.A.	317,468.37	4/20/2018	4/18/2019	GA
Asian	Spread 1	100S	100S03646	2018-1627671-L	CITDV	Citibank, N.A.	21,125.46	4/20/2018	4/18/2019	GA
Cliquet	MCI	100M	100M02442	2018-1627668-L	BOADV	Bank of America, N.A.	61,437.76	4/20/2018	4/18/2019	GA
Call Spread	Secure	100C	100C03753	2018-1608257-L	BOADV	Bank of America, N.A.	531,801.48	4/12/2018	4/11/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00376	2018-1618002-L	DBDV	Deutsche Bank AG	21,224.23	4/17/2018	4/13/2019	GA
Call Spread	Secure	100C	100C03760	2018-1630877-L	CITDV	Citibank, N.A.	366,330.50	4/23/2018	4/8/2019	GA
Asian	Spread 1	100S	100S03647	2018-1630879-L	CITDV	Citibank, N.A.	75,760.46	4/23/2018	4/20/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01208	2018-4945-S	SGDV	Societe Generale	26,258.00	4/23/2018	4/18/2019	GA
Cliquet	MCI	100M	100M02443	2018-1630874-L	MSIDV	Morgan Stanley & Co International, PLC	51,866.66	4/23/2018	4/19/2019	GA
Digital	Trigger	10PT	10PT00948	2018-1630876-L	HSBDV	HSBC Bank USA, National Association	35,015.15	4/23/2018	4/26/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00379	2018-1630872-L	DBDV	Deutsche Bank AG	97,639.30	4/23/2018	4/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-1	2018-1630880-L	CITDV	Citibank, N.A.	6,947.96	4/23/2018	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-4	2018-1630883-L	CITDV	Citibank, N.A.	4,907.64	4/23/2018	4/18/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-5	2018-1630884-L	CITDV	Citibank, N.A.	4,445.49	4/23/2018	4/18/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-6	2018-1630885-L	CITDV	Citibank, N.A.	4,039.76	4/23/2018	4/18/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-2	2018-1630881-L	CITDV	Citibank, N.A.	6,093.21	4/23/2018	4/17/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-3	2018-1630882-L	CITDV	Citibank, N.A.	5,447.00	4/23/2018	4/16/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00126-7	2018-1630886-L	CITDV	Citibank, N.A.	25,339.60	4/23/2018	4/17/2025	GA
Call Spread	Secure	100C	100C03761	2018-1634104-L	CITDV	Citibank, N.A.	1,144,049.28	4/24/2018	4/19/2019	GA
Asian	Spread 1	100S	100S03648	2018-1634106-L	CITDV	Citibank, N.A.	86,407.38	4/24/2018	4/21/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01209	2018-4952-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	54,200.00	4/24/2018	4/18/2019	GA
Digital	Trigger	10PT	10PT00949	2018-1634119-L	SGDV	Societe Generale	98,918.86	4/24/2018	4/18/2019	GA
Cliquet	MCI	100M	100M02444	2018-1634122-L	GSIDV	Goldman Sachs International	125,118.81	4/24/2018	4/21/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00380	2018-1634103-L	DBDV	Deutsche Bank AG	40,166.28	4/24/2018	4/18/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-1	2018-1634111-L	CITDV	Citibank, N.A.	4,477.56	4/24/2018	4/22/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-2	2018-1634112-L	CITDV	Citibank, N.A.	3,940.53	4/24/2018	4/22/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-3	2018-1634113-L	CITDV	Citibank, N.A.	3,528.30	4/24/2018	4/22/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-4	2018-1634114-L	CITDV	Citibank, N.A.	3,184.06	4/24/2018	4/22/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-6	2018-1634116-L	CITDV	Citibank, N.A.	2,623.77	4/24/2018	4/22/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-7	2018-1634117-L	CITDV	Citibank, N.A.	16,477.12	4/24/2018	4/22/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00127-5	2018-1634115-L	CITDV	Citibank, N.A.	2,886.88	4/24/2018	4/21/2023	GA
Call Spread	Secure	100C	100C03762	2018-1637421-L	SGDV	Societe Generale	293,266.44	4/25/2018	4/23/2019	GA
Asian	Spread 1	100S	100S03649	2018-1637423-L	SGDV	Societe Generale	70,039.05	4/25/2018	4/23/2019	GA
Cliquet	MCI	100M	100M02445	2018-1637420-L	GSIDV	Goldman Sachs International	58,566.97	4/25/2018	4/26/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01210	2018-4957-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	33,900.00	4/26/2018	4/18/2019	GA
Call Spread	Secure	100C	100C03763	2018-1640720-L	GSIDV	Goldman Sachs International	429,526.89	4/26/2018	4/24/2019	GA
Call	Secure Par	100P	100P00799	2018-1640722-L	GSIDV	Goldman Sachs International	61,353.75	4/26/2018	4/19/2019	GA
Asian	Spread 1	100S	100S03650	2018-1640723-L	GSIDV	Goldman Sachs International	51,434.67	4/26/2018	4/26/2019	GA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00032C	2018-1640724-L	GSIDV	Goldman Sachs International	56,713.60	4/26/2018	4/19/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr S&P 500	11CS	11CS00032P	2018-1640729-L	GSIDV	Goldman Sachs International	(58,260.20)	4/26/2018	4/19/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00023C	2018-1640726-L	GSIDV	Goldman Sachs International	30,519.24	4/26/2018	3/27/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Russell 2000	11CR	11CR00023P	2018-1640728-L	GSIDV	Goldman Sachs International	(26,529.99)	4/26/2018	3/27/2019	SA
Digital	Trigger	10PT	10PT00950	2018-1640746-L	CSBDV	Credit Suisse International	58,661.78	4/26/2018	4/23/2019	GA
Cliquet	MCI	100M	100M02446	2018-1640747-L	DBDV	Deutsche Bank AG	57,722.92	4/26/2018	4/23/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00381	2018-1640719-L	DBDV	Deutsche Bank AG	84,138.46	4/26/2018	4/24/2019	GA
Cliquet	MCI	100M	100M02447	2018-1643878-L	MSIDV	Morgan Stanley & Co International, PLC	54,992.94	4/27/2018	4/26/2019	GA
Call Spread	Secure	100C	100C03764	2018-1643885-L	WCHDV	Wells Fargo Bank, N. A.	263,027.56	4/27/2018	4/26/2019	GA
Asian	Spread 1	100S	100S03651	2018-1643887-L	WCHDV	Wells Fargo Bank, N. A.	68,644.30	4/27/2018	4/24/2019	GA
Asian Call Spread	Regency	11OR	11OR01105	2018-1643888-L	WCHDV	Wells Fargo Bank, N. A.	36,593.70	4/27/2018	4/18/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00382	2018-1643864-L	DBDV	Deutsche Bank AG	49,514.84	4/27/2018	4/22/2019	GA
Call Spread	Secure	100C	100C03765	2018-1646994-L	GSIDV	Goldman Sachs International	385,559.04	4/30/2018	4/26/2019	GA
Asian	Spread 1	100S	100S03652	2018-1646996-L	GSIDV	Goldman Sachs International	80,600.00	4/30/2018	4/24/2019	GA
Cliquet	MCI	100M	100M02448	2018-1646986-L	MSIDV	Morgan Stanley & Co International, PLC	79,232.43	4/30/2018	4/26/2019	GA
Digital	Trigger	10PT	10PT00951	2018-1646993-L	CSBDV	Credit Suisse International	28,289.23	4/30/2018	4/26/2019	GA
Basket	Envoy Cap	10EC	10EC02272	2018-1634125-L	NATDV	NATIXIS SA	70,625.18	4/24/2018	4/18/2019	GA
Call Spread	Secure	100C	100C03769	2018-1659481-L	NATDV	NATIXIS SA	262,949.91	5/4/2018	5/3/2019	GA
Call Spread	Secure	100C	100C03766	2018-1653192-L	NATDV	NATIXIS SA	976,778.20	5/1/2018	4/29/2019	GA
Asian	Spread 1	100S	100S03653	2018-1653194-L	NATDV	NATIXIS SA	68,579.13	5/1/2018	4/30/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01211	2018-4978-S	CAYDV	CREDIT AGRICOLE CORPORATE & INVES	66,700.00	5/1/2018	4/26/2019	GA
Cliquet	MCI	100M	100M02449	2018-1653196-L	GSIDV	Goldman Sachs International	172,108.09	5/1/2018	4/29/2019	GA
Digital	Trigger	10PT	10PT00952	2018-1653197-L	CSBDV	Credit Suisse International	94,415.31	5/1/2018	4/30/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00383	2018-1653195-L	DBDV	Deutsche Bank AG	84,515.54	5/1/2018	4/28/2019	GA
Call Spread	Secure	100C	100C03767	2018-1653235-L	BOADV	Bank of America, N.A.	346,191.01	5/2/2018	5/1/2019	GA
Asian	Spread 1	100S	100S03654	2018-1653237-L	BOADV	Bank of America, N.A.	54,225.00	5/2/2018	5/2/2019	GA
Digital	Trigger	10PT	10PT00953	2018-1653245-L	CSBDV	Credit Suisse International	28,881.66	5/2/2018	5/3/2019	GA
Basket	Envoy Cap	10EC	10EC02273	2018-1653247-L	CITDV	Citibank, N.A.	58,173.57	5/2/2018	4/26/2019	GA
Cliquet	MCI	100M	100M02450	2018-1653244-L	DBDV	Deutsche Bank AG	74,690.69	5/2/2018	5/1/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00384	2018-1653243-L	DBDV	Deutsche Bank AG	28,366.68	5/2/2018	4/27/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-1	2018-1653198-L	CITDV	Citibank, N.A.	4,616.61	5/1/2018	4/25/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-4	2018-1653201-L	CITDV	Citibank, N.A.	3,203.91	5/1/2018	4/25/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-5	2018-1653202-L	CITDV	Citibank, N.A.	2,897.03	5/1/2018	4/25/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-6	2018-1653203-L	CITDV	Citibank, N.A.	2,628.67	5/1/2018	4/25/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-7	2018-1653204-L	CITDV	Citibank, N.A.	16,480.21	5/1/2018	4/25/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-2	2018-1653199-L	CITDV	Citibank, N.A.	4,007.21	5/1/2018	4/24/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00128-3	2018-1653200-L	CITDV	Citibank, N.A.	3,565.66	5/1/2018	4/23/2021	GA
Swaption	Interest Rate Benchmark	10RC	10RC01212	2018-4980-S	SGDV	Societe Generale	30,300.00	5/3/2018	5/1/2019	GA
Call Spread	Secure	100C	100C03768	2018-1656349-L	CITDV	Citibank, N.A.	374,110.48	5/3/2018	5/1/2019	GA
Asian	Spread 1	100S	100S03655	2018-1656351-L	CITDV	Citibank, N.A.	24,125.10	5/3/2018	5/2/2019	GA
Cliquet	MCI	100M	100M02451	2018-1656355-L	GSIDV	Goldman Sachs International	54,453.26	5/3/2018	5/1/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Digital	Trigger	10PT	10PT00954	2018-1656352-L	HSBDV	HSBC Bank USA, National Association	38,554.97	5/3/2018	5/2/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00385	2018-1656348-L	DBDV	Deutsche Bank AG	20,260.93	5/3/2018	5/1/2019	GA
Cliquet	MCI	100M	100M02452	2018-1659484-L	GSIDV	Goldman Sachs International	87,285.56	5/4/2018	5/3/2019	GA
Asian	Spread 1	100S	100S03656	2018-1659483-L	NATDV	NATIXIS SA	19,929.40	5/4/2018	5/7/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01213	2018-4982-S	SGDV	Societe Generale	20,500.00	5/4/2018	5/2/2019	GA
Digital	Trigger	10PT	10PT00955	2018-1662595-L	HSBDV	HSBC Bank USA, National Association	30,286.00	5/7/2018	5/3/2019	GA
Call Spread	Secure	100C	100C03770	2018-1662596-L	SGDV	Societe Generale	435,862.85	5/7/2018	5/3/2019	GA
Asian	Spread 1	100S	100S03657	2018-1662598-L	SGDV	Societe Generale	89,027.73	5/7/2018	5/5/2019	GA
Basket	Envoy Cap	10EC	10EC02274	2018-1662602-L	NATDV	NATIXIS SA	27,222.20	5/7/2018	5/3/2019	GA
Cliquet	MCI	100M	100M02453	2018-1662593-L	GSIDV	Goldman Sachs International	81,749.18	5/7/2018	5/3/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00386	2018-1662585-L	DBDV	Deutsche Bank AG	21,105.00	5/7/2018	4/28/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01214	2018-4999-S	SGDV	Societe Generale	71,300.00	5/8/2018	5/3/2019	GA
Digital	Trigger	10PT	10PT00956	2018-1665744-L	GSIDV	Goldman Sachs International	83,803.45	5/8/2018	5/6/2019	GA
Call Spread	Secure	100C	100C03771	2018-1665737-L	CITDV	Citibank, N.A.	1,090,436.00	5/8/2018	5/6/2019	GA
Asian	Spread 1	100S	100S03658	2018-1665740-L	CITDV	Citibank, N.A.	100,912.00	5/8/2018	5/6/2019	GA
Call	Secure Par	100P	100P00800	2018-1665739-L	CITDV	Citibank, N.A.	69,896.00	5/8/2018	4/30/2019	GA
Basket	Envoy Cap	10EC	10EC02275	2018-1665753-L	CITDV	Citibank, N.A.	31,907.31	5/8/2018	5/3/2019	GA
Cliquet	MCI	100M	100M02454	2018-1665747-L	MSIDV	Morgan Stanley & Co International, PLC	192,702.02	5/8/2018	5/5/2019	GA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00016C	2018-1665741-L	CITDV	Citibank, N.A.	27,093.62	5/8/2018	4/17/2019	SA
Put + Call Spread	Collared 10% Buffer 1 Yr Nasdaq 100	11CN	11CN00016P	2018-1665743-L	CITDV	Citibank, N.A.	(17,110.82)	5/8/2018	4/17/2019	SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00387	2018-1665735-L	DBDV	Deutsche Bank AG	26,074.16	5/8/2018	5/6/2019	GA
Call Spread	Secure	100C	100C03772	2018-1668881-L	CITDV	Citibank, N.A.	315,013.32	5/9/2018	5/8/2019	GA
Asian	Spread 1	100S	100S03659	2018-1668883-L	CITDV	Citibank, N.A.	67,514.44	5/9/2018	5/3/2019	GA
Cliquet	MCI	100M	100M02455	2018-1668880-L	MSIDV	Morgan Stanley & Co International, PLC	61,595.08	5/9/2018	5/7/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01215	2018-5000-S	GSIDV	Goldman Sachs International	27,300.00	5/9/2018	5/7/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00388	2018-1668878-L	DBDV	Deutsche Bank AG	22,739.08	5/9/2018	5/6/2019	GA
Call Spread	Secure	100C	100C03773	2018-1672021-L	NATDV	NATIXIS SA	442,189.32	5/10/2018	5/9/2019	GA
Asian	Spread 1	100S	100S03660	2018-1672023-L	NATDV	NATIXIS SA	82,993.44	5/10/2018	5/8/2019	GA
Cliquet	MCI	100M	100M02456	2018-1672024-L	MSIDV	Morgan Stanley & Co International, PLC	68,969.00	5/10/2018	5/11/2019	GA
Digital	Trigger	10PT	10PT00957	2018-1672020-L	CSBDV	Credit Suisse International	44,235.53	5/10/2018	5/8/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00389	2018-1672014-L	DBDV	Deutsche Bank AG	25,259.28	5/10/2018	5/1/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01216	2018-5008-S	SGDV	Societe Generale	28,700.00	5/11/2018	5/9/2019	GA
Call Spread	Secure	100C	100C03774	2018-1675328-L	SGDV	Societe Generale	273,900.00	5/11/2018	5/10/2019	GA
Asian	Spread 1	100S	100S03661	2018-1675330-L	SGDV	Societe Generale	37,250.22	5/11/2018	5/8/2019	GA
Cliquet	MCI	100M	100M02457	2018-1675327-L	MSIDV	Morgan Stanley & Co International, PLC	60,932.28	5/11/2018	5/9/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00390	2018-1675325-L	DBDV	Deutsche Bank AG	22,107.83	5/11/2018	5/8/2019	GA
Digital	Trigger	10PT	10PT00958	2018-1678653-L	NATDV	NATIXIS SA	29,338.28	5/14/2018	5/7/2019	GA
Call Spread	Secure	100C	100C03775	2018-1678658-L	NATDV	NATIXIS SA	385,875.08	5/14/2018	5/10/2019	GA
Asian	Spread 1	100S	100S03662	2018-1678660-L	NATDV	NATIXIS SA	43,349.00	5/14/2018	5/11/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-1	2018-1678663-L	CITDV	Citibank, N.A.	6,495.00	5/14/2018	5/10/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-3	2018-1678665-L	CITDV	Citibank, N.A.	4,842.81	5/14/2018	5/10/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-5	2018-1678667-L	CITDV	Citibank, N.A.	3,886.38	5/14/2018	5/10/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-6	2018-1678668-L	CITDV	Citibank, N.A.	3,511.56	5/14/2018	5/10/2024	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-2	2018-1678664-L	CITDV	Citibank, N.A.	5,509.45	5/14/2018	5/8/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-4	2018-1678666-L	CITDV	Citibank, N.A.	4,321.70	5/14/2018	5/10/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00129-7	2018-1678669-L	CITDV	Citibank, N.A.	22,038.63	5/14/2018	5/9/2025	GA
Basket	Envoy Cap	10EC	10EC02276	2018-1678685-L	CITDV	Citibank, N.A.	20,171.56	5/14/2018	5/10/2019	GA
Cliquet	MCI	100M	100M02458	2018-1678652-L	MSIDV	Morgan Stanley & Co International, PLC	61,646.52	5/14/2018	5/11/2019	GA
Call Spread	Secure	100C	100C03776	2018-1681605-L	HSBDV	HSBC Bank USA, National Association	821,457.00	5/15/2018	5/13/2019	GA
Asian	Spread 1	100S	100S03663	2018-1681607-L	HSBDV	HSBC Bank USA, National Association	58,616.25	5/15/2018	5/13/2019	GA
Digital	Trigger	10PT	10PT00959	2018-1681601-L	CSBDV	Credit Suisse International	61,560.02	5/15/2018	5/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01217	2018-5055-S	SGDV	Societe Generale	90,700.00	5/15/2018	5/10/2019	GA
Basket	Envoy Cap	10EC	10EC02277	2018-1681635-L	NATDV	NATIXIS SA	49,483.20	5/15/2018	5/13/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Cliquet	MCI	100M	100M02459	2018-1681634-L	MSIDV	Morgan Stanley & Co International, PLC	205,913.06	5/15/2018	5/12/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00391	2018-1681612-L	DBDV	Deutsche Bank AG	27,862.20	5/15/2018	5/11/2019	GA
Call Spread	Secure	100C	100C03777	2018-1684559-L	NATDV	NATIXIS SA	294,623.10	5/16/2018	5/13/2019	GA
Asian	Spread 1	100S	100S03664	2018-1684561-L	NATDV	NATIXIS SA	34,851.44	5/16/2018	5/14/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-2	2018-1684582-L	JPMDV	JPMORGAN CHASE BANK, N.A.	10,811.39	5/16/2018	4/27/2020	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-3	2018-1684583-L	JPMDV	JPMORGAN CHASE BANK, N.A.	9,628.43	5/16/2018	4/27/2021	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-4	2018-1684584-L	JPMDV	JPMORGAN CHASE BANK, N.A.	8,656.36	5/16/2018	4/27/2022	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-5	2018-1684585-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,829.96	5/16/2018	4/27/2023	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-1	2018-1684581-L	JPMDV	JPMORGAN CHASE BANK, N.A.	12,466.08	5/16/2018	4/26/2019	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-6	2018-1684586-L	JPMDV	JPMORGAN CHASE BANK, N.A.	7,108.88	5/16/2018	4/26/2024	GA
JRNY-JPM	JPM Vol Control	JPMM	JPMM00047-7	2018-1684587-L	JPMDV	JPMORGAN CHASE BANK, N.A.	47,300.32	5/16/2018	4/25/2025	GA
Cliquet	MCI	100M	100M02460	2018-1684580-L	UBSDV	UBS AG	74,258.82	5/16/2018	5/14/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00392	2018-1684578-L	DBDV	Deutsche Bank AG	18,426.60	5/16/2018	5/14/2019	GA
Call Spread	Secure	100C	100C03778	2018-1690197-L	BOADV	Bank of America, N.A.	392,702.04	5/17/2018	5/16/2019	GA
Call	Secure Par	100P	100P00801	2018-1690199-L	BOADV	Bank of America, N.A.	69,202.16	5/17/2018	5/10/2019	GA
Asian	Spread 1	100S	100S03665	2018-1690200-L	BOADV	Bank of America, N.A.	27,394.71	5/17/2018	5/15/2019	GA
Basket	Envoy Cap	10EC	10EC02278	2018-1687398-L	CITDV	Citibank, N.A.	32,466.82	5/17/2018	5/16/2019	GA
Cliquet	MCI	100M	100M02461	2018-1687397-L	MSIDV	Morgan Stanley & Co International, PLC	61,298.47	5/17/2018	5/15/2019	GA
Digital	Trigger	10PT	10PT00960	2018-1687396-L	CSBDV	Credit Suisse International	44,216.91	5/17/2018	5/14/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01218	2018-5076-S	GSIDV	Goldman Sachs International	41,100.00	5/17/2018	5/15/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00393	2018-1687395-L	DBDV	Deutsche Bank AG	27,684.46	5/17/2018	5/11/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01219	2018-5083-S	WCHDV	Wells Fargo Bank, N. A.	44,300.00	5/18/2018	5/15/2019	GA
Call Spread	Secure	100C	100C03779	2018-1690201-L	CITDV	Citibank, N.A.	230,224.80	5/18/2018	5/16/2019	GA
Asian	Spread 1	100S	100S03666	2018-1690203-L	CITDV	Citibank, N.A.	9,176.76	5/18/2018	5/17/2019	GA
Cliquet	MCI	100M	100M02462	2018-1690212-L	MSIDV	Morgan Stanley & Co International, PLC	73,893.67	5/18/2018	5/17/2019	GA
Call Spread	Secure	100C	100C03780	2018-1693022-L	SGDV	Societe Generale	432,604.48	5/21/2018	5/17/2019	GA
Asian	Spread 1	100S	100S03667	2018-1695863-L	SGDV	Societe Generale	40,414.95	5/21/2018	5/19/2019	GA
Cliquet	MCI	100M	100M02463	2018-1693036-L	DBDV	Deutsche Bank AG	91,324.12	5/21/2018	5/18/2019	GA
Basket	Envoy Cap	10EC	10EC02279	2018-1693033-L	NATDV	NATIXIS SA	27,994.81	5/21/2018	5/17/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00394	2018-1693025-L	DBDV	Deutsche Bank AG	35,018.28	5/21/2018	5/14/2019	GA
Digital	Trigger	10PT	10PT00961	2018-1693024-L	CSBDV	Credit Suisse International	67,847.78	5/21/2018	5/17/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01220	2018-5099-S	SGDV	Societe Generale	116,700.00	5/22/2018	5/17/2019	GA
Call Spread	Secure	100C	100C03781	2018-1695848-L	CITDV	Citibank, N.A.	1,029,307.44	5/22/2018	5/20/2019	GA
Asian	Spread 1	100S	100S03668	2018-1695850-L	CITDV	Citibank, N.A.	67,307.68	5/22/2018	5/19/2019	GA
Basket	Envoy Cap	10EC	10EC02280	2018-1695872-L	GSIDV	Goldman Sachs International	37,073.51	5/22/2018	5/20/2019	GA
Cliquet	MCI	100M	100M02464	2018-1695869-L	DBDV	Deutsche Bank AG	207,028.14	5/22/2018	5/20/2019	GA
Digital	Trigger	10PT	10PT00962	2018-1695871-L	HSBDV	HSBC Bank USA, National Association	63,750.47	5/22/2018	5/20/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-2	2018-1695877-L	CITDV	Citibank, N.A.	3,487.55	5/22/2018	5/5/2020	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-3	2018-1695878-L	CITDV	Citibank, N.A.	3,089.37	5/22/2018	5/5/2021	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-4	2018-1695879-L	CITDV	Citibank, N.A.	2,768.67	5/22/2018	5/5/2022	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-5	2018-1695880-L	CITDV	Citibank, N.A.	2,497.22	5/22/2018	5/5/2023	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-7	2018-1695882-L	CITDV	Citibank, N.A.	14,130.56	5/22/2018	5/5/2025	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-1	2018-1695876-L	CITDV	Citibank, N.A.	4,056.47	5/22/2018	5/3/2019	GA
JRNY-CITI	Citi Vol Control	CITI	CITI00130-6	2018-1695881-L	CITDV	Citibank, N.A.	2,261.30	5/22/2018	5/3/2024	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00395	2018-1695852-L	DBDV	Deutsche Bank AG	20,506.56	5/22/2018	5/20/2019	GA
Call Spread	Secure	100C	100C03782	2018-1698712-L	GSIDV	Goldman Sachs International	325,843.54	5/23/2018	5/21/2019	GA
Call	Secure Par	100P	100P00802	2018-1698714-L	GSIDV	Goldman Sachs International	62,630.43	5/23/2018	5/17/2019	GA
Asian	Spread 1	100S	100S03669	2018-1698715-L	GSIDV	Goldman Sachs International	20,328.45	5/23/2018	5/22/2019	GA
Digital	Trigger	10PT	10PT00963	2018-1698717-L	CSBDV	Credit Suisse International	22,978.58	5/23/2018	5/22/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01221	2018-5101-S	GSIDV	Goldman Sachs International	37,400.00	5/24/2018	5/22/2019	GA
Digital	Trigger	10PT	10PT00964	2018-1701531-L	CSBDV	Credit Suisse International	39,790.30	5/24/2018	5/22/2019	GA
Call Spread	Secure	100C	100C03783	2018-1701543-L	WCHDV	Wells Fargo Bank, N. A.	395,393.25	5/24/2018	5/24/2019	GA
Asian	Spread 1	100S	100S03670	2018-1701545-L	WCHDV	Wells Fargo Bank, N. A.	25,108.20	5/24/2018	5/22/2019	GA
Cliquet	MCI	100M	100M02466	2018-1701532-L	BOADV	Bank of America, N.A.	54,617.35	5/24/2018	5/24/2019	GA
DB CROCI Call	Vol Control 1 Yr - VIAC	1VCV	1VCV00396	2018-1701529-L	DBDV	Deutsche Bank AG	27,200.26	5/24/2018	5/22/2019	GA
Swaption	Interest Rate Benchmark	10RC	10RC01222	2018-5102-S	GSIDV	Goldman Sachs International	20,900.00	5/25/2018	5/24/2019	GA
Call Spread	Secure	100C	100C03784	2018-1704355-L	HSBDV	HSBC Bank USA, National Association	235,963.20	5/25/2018	5/24/2019	GA

Option Name	Strategy Name	Option Code	Option Number	Deal Number	Counterparty ID	Counterparty	Cost	Trade Date	Maturity Date	GA/SA
Asian	Spread 1	100S	100S03671	2018-1704357-L	HSBDV	HSBC Bank USA, National Association	13,151.04	5/25/2018	5/23/2019	GA
Cliquet	MCI	100M	100M02467	2018-1704358-L	MSIDV	Morgan Stanley & Co International, PLC	57,955.03	5/25/2018	5/23/2019	GA
Basket	Envoy Cap	10EC	10EC02281	2018-1704382-L	BARDV	Barclays Bank, PLC	24,383.42	5/25/2018	5/23/2019	GA
Cliquet	MCI	100M	100M02465	2018-1698718-L	MSIDV	Morgan Stanley & Co International, PLC	89,475.23	5/23/2018	5/21/2019	GA
Asian Call Spread	Regency	110R	110R01106	2018-1684562-L	NATDV	NATIXIS SA	42,619.14	5/16/2018	5/6/2019	GA

EXISTING OTHER HEDGES

None.

REINSURER REPORTS

Ceding Company Receipt of Information	Information to be Provided
8 Business Days after end of quarter	Draft reserve report
10 Business Days after end of quarter	Final reserve report, including statutory, GAAP and tax reserves, with an inventory of reserve topsides or adjustments
10 Business Days after the end of the quarter	Best estimate cash flows
17 Business Days after end of quarter	Reliance statements for reserves and for fixed income annuities including AG35 AA certificate and reliance for the economic assumptions used to calculate the market value of the options
10 Business Days prior to effective date of proposed changes	Recommendation for Interest Crediting
5 Business Days prior to effective date of proposed changes	Upload file for Interest Crediting
17 Business Days after end of year	Valuation Certificate/Affidavit
37 calendar days after end of year	Annual Opinion Statements
Annually by September 30 th	Assumptions to support calculation of Actuarial Present Values
Annually	Support for Blue Book exhibits, including Exhibits 5 and 7; Exhibit of Policies; Analysis of Increase in Reserves (AIR), and all applicable state pages for filing of Blue Book. Additional information if needed for notes to VIAC's financial statements, supplements, and general interrogatories
Annually	Support for Green Book exhibits, including Exhibits 3 and 6; Analysis of Increase in Reserves (AIR). Additional information if needed for notes to VIAC's financial statements, supplements, and general interrogatories
Annually	Reliance for Asset Adequacy

WEEKLY ACCOUNTING REPORT

See attached.

Weekly Accounting Report
VIAC to ALRE FA (GA & SA) Business Modco Settlement
For the Week-to-date Accounting Period beginning: MM/DD/YY and ending on: MM/DD/YY

VIAC to ALRE FA Modco (Bermuda) - General & Separate Account 80% Quota Share

	Other Deferred	FIA	SPIA/Life Contingent	SPIA/Non-Life Contingent	Supplemental Contracts/Life Contingent	Supplemental Contracts/Non- Life Contingent	SA	Total
<u>Section 1: Policy cash flows to/(from) Reinsurer</u>								
First Year Premium	-	-	-	-	-	-	-	-
Single Premium	-	-	-	-	-	-	-	-
Renewal Premium	-	-	-	-	-	-	-	-
Premium on Supplemental Contracts	-	-	-	-	-	-	-	-
Other Premium	-	-	-	-	-	-	-	-
Less: Returned Premium	=	=	=	=	=	=	=	=
A TOTAL Premiums								
Full Surrenders	-	-	-	-	-	-	-	-
Partial Surrenders	-	-	-	-	-	-	-	-
Death Claims	-	-	-	-	-	-	-	-
Interest on Death Claims	-	-	-	-	-	-	-	-
Annuity Payments under Payout Annuities	-	-	-	-	-	-	-	-
Excess Benefits ¹	-	-	-	-	-	-	-	-
Surrender Charges	-	-	-	-	-	-	-	-
Market Value Adjustments	-	-	-	-	-	-	-	-
Other	=	=	=	=	=	=	=	=
B TOTAL Claims								
First Year Commissions	-	-	-	-	-	-	-	-
Renewal Commissions	-	-	-	-	-	-	-	-
Trail Commissions	-	-	-	-	-	-	-	-
Other Commission	=	=	=	=	=	=	=	=
C TOTAL Commissions								
<u>Section 2: Existing Hedge Proceeds</u>								
D Total existing hedge proceeds due to Reinsurer								

-

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D): \$ =

Notes:

- 1 Excess benefits refer to income rider payments in excess of account value.
 - 2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
-

MONTHLY ACCOUNTING REPORT

See attached.

Section 2: Existing Hedge Proceeds

D Total existing hedge proceeds due to Reinsurer -

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D)² \$ -

Section 4: Other fee accruals owed from Reinsurer

F Expenses (Q) \$ -

G Investment Fees (L) -

H Other -

Section 5: Monthly/Quarterly Net Settlement Amount owed to / (from) Reinsurer

I Reinsurer Share of Settlement Amounts (E - F - G - H) -

J Interim settlements transferred to / (from) Modco Account during Period -

K Net Settlement Amount owed to / (from) Reinsurer (I - J) \$ -

Section 6: Investment Fees

AAM Management fees -

Subadvisory fees -

Incentive Subadvisory fees -

CML Servicing Fees -

Custody Fees -

L TOTAL Investment Fees \$ -

Section 7: Expense Reimbursements

M Premium Taxes Payable by Reinsurer - - - - - - - -

N Guaranty Fund Assessments due from Reinsurer - - - - - - - -

O Excise Taxes⁴ - - - - - - - -

P Other Expenses - - - - - - - -

Q TOTAL Expenses and Taxes
owed from Reinsurer (M+N+O+P) - - - - - - - -



Notes:

1 Excess benefits refer to income rider payments in excess of account value.

2 Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis

4 For modco treaties to foreign corporations, excise taxes are typically calculated as $(+) \text{ Premiums} (-) \text{ Change in Reserve} (+) \text{ Net Investment Income} = \text{Premium subject to excise tax} (*) 1\% = \text{Excise}$

QUARTERLY ACCOUNTING REPORT

See attached.

Section 3: Policy cash flows due to/(owed from) Reinsurer

E Reinsurer Share of Net Policy Cash Flows and Hedge Proceeds (A - B - C + D)² -

Section 4: Other fee accruals owed from Reinsurer

F Expenses (Q + R)³ -

G Investment Fees (L) -

H Other -

Section 5: Monthly/Quarterly Net Settlement Amount owed to / (from) Reinsurer

I Reinsurer Share of Settlement Amounts (E - F - G - H) -

J Interim settlements transferred to / (from) Modco Account during Period -

K Net Settlement Amount owed to / (from) Reinsurer (I - J) -

Section 6: Investment Fees

AAM Management fees -

Subadvisory fees -

Incentive Subadvisory fees -

CML Servicing Fees -

Custody Fees -

L TOTAL Investment Fees -

Section 7: Expense Reimbursements

M Premium Taxes Payable by Reinsurer - - - - - - - - -

N Guaranty Fund Assessments due from Reinsurer - - - - - - - - -

O Excise Taxes⁴ - - - - - - - - -

P Other Expenses - - - - - - - - -

Q TOTAL Expenses & Taxes owed from Reinsurer (M+N+O+P) - - - - - - - - -

Section 8: Policy expenses owed from Reinsurer

Non-payout annuities - fee applied to reserves - - - - - - - - -

Non-payout annuities - fee applied to policy count - - - - - - - - -

TOTAL Policy Expenses specific to Non-Payout Annuities - - - - - - - - -

Payout annuities - fee applied to reserves - - - - - - - - -

TOTAL Policy Expenses specific to Payout Annuities - - - - - - - - -

Ceding commission - - - - - - - - -

Investment accounting services fee - - - - - - - - -

Other Expenses - - - - - - - - -

Other Expenses - - - - - - - - -

TOTAL Other Policy Expenses - - - - -
 R TOTAL Policy Expenses - - - - -

Section 9: Modco Invested Assets

S Statutory Carrying Value of Assets at Beginning of Accounting Period -

Total Interest Income - Non-Alternative -
 Other fees - reimbursements -
 Alternatives -
 Amortization -
 Realized Gains / (Losses) - Alternative -
 Realized Gains / (Losses) - Non-Alternative -
 Unrealized Gains / (Losses) - Alternative -
 Unrealized Gains / (Losses) - Non-Alternative -
 Statutory Impairments and Default Losses Realized - Non-Alternative -
 Statutory Impairments and Default Losses Realized - Alternative -
 ModCo Option Gains on Expiry -
 ModCo Option Amortization -

T TOTAL Net Investment Income -

U Cash or statutory carrying value of other assets transferred (to Reinsurer
 from Modco Account) / from Reinsurer into Modco Account -

QQ 20YY Settlement -
 MM/DD/YYYY -
 MM/DD/YYYY -

Transferred Asset Basis Differences -

V Cash or statutory carrying value of other assets transferred (to Ceding Company
 from Modco Account) / from Ceding Company to Modco Account -

Interim Payments -
 QQ 20YY Settlement -

MM/DD/YYYY

W Statutory Carrying Value of Assets at End of Accounting Period (S +/- T +/- U +/- V) -

X Book Value of Policy Loans at the Beginning of the Month -
 New loans -
 Loan payments made -
 Loan interest -

Y Total increase/(decrease) from Policy Loan -

Z Book Value of Policy Loan at End of the Month (X +Y) -



Section 10: Interest Maintenance Reserve (IMR)

Beginning Reserve	-	
Add: current realized gains/losses	-	
Less: current period amortization	-	
Add: Other adjustment	-	
AA Ending	-	

Section 11: Modified Coinsurance Reserves

			Beginning ICOS	-	-	-	-	-	-	-
			Modco Reserves - Beginning of Period, Gross	-	-	-	-	-	-	-
AB Modified Coinsurance Reserves as of										
Beginning of Accounting Period	-	-								
			Ending ICOS	-	-	-	-	-	-	-
			Modco Reserves - End of Period, Gross	-	-	-	-	-	-	-
AC Modified Coinsurance Reserves as										
of End of Accounting Period	-	-								
AD Change in Modified Coinsurance Reserves (AC - AB)	-	-								

Section 12: Calculation of Modco Adjustment

AE TOTAL Modified Coinsurance Reserves (AC)			\$ -
AF IMR at End of Accounting Period (X)		\$ -	
AG Statutory Carrying Value of Assets in the Modco Account at End of Accounting Period (including policy loans) (W + Z)			\$ -
AH Modco Adjustment due from/(to) Reinsurer (AE + AF - AG)			\$ -
AI Settlement Adjustment / Other	\$ -		
AJ Net Amount to Transfer from/(to) Reinsurer (AH - AI)			\$ -

- Notes:**
- Excess benefits refer to income rider payments in excess of account value.
 - Reinsurer share of net policy cash flows and hedge proceeds are settled on a weekly basis
 - Monthly settlements will only include expenses detailed in section 7. Quarterly settlements will include expenses detailed in section 7 and section 8.
 - For modco treaties to foreign corporations, excise taxes are typically calculated as (+) Premiums (-) Change in Reserve (+) Net Investment Income = Premium subject to excise tax (*) 1% = Excise taxes due

ACCOUNT VALUE ROLL-FORWARD AND SERIATIM INFORMATION FIELDS

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
ISSUE DATE	Date of Issuance
Month End Date	Date of the month end value
Bucket CODE	Identification of Fixed or Fund
FIA FLAG	Y / N to indicate if FIA.
Prior Month End Value	Value from the prior AVRFB file at the bucket level.
Deposits	AV deposited into Bucket or Free look removed from bucket.
Annuityizations	Account Value annuitized.
AWS	Systematic Withdrawals. Would expect GMWB payments / Claims to be reported here.
DEATH CLAIMS	Death Claim
DEATH CLAIMS Excess	Death Claim paid in excess of AV
Shifts	Money moved between buckets.
SURRENDER - FULL	Full surrenders
SURRENDER - PARTIAL	Partial Surrenders
Surr Charges	Surrender charges applied
MVA	MVA applied
Apprec	Bucket Appreciation (Interest credited)
GMWB_Credit	Credit to offset the GMWB Claim, expected this to be populated when AV approaches zero. This will keep AV from going negative.
GMDB_Credit	Credit that represents excess death benefit paid out due to a GMDB rider.
GMWB_Charge	Charge applied for GMWB rider
GMDB_Charge	Charge applied for GMDB rider
Current Month End Value	Value after all monthly transactions have occurred. This should align with the "VOYA_FIELDS_IF" request. This should be the rolled value from the prior month.

SERIATIM INFORMATION FIELDS

Seriatim Information Fields

I. For Payout Annuities

Request

Policy Number
Policy Status
Plan Code
Company Name
Issue State
Contract Type (Payout, Annuitization, Structured Settlement, etc..)
Owner Sex
Owner Issue Age
Owner Date of Birth
Owner Date of Death
Number of Lives
Initial Premium
Rated Age
Substandard Category
Payout Type (Cert Only, C&L, Life Only)
Recurring Benefit Payment Amount
Payment Mode
Issue Date
Benefit Start Date
Benefit Stop Date
Benefit Stop Reason
Certain Period End Date
Certain Period Months
JointSurvivor Benefit Percent or Amount -1st Life
JointSurvivor Benefit Percent or Amount -2nd Life
Contingent Annuitant's Issue Age
Contingent Annuitant's Date of Birth
Contingent Annuitant's Date of Death
Contingent Annuitant's Sex
Cost of Living Adjustment/Benefit Growth Rate Pct
Cost of Living Adjustment Frequency
Income Change Date
Income Change Amount

Lump Sum Payment Amount
Lump Sum Payment Date
Death Benefit Amount
Stat Valuation Rate 1
Stat Valuation Rate 2
Stat Valuation Rate 3
Stat Valuation Rate 4
Tax Valuation Rate 1
Tax Valuation Rate 2
Tax Valuation Rate 3
Tax Valuation Rate 4
Death Status
Valuation Date

II. For Non-Payout Annuities

a. For Fixed and Fixed Indexed Annuities

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
Company	Issuing company
Treaty	Description of the if it is in the flow or block treaty.
Quota Share	Reinsured Quota share associated with policy. This is expected to be 1.00 for Voya.
Annuity Type	Source of Funds
Policy Form Name	Name of the policy form
STATUS	A= Active, SR = Surrendered, P = Pending , T = Terminated, CA = Canceled, DH = Death, AN: Annuitized, O = Terminated for other reason
REASON	Reason for Terminating Policy (Surrender, Etc.)
ISSUE STATE	two letter code for each issue state
ISSUE DATE	Date of Issuance
RATE DETERMINATION DATE	As of date of the rates, can be different from issue date.
Application Date	Date at which policy application was filed
LIFE1 ISSUE AGE	Age at Issue
LIFE1 SEX CODE	F = female, M = Male
LIFE1 Birth Date	Date of Birth
SingleJointIndicator	Is the policy single or Joint
LIFE2 ISSUE AGE	Joint Life Age at Issue
LIFE2 SEX CODE	Joint Life F = female, M = Male
LIFE2 Birth Date	Joint Life Date of Birth

QUAL CODE	Q = Qualified, NQ = non qualified. Any other values should be explained
PremBonus	Premium Bonus (if applicable)
PremBonusType	How is the premium bonus recaptured? Via a vesting schedule or higher surrender charges?
PremBonusVestTable	Vesting schedule for premium bonus
PremBonusAddSCTable	Additional surrender charge for premium bonus.
Accum Value	Account Value
Surr Value	Accumulation value - surrender charge - premium tax
MVA_Type	Identifier for the Type of MVA. This would generally indicate different MVA calculations. Could be descriptive or form types. NA if no MVA.
MVA_Adjustment	Current Calculated MVA Adjustment
MVA_Term	Number of years the MVA applies
MVA_RateType	They Type of rate that the MVA calculation is based on.
MVA_RateInitial	The rate from contract issue date that the mva is calculated against
MVA_RateTerm	Term of rate to be looked in the projection to calculate future MVAs
MVA_RateAdd	Additive factor to the calculation
Stat Reserve	Calculated statutory reserve
Prem Rcd	Total premium received
Prem 1yr	Total premium received in first year
Remaining Premium	Total premium received less ITD withdrawals
Comm	Total commissions paid to Agent
Comm_Code	Commission Code. Represents heaped, level, other
Comm_Table	Table reference for the commission.
Comm_ChgbackITD	ITD amount of commission chargebacks
Comm_Deferrable	Deferrable Comm
Comm_NonDeferrable	Non deferrable Comm
Comm_Ceding	Ceding Commission Associated with Policy
Death Claim	Total death claim distributed upon death
Withdrawals	Withdrawal Value
Surrenders	Total amount paid upon surrender
Surr Charge	Total surrender charges collected upon surrender
SURR CHG PCT	Current surrender charge percent (5% Surrender Charge should be shown as 0.05)
SC_Table	Table reference for looking up policy year based surrender charges
Fix_GuarPeriod_Current	Current guarantee period in months for fixed bucket. {May move to Strat Request}
Fix_GuarPeriod_Prior	Prior Guar Period in months for fixed buckets. {May move to Strat Request}
Fix_GuarPeriod_Next	What is the length of next available guaranteed period for Fixed Buckets? In months. {May move to Strat Request}

Renewal Date	Date on which the policy has had its most recent renewal
Fixed Credit RT	Current guarantee period interest rate
Fix FV	Fixed Rate Fund Value
Index FV	Indexed Rate Fund Value
SNFL Value Indexed	Minimum guaranteed contract value for Indexed buckets
SNFL Rate Indexed	Minimum guaranteed contract value interest rate for indexed buckets
SNFL Value Fixed	Minimum guaranteed contract value for fixed buckets (Including MYGA or Traditional products)
SNFL Rate Fixed	Minimum guaranteed contract value interest rate for fixed buckets. (Including MYGA or Traditional products)
MGCV	If there is an additional guarantee other than SNFL
MGCV Int Rate	If there is an additional guaranteed Rate other than SNFL
MGCV2	If there is an additional guarantee other than SNFL and MGCV
MGCV2 Int Rate	If there is an additional guaranteed Rate other than SNFL and MCGV
FPW_Avail	Free Partial Withdrawal Currently Available to the policy
FPW_ITD_Free	Inception to date free partial withdrawals taken
FPW_ITD_Excess	Inception to date partial withdrawals in excess of the free partial withdrawal amount
FPW_ITD_Total	Inception to date total partial withdrawals taken (free + excess)
Spousal Cont / Beneficiary	Indicator if it is a spousal continuation or Beneficiary, S if Spousal, B if Bene, & N if it is not
Spousal/Beneficiary Continuation Date	Date of the spousal continuation
Premium Tax	Premium tax charged to the policy
Stat Val Rate Withdrawal	Statutory Valuation rate at issue for Withdrawal Benefit Stream
Stat Val Rate Annuitization	Statutory Valuation rate at issue for Annuitization Benefit Stream
Stat Val Rate Death	Statutory Valuation rate at issue for Death Benefit Stream
Original Issue Age	For Renewed MYGAs, the issue age for first surrender period
Original Issue Month	For Renewed MYGAs, the issue month for first surrender period
Original Issue Year	For Renewed MYGAs, the issue year for first surrender period
GMWB_RiderCode	Code or form type of GMWB rider
GMWB_Value	GMWB value to multiply the payout table by calculate the benefit.
GMWB_SimpleIntBase	If rollup is simple interest, this is the basis for the interest credited to the GMWB Value
GMWB_PayoutTable	Table reference for defining attained age or select/Ult payout factors (MAW)

GMWB_ChargeType	Definition of charges. Includes, what the basis of the charge is (AV or GMWB AV), as well as if the charge is proportional or dollar for the dollar.
GMWB_Charge%	Charge Rate
GMWB_ChargeTable	Table reference for defining charges, if more complex than a single number
GMWB_ChargeITD	Charges collected from issue
GMWB_RollupType	Definition of rollup of the GMWB Value. Generally thought of Simple / Compound interest and Dollar for Dollar or Proportional. There may be other types not listed.
GMWB_Rollup%	Rollup rate
GMWB_RollupTable	Table reference for defining rollups, if more complex than a single number
GMWB_RollupPar	Participation Rate in base contract interest credits
GMWB_AccumYrs	Years the GMWB_Value will accumulate
GMWB_ValueBonus	Bonus decimal applied to the GMWB_Value
GMWB_PaymentElectDate	Date GMWB payments are elected. Default for none elected.
GMWB_PaymentAttainedAge	Attained Age used to determine GMWB payment, if attained age driven
GMWB_PaymentIssueAge	Issue Age used to determine GMWB payment, if attained age driven
GMWB_PaymentElection	Systematic or One-time MAW;
GMWB_Payment	Current annual payment for elected GMWB. 0 if not elected.
GMWB_PaymentRemaining	Remaining annual payments for GMWB. 0 if not elected
GMWB_PaymentType	Type of GMWB payment elected. Joint/Single and Level, Inflation, Increasing, Inflation, etc. This field should have all possible payment options that have been elected. Default for none elected.
GMWB_PaymentMode	Frequency of the elected gwmb payment
GMWB_PaymentUtil	Is the maximum available being taken(max), excess, or less(partial)?
GMWB_PaymentIncr	decimal representing annual increase in GMWB_Payment. 0 if no increase or not elected
GMWB_TerminationDate	Date that the income rider was terminated by the policyholder
GMWB_Restart	Y\N flag if IR Restart has been elected. Restart
GMWB_RestartDate	Date of IR Restart (if applicable)
GMWB_RestartAccumDate	If Restarted, new end date of accumulation phase
GMWB_NHBType	Determines which type of nursing home benefit can be elected under the GMWB rider. Example are 2x payment for life, 2x payment for 5 years, 2x payment until AV is exhausted, etc...
GMWB_NHBMult	Multiplier applied to payments when "X" ADLs can not be performed
GMWB_NHBElectDate	Date the Nursing home benefit is turned on

GMWB_NHBEndDate	Date the nursing benefit is turned off.
GMWBDB	Yes/No flag to indicate if GMWB rider has a death benefit associated with it
GMWBDB_PayoutTermCurr	Number of years the GMWB face is paid out over as the death benefit
GMWBDB_PayoutTermGuar	Guaranteed number of years the GMWB face is paid out over as the death benefit
GMDB_RiderCode	Code or form type of GMDB rider
GMDB_Value	GMDB Base paid out as death benefit
GMDB_SimpleIntBase	If rollup is simple interest, this is the basis for the interest credited to the GMDB Value
GMDB_ChargeType	Definition of charges. Includes, what the basis of the charge is (AV or GMDB AV), as well as if the charge is proportional or dollar for the dollar.
GMDB_Charge%	Charge Rate
GMDB_ChargeTable	Table reference for defining charges, if more complex than a single number
GMDB_RollupType	Definition of rollup of the GMDB Value. Generally thought of Simple / Compound interest and Dollar for Dollar or Proportional. There may be other types not listed.
GMDB_Rollup%	Rollup rate
GMDB_RollupTable	Table reference for defining rollups, if more complex than a single number
GMDB_RollupPar	Participation Rate in base contract interest credits
GMDB_PayoutTermCurr	Number of years the GMDB face is paid out over as the death benefit
GMDB_PayoutTermGuar	Guaranteed number of years the GMDB face is paid out over as the death benefit
PolicyLoan_Amount	Amount of loaned out AV
DistChannel	Distribution Channel. Specific names of the
Annuity_Value	Value that can be annuitized. Generally expected to be AV. Some products have none AV values
Annuity_Bonus	Bonus applied to the Annuity Value.
Annuity_MaxDate	Max Date at which the policy can annuitize
Annuity_MinCertPeriod	Shortest certain years the policy can annuitize.
Annuity_MinCertPeriodRate	Annuity rate associated with the shortest certain period.

b. For Fixed Indexed Annuities Only
 i. Strategy Data

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
Bucket CODE	Identification of Fixed or Fund
ISSUE DATE	Date of Issuance
Index Date	Date of most recent renew
Index Value	Index Value as of Index Date
Index End Date	End Date to compare Index Values
Term	Term Length, in months or years
FundInBucket	Account value for index
Index Desc	description of index
Index Cap	Cap associated with index
Min Index Cap	minimum cap for index
Participation Rate	participation rate for index
Min Part Rate	minimum participation rate for index
MinGuar	Minimum guarantee rate
Trigger Rate	Performance Trigger rate
Min Trigger Rate	Minimum Trigger rate
Bucket MGCV	Minimum guaranteed contract value at the index bucket level (sum of buckets should total to the aggregate MGCV)
Bucket F133 Guaranteed Value	Guaranteed Value at the indexed bucket level. Total of premium + transfers - withdrawals from the strategy. Could be aggregated to the total of the indexed buckets.
Buffer Rate	Rate at which policy holders begin experiencing loss
SpreadRate	Annual spread rate
Max Spread Rate	Maximum spread rate
Bailout Fields	Any fields applicable to Bailout Strategies
TIER Rates	High and Low Tiered Rates for Tiered Rate Strategies

ii. Transaction Data

Field	Definition
POLICY NUM	Associated policy number for the contract
PLAN CODE	Admin Plan code for the associated policy
ISSUE DATE	Date of Issuance
Bucket CODE	Identification of Fixed or Fund
Index Desc	description of index
transaction type	Detailed description of transaction
Account value post	Account Value after transaction
Transaction amount	Transaction amount
Effective Date	Effective Date of transaction (sometimes it is back dated)
Processdate	Process Date of transaction
Death Date	Date of Death
Death Notification Date	Date of Death Notification
reversal code	Code for reversing transactions
date of reversal	Used in cases of reversed transactions
surrender charges	Surrender Charges associated with transaction
MVA	MVA associated with transaction
Free withdrawal amount	\$ of transaction that was free of SC and MVA
Interest Earned	Interest Credited to the policy (i.e. Fixed Interest or Indexed Interest (on Anniversary))
Gross Premium	Gross Premium
Remaining premium	Remaining Premium as of after transaction
Additional Transaction relevant fields	Include any other transaction relevant fields commonly used by VOYA

SIXTH AMENDED AND RESTATED FEE AGREEMENT

This Sixth Amended and Restated Fee Agreement (this “Agreement”), dated June 7, 2018 and effective as of June 1, 2018, amends and restates that certain Fifth Amended and Restated Fee Agreement between Athene Asset Management LLC (formerly known as Athene Asset Management, L.P.) (“AAM”) and Athene Holding Ltd. (“AHL”), dated June 8, 2017 (the “Prior Agreement”).

WHEREAS, from time to time, AHL and certain current or future direct or indirect subsidiaries of AHL (the “Subsidiaries”) or a Subsidiary’s reinsurance counterparty (a “Reinsurance Counterparty”) have entered into, will enter into or desire to enter into investment management agreements with AAM pursuant to which Subsidiaries pay AAM management fees and agree to indemnify AAM in certain circumstances;

WHEREAS, from time to time, AAM and one or more investment manager(s), not affiliated with Apollo (as hereinafter defined) or AAM, acting for a Reinsurance Counterparty (each, a “Third Party Investment Manager”) have entered into, will enter into or desire to enter into a sub-advisory arrangement with respect to an investment management agreement between such Third Party Investment Manager and a Reinsurance Counterparty pursuant to which AAM will act as a sub-advisor with respect to certain assets of such Reinsurance Counterparty;

WHEREAS, from time to time, AAM and sub-advisers (each, a “Sub-Adviser”) have entered into, will enter into or desire to enter into sub-advisory arrangements with respect to the foregoing investment management agreements and/or sub-advisory agreements pursuant to which AAM will pay such Sub-Advisers management fees, be liable for expenses of such Sub-Advisers and indemnify such Sub-Advisers in certain circumstances;

WHEREAS, from time to time, AAM and the Subsidiaries (including their Reinsurance Counterparties) have entered into, will enter into or desire to enter into shared service and cost reimbursement arrangements pursuant to which Subsidiaries reimburse AAM (or AAM reimburses AHL or its Subsidiaries) for its expenses relating to such shared services and other costs incurred; and

WHEREAS, AHL and AAM desire to provide for consistent fees, shared service and cost reimbursement arrangements and a consistent standard of care/liability and indemnity on an enterprise- wide basis across AHL and the Subsidiaries (including their Reinsurance Counterparties, but not including any Athora Entity), in each case on terms AAM and AHL have determined to be consistent with commercial standards.

NOW, THEREFORE, in consideration of the mutual covenants herein contained, the parties hereto agree as follows:

1. Definitions.

a. “Accounts” means all investment accounts of or relating to AHL and the Subsidiaries, whether or not managed by AAM, including, without limitation, surplus accounts and funds withheld accounts, investment accounts of any Reinsurance Counterparty in which AAM is acting as a sub-advisor or in a similar capacity, modified coinsurance accounts and reinsurance trusts supporting reinsurance agreements entered into by AHL or the Subsidiaries, provided, however, “Accounts” shall not include (i) investment accounts of any Athora Entity or (ii) investment accounts of AHL or a Subsidiary which is managed by Apollo Asset Management Europe LLP and/or Apollo Management International LLP.

b. “Athora Entity” means any of Athora Holding Ltd. (formerly AGER Bermuda Holding Ltd.) or its direct or indirect subsidiaries (other than any subsidiary organized in the United States or Bermuda).

c. “Athora Funding Agreement” means a Funding Agreement issued to an Athora Entity by a Subsidiary that is a client of AAM (each an “AHL Sub Client”), provided, that the assets backing such Funding Agreement are all managed by, and subject to fees payable to, AAM hereunder and/or under the applicable investment management agreement between AAM and such AHL Sub Client.

d. “AHL IM Fees” means (a) for those Accounts with respect to which a management fee is not payable to AAM during or with respect to such month, if any, a monthly fee equal to the sum of (x) one-twelfth of 0.40% of up to the first \$65,845,816,050 in aggregate market values (determined as of the end of such month) of the assets in such Accounts and (y) one-twelfth of 0.30% of the aggregate market values (determined as of the end of such month) of the assets in such Accounts in excess of \$65,845,816,050 and (b) for those Accounts with respect to which a management fee is payable to AAM during or with respect to such month, if any, a monthly fee equal to the sum of (x) one-twelfth of 0.40% of up to the first \$65,845,816,050 in aggregate market values (determined as of the end of such month) of the assets in such Accounts and (y) one-twelfth of 0.30% of the aggregate market values (determined as of the end of such month) of the assets in such Accounts in excess of \$65,845,816,050, less (z) any management fee the applicable Accounts are obligated to pay to AAM during or with respect to such month; provided, that for the ALIC Accounts with respect to which a management fee is payable to AAM during or with respect to such month, if any, the monthly fee shall equal the ALIC Fees less any management fee the ALIC Accounts are obligated to pay to AAM during or with respect to such month.

e. “ALIC” means Athene Life Insurance Company, a Subsidiary.

f. “ALIC Accounts” means all investment accounts with respect to the ALIC IMA.

g. “ALIC Fees” means the Management Fee set forth in the ALIC IMA.

h. “ALIC IMA” means that certain Amended and Restated Investment Management Agreement, by and between AAM and ALIC, dated November 5, 2012, as amended, restated or supplemented from time to time.

i. “AUSA” means Athene USA Corporation, a Subsidiary.

j. “FA Rebate Amount” means, with respect to any Athora Funding Agreement, an amount, determined by AAM as of the end of each month with respect to such month, equal to the product of (a) the FA Value as of the end of such month and (b) one-twelfth of 0.10%.

k. “FA Value” means, as of any date of determination with respect to any Athora Funding Agreement, the outstanding deposit amount thereunder (provided, that to the extent that such Funding Agreement is issued in a currency other than U.S. Dollars, the outstanding deposit amount of such Funding Agreement shall be converted to U.S. Dollars will be converted to U.S. Dollars by AAM using the mid-spot rate applicable to such currency exchanges reported by Bloomberg as the of the end of the last business day of the applicable month or reported by such other source as reasonably determined by AAM if Bloomberg is not available. For purposes of determining the applicable FA Rebate Amount, the FA Value of an Athora Funding Agreement

will be increased (or decreased) by positive (or negative) Applicable Quarterly Net Investment Margin beginning on the first day of the first full fiscal quarter after such Athora Funding Agreement was issued and on the first day of each fiscal quarter thereafter. As used herein, the “Applicable Net Investment Margin” shall mean the investment margin on deferred annuities determined in accordance with GAAP and published by AHL in its then most recent annual report filed with the SEC (or such other audited source as may be agreed by the parties), and the “Applicable Quarterly Net Investment Margin” shall be the Applicable Net Investment Margin divided by 4. Notwithstanding the foregoing, when the outstanding deposit amount under any Athora Funding Agreement has been reduced to zero, the FA Rebate Amount with respect to such Athora Funding Agreement shall be zero and the FA Value of such Athora Funding Agreement shall be zero.

l. “Funding Agreement” means a financial contract issued by an insurance company and identified as a Guaranteed Interest Contract on the applicable insurance company’s financial statements, which contract generally provides for the accumulation of funds at guaranteed rates for a specified time period with repayment to the holder thereof in lump sum or installments. For the avoidance of doubt, “Funding Agreement” does not include annuity contracts or contracts that provide for payments to or by the applicable insurer based on the occurrence of a contingency, including without limitation, a mortality or morbidity contingency.

m. “Other Service Agreement” means an agreement entered into between AAM and AHL or a Subsidiary pursuant which AAM will allocate to AHL or such Subsidiary a portion of the Other Service Compensation paid by AAM. For purposes of the definition of “Unpaid Other Service Compensation”, an Other Service Agreement means an agreement pursuant to which AAM would be compensated by AHL or the applicable Subsidiary for Other Service Compensation paid by AAM in respect of the services provided by employees of AAM to Subsidiaries or paid in respect of shared employees, if such services were being performed under an agreement substantially similar to an Other Service Agreement entered into between AAM and any other Subsidiary.

n. “Other Service Compensation” means (A) employee and consulting compensation and related benefits and expenses, including payroll taxes, paid by AAM and (B) AAM’s expenses relating to agreements or arrangements with third parties for the provision of services, products and/or equipment to AAM and/or AHL and the Subsidiaries which will be shared with or passed through by AAM to AHL or the Subsidiaries, as the case may be. With respect to (A), such compensation, benefits, expenses and taxes shall be allocated by AAM to AHL or the applicable Subsidiary based on reasonable allocations of employees’ time performing services for such Subsidiary, with such allocations made by AAM at cost without markup. With respect to (B), expenses are allocated by AAM to AHL or the applicable Subsidiary based on reasonable estimates of usage by AHL and/or such Subsidiaries, with such allocations at cost without markup.

o. “Unpaid Other Service Compensation” means any amount or amounts (i) payable to AAM pursuant to any Other Service Agreement or (ii) which would have been payable to AAM if an Other Service Agreement had been entered into between AAM and the applicable Subsidiary, in each case, where such Subsidiary cannot pay or has not paid, for any reason, such amount or amounts on its own behalf.

2. Fees. AHL shall pay, in accordance with Section 6 of this Agreement, the AHL IM Fees each month. For the avoidance of doubt, no AHL IM Fees or other compensation shall be payable by AHL or any Subsidiary with respect to an Athora Entity.

3. AHL IM Fee Rebates.

a. Subject to the terms and conditions below, AAM shall rebate or discount (including, if applicable, below zero), without duplication, AHL IM Fees paid or payable by or on behalf of AHL to AAM as follows: for monthly invoicing periods ended after the date hereof and for each calendar month-end thereafter, an amount equal to the aggregate FA Rebate Amounts as of such calendar month-end.

b. AHL shall provide (or cause to be provided) to AAM such information as may be reasonably requested by AAM to assist in the determination of the FA Rebate Amount, including, without limitation:

i. Promptly upon execution of an Athora Funding Agreement, a report detailing the outstanding principal balance of such funding agreement, its date of issue and its maturity date (or payment dates if not a bullet payment);

ii. If an Athora Funding Agreement is denominated in a currency other than U.S. Dollars, AHL shall provide written notice (which may be in the form of an electronic mail) to AAM promptly after the end of each calendar month of the mid-spot rate applicable to such currency exchanges reported by Bloomberg as of the end of the last business day of the applicable month;

iii. Promptly after each anniversary of the effectiveness of an Athora Funding Agreement, AHL shall provide to AAM written notice of the Applicable Net Investment Margin for the prior 12 months with respect to such AHL Sub-Client with reasonable detail of the calculation thereof; and

iv. On a monthly basis, a report detailing the outstanding balance of each Athora Funding Agreement (with reasonable detail of its calculation thereof) as of the prior month end then subject to an FA Rebate Amount and the AHL Client Issuer thereof, the date of issue of any such funding agreement and such funding agreement's maturity date (or its payment dates, if not a bullet payment).

For the avoidance of doubt, AAM shall not be required to provide any rebate unless and until the information required by AAM hereunder has been provided to AAM. To the extent that AAM or AHL, acting in good faith, disagrees with any of the information contained in any of the foregoing reports discussed in this clause (b) or in respect of the amounts of any rebate provided under this Section 3, the parties agree to negotiate a resolution to such disagreement in good faith.

4. Valuation. Unless the parties otherwise agree in writing, AHL (or one of its subsidiaries) (and not AAM) shall be responsible for determining, in good faith, the value of the Accounts in accordance with AHL's valuation policies and procedures (from time to time in effect), which policies shall have been provided and be reasonably acceptable to AAM. AHL agrees to provide valuations on the Accounts no less often than on a monthly basis. The parties further agree to negotiate in good faith as to any disputes regarding valuation of the assets in the Accounts or any methodologies used by AHL to value the assets for purposes of determining fees accruing hereunder or in connection with any Account.

5. Sub-Adviser Fees; Unpaid Other Service Compensation. In addition to the other payment obligations contained herein: (a) to the extent that AAM has paid or is obligated to pay fees or expenses to any Sub-Adviser in respect of any Account, AHL shall pay on behalf of AAM, or reimburse

AAM for, such Sub-Adviser fees and expenses (for the avoidance of doubt, without duplication for any sub-advisory management fees and expenses which have already been paid by or on behalf of any such Account);

and (b) AHL shall pay to AAM any Unpaid Other Service Compensation. Notwithstanding the foregoing, and for the avoidance of doubt, AHL shall not be required to pay or reimburse AAM under this Agreement for any sub-advisory management fees paid or payable by AAM directly or indirectly to Apollo Global Management LLC or its subsidiaries (collectively "Apollo" and such sub-advisory management fees, "Apollo Sub-advisory Fees") with respect to (a) any Apollo Sub-Advisory Fees arising out of sub-advisory agreements first entered into after the date hereof or (b) the increased portion over Apollo Sub-Advisory Fees paid or payable pursuant to any sub-advisory agreement in effect as of the date hereof which increases result from an amendment to the applicable sub-advisory agreement entered into after the date hereof, in each case, except to the extent that any such new or increased Apollo Sub-Advisory Fees either (i) have been approved by the AHL Conflicts Committee (or its designee) or (ii) such new or increased Apollo Sub-Advisory Fees do not require Conflicts Committee approval to be paid or reimbursed by AHL under the Applicable AHL Conflicts Committee Procedures then in effect among AHL and Apollo. As used in this section, "Applicable AHL Conflicts Committee Procedures" shall mean, with respect to the incurrence of any such obligations to pay an Apollo Sub-Advisory Fee (or increase thereto), the most recent AHL Conflicts Committee Procedures approved by the Conflicts Committee and received by Apollo and AAM prior to AAM's execution of any such sub-advisory agreement or amendment. The parties agree that any Applicable AHL Conflicts Committee Procedures shall apply only prospectively to new Apollo Sub-Advisory Fees and amendments to then-existing sub-Advisory agreements that increase Apollo Sub-Advisory Fees thereunder, in each case, entered into after AAM's and Apollo's receipt of such Applicable AHL Conflicts Committee Procedures. This Section 5 shall not apply to any fees with respect to Accounts of an Athora Entity.

6. Payments. Any amount payable by a party hereto (the "Paying Party") hereunder (including payments made under Section 5) will be paid to the other party within 10 business days following receipt by the Paying Party of an invoice for such amount, detailing the calculation of such amount. AHL shall have the option, at its sole discretion, to cause to be paid by AUSA on behalf of AHL any payments or reimbursements due by AHL hereunder.

7. Indemnification.

a. The parties agree that the provisions set forth in Section 7(b) (the "Standard Indemnity") constitute the commercial standard of care and indemnification provisions that are intended to govern the relationship between AAM and the applicable owner of each Account. The parties also recognize that, for various reasons, the applicable investment management agreement (the "Applicable IMA") between AAM and the owner of any given Account or the applicable sub-advisory agreement (the "Applicable SAA") between AAM and the applicable Third Party Investment Manager may not contain a standard of care and/or indemnification provision or may contain a standard of care and/or indemnification provision that deviates from the Standard Indemnity. In the event that AAM is liable to any Third Party Investment Manager or to the owner of any Account for any Loss, or fails to receive indemnification from such Third Party Investment Manager or from the owner of such Account for any Loss, in each case, in a manner where AAM would not have been liable for such Loss or would have received indemnification for such Loss if the Applicable IMA or the Applicable SAA included the Standard Indemnity, it is the intent of the parties that AHL will indemnify and hold harmless AAM for such Loss.

b. To the fullest extent permitted by applicable law, and notwithstanding any provision in any Applicable IMA or Applicable SAA to the contrary, AHL shall hold harmless and indemnify AAM, its officers, directors, principals, employees, agents or nominees (each, an "Investment Manager Party") from and against any and all losses (including, without limitation,

(i) any payments made by an Investment Manager Party to the owner of an Account or to a Third Party Investment Manager and (ii) any special, incidental, exemplary, consequential, punitive, lost profits or indirect damages paid by an Investment Manager Party, even if such damages are paid to the owner of an Account or to a Third Party Investment Manager and even if such Investment Manager Party is advised of the possibility or likelihood of the same), damages, claims, costs, actions,

liabilities, suits, proceedings, settlements, Account expenses or other expenses including, without limitation, any liabilities imposed or sought to be imposed on or claims asserted against such Investment Manager Party (including, in each case, reasonable attorney's fees and disbursements) (each a "Loss"), which an Investment Manager Party may incur or suffer arising out of or in connection with the performance of its obligations under this Agreement, the Applicable IMA or the Applicable SAA; provided, however, that this indemnity shall not apply to any Loss to the extent caused by AAM's gross negligence, willful misconduct, fraud, or, at any time that any assets of any Account constitute "plan assets" subject to ERISA, breach of fiduciary duty under ERISA, in respect of its obligations and duties under this Agreement, the Applicable IMA or the Applicable SAA with respect to any Account (in each case, as determined by a court of competent jurisdiction in a final non-appealable judgment); provided, further, that any amounts payable to an Investment Manager Party under this Section 7 shall be offset by any amounts actually paid to such Investment Manager Party with respect to such Loss by the owner of the applicable Account or the applicable Third Party Investment Manager to the extent that such payment would be duplicative of payments made hereunder. The foregoing indemnity is in addition to, and shall not constitute a waiver or limitation of any rights which an Investment Manager Party may have under, applicable law or any other agreement. For purposes of this Section 7(b), references to AAM include each Sub-Adviser that is an affiliate of AAM.

c. The parties understand that certain United States federal and state securities laws impose liabilities under certain circumstances on persons who act in good faith, and therefore nothing in this Agreement will waive or limit any rights that any party may have under those laws.

8. Governing Law. To the extent consistent with any mandatorily applicable federal law, this Agreement shall be governed by the laws of the State of New York without giving effect to any principles of conflicts of law thereof that would permit or require the application of the law of another jurisdiction and are not mandatorily applicable by law.

9. Entire Agreement. This Agreement constitutes the entire agreement between the parties with respect to the subject matter of this Agreement and supersedes all prior agreements and understandings, both oral and written, between the parties with respect to the subject matter of this Agreement; provided, that unpaid accrued payment obligations arising under any prior version of this Agreement shall not be affected by this Agreement. As of the date hereof, there are no understandings between the parties with respect to the subject matter of this Agreement other than as expressed herein or as set forth in (i) that certain Investment Management Agreement, dated as of October 31, 2012, by and between AAM and AHL (the "AAM/AHL Investment Management Agreement") and (ii) that certain Applicable 2016 Liability Fee Discount, dated as of September 30, 2016, by and between AHL and AAM.

10. Counterparts; Amendment; Interpretation. This Agreement may be executed simultaneously in two or more counterparts, each of which shall be deemed an original, but all of which together shall constitute one and the same instrument. This Agreement may not be modified or amended, except by an instrument in writing signed by the party to be bound or as may otherwise be provided for

herein. This Agreement applies to all Accounts and Applicable IMAs, Applicable SAAs and other applicable agreements, whether in place as of the date hereof or entered into on or after the date hereof.

11. Termination. This Agreement shall remain in effect unless and until terminated in accordance with the immediately following sentence. This Agreement shall automatically terminate, without any further action on the part of any of the parties hereto or any other person, if all (but not less than all) investment management agreements, investment advisory agreements and sub-advisory agreements between Apollo Global Management, LLC and/or any of its subsidiaries (including AAM), on the one hand, and AHL, any of the Subsidiaries, Reinsurance Counterparties and/or Third Party Investment Managers, on the other hand, have been terminated in accordance with (x) their respective terms and (y) AHL's bye-laws (to the extent AHL's bye-laws are applicable to such a termination) and none of such agreements have been replaced by

any similar investment management agreement or investment advisory agreement for the benefit of AHL or any of the Subsidiaries; provided, that, (i) any payments or obligations due hereunder, including, but not limited to, the payments or obligations as described in Sections 2, 3, 5, 6 and 7 herein, that accrued, or are otherwise payable or rebatable, with respect to any day prior to the date of such termination of this Agreement (with applicable amounts calculated ratably based on the actual number of days in the calendar quarter that preceded such termination of this Agreement) shall be payable by AHL, or rebatable to AHL, as applicable, within 10 business days (or, if such amount is not determinable within such period, then within 3 business days after such amount is determined) of such termination of this Agreement, (ii) in no event shall any payments or obligations due hereunder, including, but not limited to, the payments or obligations as described in Sections 2, 3, 5, 6 and 7 herein, accrue, or otherwise be payable or rebatable, with respect to any day or period beginning on or after the date of such termination of this Agreement and (iii) Sections 4 (for so long as AAM manages any Account of a Reinsurance Counterparty of AHL or any Subsidiary or acts as a sub-advisor to any Third Party Investment Manager), 7 through 10, and this Section 11 (including the defined terms relating thereto), shall survive such termination of this Agreement. For purposes of clarification, unless this Agreement is terminated in accordance with the immediately preceding sentence, this Agreement shall continue to apply with respect to an Account (and all of the other Accounts) even if the AAM/AHL Investment Management Agreement relating to such Account is terminated pursuant to its terms or otherwise.

* * * * *

IN WITNESS WHEREOF, the parties hereto have caused this Agreement to be executed by their respective duly authorized officers as of the date first written above.

ATHENE ASSET MANAGEMENT LLC

By: /s/ James R. Belardi
Name: James R. Belardi
Title: Chief Executive Officer

ATHENE HOLDING LTD.

By: /s/ Adam Laing
Name: Adam Laing
Title: Finance Officer

Statement of Ratio of Earnings to Fixed Charges

<i>(In millions, except ratio)</i>	Six months ended	Years ended December 31,				
	June 30,	2017	2016	2015	2014	2013
	2018					
Income before income taxes	\$ 657	\$ 1,535	\$ 716	\$ 590	\$ 524	\$ 986
Less: Undistributed income (loss) from equity investees	72	110	97	43	25	20
Less: Noncontrolling interest	—	—	—	16	15	81
Add: Fixed charges, excluding deferred sales inducements additions and deferred financing costs	432	2,883	1,364	785	1,931	1,131
Add: Amortization of deferred sales inducements	43	63	39	21	4	16
Add: Amortization of deferred financing costs	—	—	2	3	3	—
Earnings available for fixed charges	<u>\$ 1,060</u>	<u>\$ 4,371</u>	<u>\$ 2,024</u>	<u>\$ 1,340</u>	<u>\$ 2,422</u>	<u>\$ 2,032</u>
Interest expensed and capitalized	\$ 552	\$ 3,043	\$ 1,563	\$ 920	\$ 2,044	\$ 1,167
Deferred financing costs	10	—	—	—	—	8
Estimated interest component of rent expense	—	1	1	1	—	1
Fixed charges	<u>\$ 562</u>	<u>\$ 3,044</u>	<u>\$ 1,564</u>	<u>\$ 921</u>	<u>\$ 2,044</u>	<u>\$ 1,176</u>
Ratio of earnings available for fixed charges to fixed charges	1.89	1.44	1.29	1.45	1.18	1.73

CERTIFICATION PURSUANT TO SECTION 302 OF THE SARBANES-OXLEY OF 2002

I, James R. Belardi, certify that:

1. I have reviewed this Quarterly Report on Form 10-Q of Athene Holding Ltd.;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the financial statements, and other financial information included in this report, fairly present in all material respects the financial condition, results of operations and cash flows of the registrant as of, and for, the periods presented in this report;
4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Exchange Act Rules 13a-15(e) and 15d-15(e)) and internal control over financial reporting (as defined in Exchange Act Rules 13a-15(f) and 15d-15(f)) for the registrant and have:
 - a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of the end of the period covered by this report based on such evaluation; and
 - d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter (the registrant's fourth fiscal quarter in the case of an annual report) that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officer and I have disclosed, based on our most recent evaluation of internal control over financial reporting, to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize and report financial information; and
 - b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: August 3, 2018

/s/ James R. Belardi

James R. Belardi
Chairman, Chief Executive Officer and Chief Investment Officer
(principal executive officer)

CERTIFICATION PURSUANT TO SECTION 302 OF THE SARBANES-OXLEY OF 2002

I, Martin P. Klein, certify that:

1. I have reviewed this Quarterly Report on Form 10-Q of Athene Holding Ltd.;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the financial statements, and other financial information included in this report, fairly present in all material respects the financial condition, results of operations and cash flows of the registrant as of, and for, the periods presented in this report;
4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Exchange Act Rules 13a-15(e) and 15d-15(e)) and internal control over financial reporting (as defined in Exchange Act Rules 13a-15(f) and 15d-15(f)) for the registrant and have:
 - a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of the end of the period covered by this report based on such evaluation; and
 - d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter (the registrant's fourth fiscal quarter in the case of an annual report) that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officer and I have disclosed, based on our most recent evaluation of internal control over financial reporting, to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize and report financial information; and
 - b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: August 3, 2018

/s/ Martin P. Klein

Martin P. Klein
Executive Vice President and Chief Financial Officer
(principal financial officer)

CERTIFICATION PURSUANT TO SECTION 906 OF THE SARBANES-OXLEY OF 2002

I, James R. Belardi, certify that Athene Holding Ltd.'s Quarterly Report on Form 10-Q for the quarter ended June 30, 2018 (the "Report") fully complies with the requirements of Section 13(a) or 15(d) of the Securities Exchange Act of 1934 and that the information contained in the Report fairly presents, in all material respects, the financial condition and results of operations of Athene Holding Ltd.

Date: August 3, 2018

/s/ James R. Belardi

James R. Belardi

Chairman, Chief Executive Officer and Chief Investment Officer
(principal executive officer)

The foregoing certification is being furnished solely pursuant to 18 U.S.C. § 1350 and is not being filed as part of the Report or as a separate disclosure document.

CERTIFICATION PURSUANT TO SECTION 906 OF THE SARBANES-OXLEY OF 2002

I, Martin P. Klein, certify that Athene Holding Ltd.'s Quarterly Report on Form 10-Q for the quarter ended June 30, 2018 (the "Report") fully complies with the requirements of Section 13(a) or 15(d) of the Securities Exchange Act of 1934 and that the information contained in the Report fairly presents, in all material respects, the financial condition and results of operations of Athene Holding Ltd.

Date: August 3, 2018

/s/ Martin P. Klein

Martin P. Klein

Executive Vice President and Chief Financial Officer
(principal financial officer)

The foregoing certification is being furnished solely pursuant to 18 U.S.C. § 1350 and is not being filed as part of the Report or as a separate disclosure document.