ANNUAL STATEMENT

OF THE

WILCO LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2018

LIFE AND ACCIDENT AND HEALTH

2018

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

Wilco Life Insurance Company

NAIC Group Code 4213 (Current) 4213 (Prior) NAIC Company Code 65900 Employer's ID Number 04-2299444

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

Incorporated/Organized 01/30/1962 Commenced Business 05/03/1962

Statutory Home Office 12821 E New Market St STE 250, Carmel, IN, US 46032
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 20 Glover Avenue 4th Floor, Norwalk, CT, US 06850
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4401
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Clarice Ma, 203-762-4646
(Name) (Area Code) (Telephone Number)
cma@wiltonre.com, 203-762-4647
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer: Michael Elliott Fleitz
SVP, Chief Financial Officer: Steven Daniel Lash
SVP, General Counsel & Secretary: Mark Raymond Sarlitto
President: Raymond Andrew Eckert #

OTHER

Enrico John Treglia, SVP, Chief Operating Officer
Michael Leonard Greer, Senior Vice President
Robert Charles Fahr, VP, Controller

DIRECTORS OR TRUSTEES

Chris Conrad Stroup
Michael Elliott Fleitz
Mark Raymond Sarlitto
Enrico John Treglia
John Joseph Quinn

State of Connecticut
County of Fairfield SS:

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

Michael Elliott Fleitz	Mark Raymond Sarlitto	Steven Daniel Lash
Chief Executive Officer	SVP, General Cousel & Secretary	SVP, Chief Financial Officer

Subscribed and sworn to before me this 22 day of February 2019

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

Donna Evans
Notary Public
May 31, 2020

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	2,325,753,185	0	2,325,753,185	2,429,702,083
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	92,282,541	0	92,282,541	65,630,145
	2.2 Common stocks	18,948,300	0	18,948,300	18,948,300
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	25,231,035	0	25,231,035	33,364,695
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 32,793,583 , Schedule E - Part 1), cash equivalents ($ 52,455,242 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	85,248,825	0	85,248,825	85,812,446
6.	Contract loans (including $ 0 premium notes)	122,076,050	146,236	121,929,814	138,316,787
7.	Derivatives (Schedule DB)	100,531	0	100,531	2,707,454
8.	Other invested assets (Schedule BA)	52,241,819	0	52,241,819	46,234,870
9.	Receivables for securities	1,311,514	0	1,311,514	3,897,032
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,723,193,800	146,236	2,723,047,564	2,824,613,812
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	27,159,304	0	27,159,304	29,539,397
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,344,787	54,767	2,290,020	4,439,177
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	11,403,280	0	11,403,280	11,977,966
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	9,528,484	3,021,716	6,506,768	13,223,876
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	1,683,181	0	1,683,181	1,140,940
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	1,642,053	0	1,642,053	0
18.2	Net deferred tax asset	109,181,946	88,205,418	20,976,528	16,846,809
19.	Guaranty funds receivable or on deposit	200,157	0	200,157	438,916
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	29,906	11,584	18,322	20,609
25.	Aggregate write-ins for other than invested assets	0	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,886,366,898	91,439,721	2,794,927,177	2,902,241,502
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	2,886,366,898	91,439,721	2,794,927,177	2,902,241,502
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,145,280,187 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 8,321,967 Modco Reserve)	2,145,280,187	2,248,399,030
2.	Aggregate reserve for accident and health contracts (including $ 111,222,262 Modco Reserve)	111,222,264	115,647,497
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	79,325,532	89,878,692
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	64,498,801	88,723,495
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	11,227,433	10,984,456
5.	Policyholders' dividends $ 13,103 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	13,103	19,160
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 0 Modco)	454,104	566,046
	6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	29	1,432
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 586,409 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	916,806	979,857
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	19,377	1,139,711
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 1,277 assumed and $ 9,064,375 ceded	9,065,652	7,204,267
	9.4 Interest maintenance reserve (IMR, Line 6)	105,112,533	117,807,523
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,475 accident and health $ 0 and deposit-type contract funds $ 0	2,475	28,552
11.	Commissions and expense allowances payable on reinsurance assumed	57,508	8,830
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	16,378,773	10,471,843
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	440,469	1,170,057
15.1	Current federal and foreign income taxes, including $ (453,597) on realized capital gains (losses)	0	9,012,322
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,123,693	226,396
17.	Amounts withheld or retained by company as agent or trustee	(94,785)	(106,861)
18.	Amounts held for agents' account, including $ 47,305 agents' credit balances	1,250,728	2,967,338
19.	Remittances and items not allocated	16,268,123	11,705,550
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	25,091,707	26,683,092
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	266,065	308,645
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	853,619	1,172,148
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	250,000	24,810
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	44,504,222	43,390,097
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,633,528,418	2,788,413,985
27.	From Separate Accounts Statement	0	0
28.	Total liabilities (Lines 26 and 27)	2,633,528,418	2,788,413,985
29.	Common capital stock	4,178,222	4,178,222
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	129,892,375	129,892,375
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	27,328,177	(20,243,091)
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	157,220,552	109,649,284
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	161,398,774	113,827,506
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,794,927,192	2,902,241,491
	DETAILS OF WRITE-INS		
2501.	Contingency Reserves	25,941,784	26,115,025
2502.	Unclaimed Funds	18,444,532	17,156,838
2503.	Accounts Payable	117,906	117,830
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	404
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	44,504,222	43,390,097
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	100,778,608	108,712,703
2.	Considerations for supplementary contracts with life contingencies	538,114	116,900
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	141,816,009	156,303,649
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	17,673,484	16,993,250
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	4,735,679	5,690,004
7.	Reserve adjustments on reinsurance ceded	(11,802,554)	(13,665,476)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
	8.2 Charges and fees for deposit-type contracts	120	102
	8.3 Aggregate write-ins for miscellaneous income	254,117	1,035,265
9.	Total (Lines 1 to 8.3)	253,993,577	275,186,396
10.	Death benefits	209,916,669	227,681,494
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,135,813	736,172
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	8,433,228	7,702,106
13.	Disability benefits and benefits under accident and health contracts	242,977	408,434
14.	Coupons, guaranteed annual pure endowments and similar benefits	5,381	13,808
15.	Surrender benefits and withdrawals for life contracts	71,716,615	75,297,152
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	374,687	6,836,609
18.	Payments on supplementary contracts with life contingencies	1,944,203	2,248,345
19.	Increase in aggregate reserves for life and accident and health contracts	(107,544,080)	(106,632,602)
20.	Totals (Lines 10 to 19)	186,225,493	214,291,518
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	4,415,573	8,699,447
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	316,835	358,005
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	19,161,729	17,375,721
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	3,691,189	3,719,411
25.	Increase in loading on deferred and uncollected premiums	246,251	(83,086)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	(108,616)	19,998,281
28.	Totals (Lines 20 to 27)	213,948,454	264,359,297
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	40,045,123	10,827,099
30.	Dividends to policyholders	754,733	856,106
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	39,290,390	9,970,993
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(478,146)	7,615,500
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	39,768,536	2,355,493
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (869,801) (excluding taxes of $ 1,323,398 transferred to the IMR)	804,361	(144,004)
35.	Net income (Line 33 plus Line 34)	40,572,897	2,211,489
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	113,827,516	156,888,999
37.	Net income (Line 35)	40,572,897	2,211,489
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (93,107)	(350,260)	13,056,224
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	(5,374,259)	(63,202,290)
41.	Change in nonadmitted assets	11,088,906	62,192,682
42.	Change in liability for reinsurance in unauthorized and certified companies	42,579	502,121
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	1,591,385	(7,821,709)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	(19,176,159)
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	0	(30,823,841)
53.	Aggregate write-ins for gains and losses in surplus	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	47,571,247	(43,061,483)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	161,398,764	113,827,516
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous Income	254,117	1,035,265
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	254,117	1,035,265
2701.	Fines and Penalties	65,050	37,800
2702.	Miscellaneous write-in	0	5,332
2703.	Reserve adjustments on reinsurance assumed	(425)	124
2798.	Summary of remaining write-ins for Line 27 from overflow page	(173,241)	19,955,025
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(108,616)	19,998,281
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	103,682,586	124,012,237
2.	Net investment income	147,223,936	164,859,285
3.	Miscellaneous income	4,447,675	6,884,065
4.	Total (Lines 1 through 3)	255,354,197	295,755,587
5.	Benefit and loss related payments	323,509,567	391,921,575
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	21,417,683	47,045,925
8.	Dividends paid to policyholders	872,732	974,345
9.	Federal and foreign income taxes paid (recovered) net of $ (11,376,790) tax on capital gains (losses)	10,629,826	4,207,723
10.	Total (Lines 5 through 9)	356,429,808	444,149,568
11.	Net cash from operations (Line 4 minus Line 10)	(101,075,611)	(148,393,981)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	623,719,313	735,858,245
	12.2 Stocks	43,914,575	34,420,060
	12.3 Mortgage loans	8,146,648	17,113,823
	12.4 Real estate	0	0
	12.5 Other invested assets	23,277,028	160,603
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	5,417,631	24,658
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	704,475,196	787,577,389
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	517,060,164	343,012,951
	13.2 Stocks	72,764,680	83,537,033
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	26,767,278	9,113,724
	13.6 Miscellaneous applications	0	4,169,554
	13.7 Total investments acquired (Lines 13.1 to 13.6)	616,592,123	439,833,262
14.	Net increase (decrease) in contract loans and premium notes	(16,878,909)	(10,576,846)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	104,761,982	358,320,973
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	(19,176,159)
	16.3 Borrowed funds	0	(93,314)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,553,160)	(147,109,066)
	16.5 Dividends to stockholders	0	30,823,841
	16.6 Other cash provided (applied)	6,303,168	24,358,277
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(4,249,992)	(172,844,103)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(563,621)	37,082,889
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	85,812,446	48,729,557
	19.2 End of year (Line 18 plus Line 19.1)	85,248,825	85,812,446

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

20.0001.	Exchange of invested assets reported as purchases and sales.	0	4,462,239

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	100,778,608	0	100,254,563	454,420	0	0	95,124	0	1,802	0	(27,301)	0
2.	Considerations for supplementary contracts with life contingencies	538,114	0	0	(19,552)	557,666	0	0	0	0	0	0	0
3.	Net investment income	141,816,010	0	119,483,276	10,737,271	2,941,749	0	790,753	807,679	782	0	5,270,567	1,783,933
4.	Amortization of Interest Maintenance Reserve (IMR)	17,673,484	0	14,890,320	1,338,107	366,609	0	98,546	100,655	97	0	656,832	222,318
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	4,735,679	0	439,226	(23,071)	0	0	0	0	12,805	0	4,306,719	0
7.	Reserve adjustments on reinsurance ceded	(11,802,554)	0	(489,687)	(28)	0	0	0	0	(66,102)	0	(11,246,737)	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	120	0	120	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	254,120	0	254,095	25	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	253,993,581	0	234,831,913	12,487,172	3,866,024	0	984,423	908,334	(50,616)	0	(1,039,920)	2,006,251
10.	Death benefits	209,916,669	0	208,360,544	0	0	0	1,556,125	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,135,813	0	1,132,492	0	0	0	3,321	0	0	0	0	0
12.	Annuity benefits	8,433,228	0	0	6,738,822	0	0	0	1,694,406	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	242,977	0	0	0	0	0	0	0	(44,805)	0	287,782	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	5,381	0	5,381	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	71,716,615	0	66,035,362	5,607,396	0	0	73,857	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	374,687	0	2,097,241	(55,928)	(2,254,715)	0	44	588,045	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	1,944,203	0	0	0	1,944,203	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(107,544,080)	0	(96,904,344)	(5,144,648)	789,656	0	(853,832)	(1,005,677)	(10,727)	0	(4,414,508)	0
20.	Totals (Lines 10 to 19)	186,225,493	0	180,726,676	7,145,642	479,144	0	779,515	1,276,774	(55,532)	0	(4,126,726)	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,415,573	0	345,011	189,655	0	0	7,491	0	6,656	0	3,866,760	0
22.	Commissions and expense allowances on reinsurance assumed	316,835	0	284,606	3,820	0	0	0	0	4,163	0	24,246	0
23.	General insurance expenses	19,161,729	0	15,656,567	1,406,965	385,474	0	103,617	105,835	42,734	0	1,226,778	233,759
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,691,188	0	3,013,719	270,825	74,200	0	19,945	20,372	8,319	0	238,812	44,996
25.	Increase in loading on deferred and uncollected premiums	246,251	0	244,345	0	0	0	1,906	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	(108,617)	0	(118,860)	4,925	1,349	0	363	370	0	0	2,418	818
28.	Totals (Lines 20 to 27)	213,948,452	0	200,152,064	9,021,832	940,167	0	912,837	1,403,351	6,340	0	1,232,288	279,573
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	40,045,129	0	34,679,849	3,465,340	2,925,857	0	71,586	(495,017)	(56,956)	0	(2,272,208)	1,726,678
30.	Dividends to policyholders	754,733	0	754,733	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	39,290,396	0	33,925,116	3,465,340	2,925,857	0	71,586	(495,017)	(56,956)	0	(2,272,208)	1,726,678
32.	Federal income taxes incurred (excluding tax on capital gains)	(478,146)	0	(412,262)	(42,111)	(35,555)	0	(870)	6,016	7	0	27,612	(20,983)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	39,768,542	0	34,337,378	3,507,451	2,961,412	0	72,456	(501,033)	(56,963)	0	(2,299,820)	1,747,661
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous Income	254,120	0	254,095	25	0	0	0	0	0	0	0	0
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	254,120	0	254,095	25	0	0	0	0	0	0	0	0
2701.	Fines and Penalities	65,049	0	54,806	4,925	1,349	0	363	370	0	0	2,418	818
2702.	Reserve adjustments on reinsurance assumed	(425)	0	(425)	0	0	0	0	0	0	0	0	0
2703.	Contingency reserve	(173,241)	0	(173,241)	0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(108,617)	0	(118,860)	4,925	1,349	0	363	370	0	0	2,418	818

(a) Includes the following amounts for FEGLI/SGLI: Line 1 0 , Line 10 0 , Line 16 0 , Line 23 0 , Line 24 0

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	2,248,399,023	0	2,103,655,205	112,097,737	5,009,201	0	13,638,629	13,998,251
2. Tabular net premiums or considerations	112,217,703	0	110,201,567	454,420	557,666	0	1,004,050	0
3. Present value of disability claims incurred	0	0	0	0	XXX	0	0	0
4. Tabular interest	106,703,017	0	98,246,739	6,837,849	211,752	0	583,089	823,588
5. Tabular less actual reserve released	10,274,381	0	0	6,874,759	1,964,441	0	0	1,435,181
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	1,291,848	0	1,291,848	0	0	0	0	0
8. Totals (Lines 1 to 7)	2,478,885,972	0	2,313,395,359	126,264,765	7,743,060	0	15,225,768	16,257,020
9. Tabular cost	183,163,145	0	180,858,143	0	XXX	0	2,305,002	0
10. Reserves released by death	40,767,115	0	40,690,435	XXX	XXX	0	76,680	XXX
11. Reserves released by other terminations (net)	99,298,103	0	85,095,920	12,572,854	0	0	59,289	1,570,040
12. Annuity, supplementary contract and disability payments involving life contingencies	10,377,431	0	0	6,738,822	1,944,203	0	0	1,694,406
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	333,605,794	0	306,644,498	19,311,676	1,944,203	0	2,440,971	3,264,446
15. Reserve December 31, current year	2,145,280,178	0	2,006,750,861	106,953,089	5,798,857	0	12,784,797	12,992,574

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 888,359	850,994
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 131,135,970	127,646,807
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 4,420,143	4,389,620
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	948,453	948,453
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 1,774,725	1,734,257
4.	Real estate	(d) 0	0
5	Contract loans	6,775,983	7,408,418
6	Cash, cash equivalents and short-term investments	(e) 1,080,774	1,128,987
7	Derivative instruments	(f) 2,755,111	(309,257)
8.	Other invested assets	2,247,352	2,247,352
9.	Aggregate write-ins for investment income	37,136	37,136
10.	Total gross investment income	152,064,006	146,082,767
11.	Investment expenses		(g) 4,266,758
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		4,266,758
17.	Net investment income (Line 10 minus Line 16)		141,816,009
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	37,136	37,136
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	37,136	37,136
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 4,250,669 accrual of discount less $ 7,155,758 amortization of premium and less $ 2,593,626 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 12,988 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 24,141 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 141,238 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	5,615,340	0	5,615,340	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(2,130,311)	0	(2,130,311)	(67,398)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(117)	0	(117)	110	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	2,751,540	0	2,751,540	(376,079)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	6,236,452	0	6,236,452	(443,367)	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	0	0	0	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:											
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct	(328,172)	0	(288,246)	0	0	0	0	0	0	(39,926)	0
6.2 Reinsurance assumed	360	0	360	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	(212)	0	(212)	0	0	0	0	0	0	0	0
6.4 Net	(327,600)	0	(287,674)	0	0	0	0	0	0	(39,926)	0
7. Line 5 + Line 6.4	(327,600)	0	(287,674)	0	0	0	0	0	0	(39,926)	0
8. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:											
9.1 Direct	(328,172)	0	(288,246)	0	0	0	0	0	0	(39,926)	0
9.2 Reinsurance assumed	360	0	360	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	(212)	0	(212)	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	(327,600)	0	(287,674)	0	0	0	0	0	0	(39,926)	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	184,570	0	184,570	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	184,570	0	184,570	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected	(3,708,776)	0	(3,845,945)	0	0	0	0	934	0	136,235	0
12. Deferred and accrued	5,902,236	0	5,899,050	0	0	3,186	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct	7,344,191	0	7,157,416	50,295	0	3,186	0	934	0	132,360	0
13.2 Reinsurance assumed	866,946	0	860,649	0	0	0	0	0	0	6,297	0
13.3 Reinsurance ceded	6,017,677	0	5,964,960	50,295	0	0	0	0	0	2,422	0
13.4 Net (Line 11 + Line 12)	2,193,460	0	2,053,105	0	0	3,186	0	934	0	136,235	0
14. Advance	916,806	0	330,397	0	0	0	0	4,805	0	581,604	0
15. Line 13.4 - Line 14	1,276,654	0	1,722,708	0	0	3,186	0	(3,871)	0	(445,369)	0
16. Collected during year:											
16.1 Direct	168,919,999	0	147,104,396	807,053	0	102,988	0	99,654	0	20,805,908	0
16.2 Reinsurance assumed	2,596,928	0	2,242,856	5,168	0	0	0	52,642	0	296,262	0
16.3 Reinsurance ceded	68,474,838	0	46,902,496	357,801	0	0	0	152,296	0	21,062,245	0
16.4 Net	103,042,089	0	102,444,756	454,420	0	102,988	0	0	0	39,925	0
17. Line 15 + Line 16.4	104,318,743	0	104,167,464	454,420	0	106,174	0	(3,871)	0	(405,444)	0
18. Prior year (uncollected + deferred and accrued - advance)	3,397,106	0	3,809,798	0	0	11,050	0	(5,673)	0	(418,069)	0
19. Renewal premiums and considerations:											
19.1 Direct	166,887,759	0	145,145,498	763,012	0	95,124	0	102,090	0	20,782,035	0
19.2 Reinsurance assumed	2,241,003	0	1,887,409	5,168	0	0	0	52,008	0	296,418	0
19.3 Reinsurance ceded	68,207,124	0	46,675,240	313,760	0	0	0	152,296	0	21,065,828	0
19.4 Net (Line 17 - Line 18)	100,921,638	0	100,357,667	454,420	0	95,124	0	1,802	0	12,625	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	166,744,157	0	145,041,822	763,012	0	95,124	0	102,090	0	20,742,109	0
20.2 Reinsurance assumed	2,241,363	0	1,887,769	5,168	0	0	0	52,008	0	296,418	0
20.3 Reinsurance ceded	68,206,912	0	46,675,028	313,760	0	0	0	152,296	0	21,065,828	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	100,778,608	0	100,254,563	454,420	0	95,124	0	1,802	0	(27,301)	0

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED											
	(included in Part 1)											
21.	To pay renewal premiums	23,462	0	23,462	0	0	0	0	0	0	0	0
22.	All other	141,100	0	141,100	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	4,735,679	0	439,226	(23,071)	0	0	0	12,805	0	4,306,719	0
	25.2 Reinsurance assumed	316,835	0	284,606	3,820	0	0	0	4,163	0	24,246	0
	25.3 Net ceded less assumed	4,418,844	0	154,620	(26,891)	0	0	0	8,642	0	4,282,473	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	4,735,679	0	439,226	(23,071)	0	0	0	12,805	0	4,306,719	0
	26.2 Reinsurance assumed (Page 6, Line 22)	316,835	0	284,606	3,820	0	0	0	4,163	0	24,246	0
	26.3 Net ceded less assumed	4,418,844	0	154,620	(26,891)	0	0	0	8,642	0	4,282,473	0
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	314	0	314	0	0	0	0	0	0	0	0
28.	Single	0	0	0	0	0	0	0	0	0	0	0
29.	Renewal	4,415,259	0	344,697	189,655	0	7,491	0	6,656	0	3,866,760	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	4,415,573	0	345,011	189,655	0	7,491	0	6,656	0	3,866,760	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	365,380	0	26,218	0	0	391,598
2.	Salaries and wages	10,370,057	0	744,107	0	0	11,114,164
3.11	Contributions for benefit plans for employees	871,719	0	62,551	0	0	934,270
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	0	0	0	0	0	0
3.32	Other agent welfare	0	0	0	0	0	0
4.1	Legal fees and expenses	1,474,520	0	105,805	0	0	1,580,325
4.2	Medical examination fees	0	0	0	0	0	0
4.3	Inspection report fees	0	0	0	0	0	0
4.4	Fees of public accountants and consulting actuaries	720,794	0	51,721	0	0	772,515
4.5	Expense of investigation and settlement of policy claims	482,537	0	34,625	0	0	517,162
5.1	Traveling expenses	272,894	0	19,582	0	0	292,476
5.2	Advertising	10,462	0	751	0	0	11,213
5.3	Postage, express, telegraph and telephone	84,233	0	6,044	0	0	90,277
5.4	Printing and stationery	47,139	0	3,382	0	0	50,521
5.5	Cost or depreciation of furniture and equipment	0	0	0	0	0	0
5.6	Rental of equipment	40,690	0	2,920	0	0	43,610
5.7	Cost or depreciation of EDP equipment and software	2,045,341	0	146,764	0	0	2,192,105
6.1	Books and periodicals	0	0	0	0	0	0
6.2	Bureau and association fees	126,161	0	9,053	0	0	135,214
6.3	Insurance, except on real estate	36,667	0	2,631	0	0	39,298
6.4	Miscellaneous losses	0	0	0	0	0	0
6.5	Collection and bank service charges	253,947	0	18,222	0	0	272,169
6.6	Sundry general expenses	489,675	0	35,137	0	0	524,812
6.7	Group service and administration fees	0	0	0	0	0	0
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0
7.1	Agency expense allowance	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	0	0	0	0	0	0
9.1	Real estate expenses	0	0	0	0	0	0
9.2	Investment expenses not included elsewhere	0	0	0	0	4,266,758	4,266,758
9.3	Aggregate write-ins for expenses	200,000	0	0	0	0	200,000
10.	General expenses incurred	17,892,216	0	1,269,513	0	4,266,758	(a) 23,428,487
11.	General expenses unpaid December 31, prior year	8,302,336	0	586,332	0	1,583,175	10,471,843
12.	General expenses unpaid December 31, current year	14,403,402	0	1,033,521	0	941,850	16,378,773
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	11,791,150	0	822,324	0	4,908,083	17,521,557
	DETAILS OF WRITE-INS						
09.301.	Transition and Special Services	200,000	0	0	0	0	200,000
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	200,000	0	0	0	0	200,000

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	0	0
2.	State insurance department licenses and fees	215,732	15,480	0	0	231,212
3.	State taxes on premiums	3,014,588	216,313	0	0	3,230,901
4.	Other state taxes, including $ 0 for employee benefits	208,783	14,981	0	0	223,764
5.	U.S. Social Security taxes	0	0	0	0	0
6.	All other taxes	4,956	356	0	0	5,312
7.	Taxes, licenses and fees incurred	3,444,059	247,130	0	0	3,691,189
8.	Taxes, licenses and fees unpaid December 31, prior year	1,092,875	77,182	0	0	1,170,057
9.	Taxes, licenses and fees unpaid December 31, current year	410,979	29,490	0	0	440,469
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	4,125,955	294,822	0	0	4,420,777

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	23,462	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	141,100	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	164,562	0
6.	Paid in cash	112,222	0
7.	Left on deposit	601,280	0
8.	Aggregate write-ins for dividend or refund options	1,454	0
9.	Total Lines 5 through 8	879,518	0
10.	Amount due and unpaid	13,103	0
11.	Provision for dividends or refunds payable in the following calendar year	454,133	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	467,236	0
16.	Total from prior year	586,638	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	760,116	0
	DETAILS OF WRITE-INS		
0801.	Dividend to loan reduction	1,454	0
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	1,454	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 1941 CSI 3.00% NLP ANB	9,389	0	9,389	0	0
0100002. 1941 CSI 3.50% NLP ANB	267,129	0	267,129	0	0
0100003. 1941 CSO 2.25% NLP ANB	131,610	0	131,610	0	0
0100004. 1941 CSO 2.50% CRVM ANB	3,707,920	0	3,707,920	0	0
0100005. 1941 CSO 2.50% NLP ANB	2,666,101	0	2,666,101	0	0
0100006. 1941 CSO 2.75% NLP ANB	2,352	0	2,352	0	0
0100007. 1941 CSO 3.00% CRVM ALB	587	0	587	0	0
0100008. 1941 CSO 3.00% CRVM ANB	8,950,834	0	8,950,834	0	0
0100009. 1941 CSO 3.00% FPT ANB	142,131	0	142,131	0	0
0100010. 1941 CSO 3.00% NLP ALB	32,125	0	32,125	0	0
0100011. 1941 CSO 3.00% NLP ANB	6,027,934	0	6,027,934	0	0
0100012. 1941 CSO 3.25% NLP ANB	299,035	0	299,035	0	0
0100013. 1941 CSO 3.50% CRVM ANB	278,116	0	278,116	0	0
0100014. 1941 CSO 3.50% NLP ANB	5,345,168	0	5,345,168	0	0
0100015. 1958 CET 2.25% CRVM ALB	2,908	0	2,908	0	0
0100016. 1958 CET 2.25% CRVM ANB	25,986	0	25,986	0	0
0100017. 1958 CET 2.25% MOD ANB	46,999	0	46,999	0	0
0100018. 1958 CET 2.25% NLP ALB	307	0	307	0	0
0100019. 1958 CET 2.25% NLP ANB	193,728	0	193,728	0	0
0100020. 1958 CET 2.50% CRVM ANB	40,387	0	40,387	0	0
0100021. 1958 CET 2.50% NLP ANB	213,860	0	213,860	0	0
0100022. 1958 CET 2.75% CRVM ANB	43,976	0	43,976	0	0
0100023. 1958 CET 2.75% NLP ANB	13,842	0	13,842	0	0
0100024. 1958 CET 3.00% CRVM ALB	48,510	0	43,983	0	4,527
0100025. 1958 CET 3.00% CRVM ANB	465,046	0	465,046	0	0
0100026. 1958 CET 3.00% MOD ANB	102,715	0	102,715	0	0
0100027. 1958 CET 3.00% NJ ALB	13,303	0	13,303	0	0
0100028. 1958 CET 3.00% NJ ANB	161	0	161	0	0
0100029. 1958 CET 3.00% NLP ALB	19,758	0	19,758	0	0
0100030. 1958 CET 3.00% NLP ANB	152,403	0	152,403	0	0
0100031. 1958 CET 3.00/2.00% CRVM ANB	94	0	94	0	0
0100032. 1958 CET 3.00/2.00% NLP ANB	9,877	0	9,877	0	0
0100033. 1958 CET 3.25% CRVM ALB	99,609	0	99,609	0	0
0100034. 1958 CET 3.50% CRVM ALB	6,306	0	6,306	0	0
0100035. 1958 CET 3.50% CRVM ANB	3,965,252	0	3,965,252	0	0
0100036. 1958 CET 3.50% NLP ALB	4,568	0	4,568	0	0
0100037. 1958 CET 3.50% NLP ANB	131,171	0	131,171	0	0
0100038. 1958 CET 3.50/2.25% CRVM ANB	41	0	41	0	0
0100039. 1958 CET 3.50/2.50% MOD ANB	74,079	0	74,079	0	0
0100040. 1958 CET 3.50/2.50% NLP ANB	57,592	0	57,592	0	0
0100041. 1958 CET 4.00% CRVM ALB	117,625	0	117,625	0	0
0100042. 1958 CET 4.00% CRVM ANB	244,343	0	244,343	0	0
0100043. 1958 CET 4.00% MOD ANB	530,625	0	530,625	0	0
0100044. 1958 CET 4.00% NLP ANB	2,704	0	2,704	0	0
0100045. 1958 CET 4.50% CRVM ALB	144,913	0	144,913	0	0
0100046. 1958 CET 4.50% CRVM ANB	3,163,920	0	3,163,920	0	0
0100047. 1958 CET 4.50% MOD ANB	24,902	0	24,902	0	0
0100048. 1958 CET 4.50% NLP ALB	80,788	0	80,788	0	0
0100049. 1958 CET 4.50% NLP ANB	293,110	0	293,110	0	0
0100050. 1958 CET 5.50% NLP ALB	4,327	0	4,327	0	0
0100051. 1958 CSO 2.25% CRVM ALB	1,044,255	0	1,044,255	0	0
0100052. 1958 CSO 2.25% CRVM ANB	1,250,440	0	1,250,440	0	0
0100053. 1958 CSO 2.25% MOD ANB	612,944	0	612,944	0	0
0100054. 1958 CSO 2.25% NLP ALB	80,571	0	80,571	0	0
0100055. 1958 CSO 2.25% NLP ANB	2,362,869	0	2,362,869	0	0
0100056. 1958 CSO 2.50% CRVM ANB	1,179,705	0	1,179,705	0	0
0100057. 1958 CSO 2.50% NLP ALB	1,377	0	1,377	0	0
0100058. 1958 CSO 2.50% NLP ANB	2,456,360	0	2,456,360	0	0
0100059. 1958 CSO 2.75% CRVM ANB	4,059,507	0	4,059,507	0	0
0100060. 1958 CSO 2.75% NLP ANB	1,050,997	0	1,050,997	0	0
0100061. 1958 CSO 3.00% CRVM ALB	3,889,824	0	3,855,479	0	34,345
0100062. 1958 CSO 3.00% CRVM ANB	17,509,563	0	17,509,563	0	0
0100063. 1958 CSO 3.00% MOD ALB	64,626	0	64,626	0	0
0100064. 1958 CSO 3.00% MOD ANB	664,869	0	664,869	0	0
0100065. 1958 CSO 3.00% NJ ALB	3,246,292	0	3,246,292	0	0
0100066. 1958 CSO 3.00% NJ ANB	27,879	0	27,879	0	0
0100067. 1958 CSO 3.00% NLP ALB	3,903,529	0	3,903,529	0	0
0100068. 1958 CSO 3.00% NLP ANB	7,065,550	0	7,065,550	0	0
0100069. 1958 CSO 3.00/2.00% CRVM ANB	39,580	0	39,580	0	0
0100070. 1958 CSO 3.00/2.00% NLP ANB	216,303	0	216,303	0	0
0100071. 1958 CSO 3.25% CRVM ALB	230,127	0	230,127	0	0
0100072. 1958 CSO 3.50% CRVM ALB	4,279,905	0	4,279,905	0	0
0100073. 1958 CSO 3.50% CRVM ANB	41,923,342	0	41,923,342	0	0
0100074. 1958 CSO 3.50% MOD ANB	3,560	0	3,560	0	0
0100075. 1958 CSO 3.50% NLP ALB	11,536,712	0	11,536,712	0	0
0100076. 1958 CSO 3.50% NLP ANB	2,833,489	0	2,833,489	0	0
0100077. 1958 CSO 3.50/2.25% CRVM ANB	75,171	0	75,171	0	0
0100078. 1958 CSO 3.50/2.25% NLP ANB	782,950	0	782,950	0	0
0100079. 1958 CSO 3.50/2.50% CRVM ANB	24,992	0	24,992	0	0
0100080. 1958 CSO 3.50/2.50% MOD ANB	709,584	0	709,584	0	0
0100081. 1958 CSO 3.50/2.50% NLP ALB	62,057	0	62,057	0	0
0100082. 1958 CSO 3.50/2.50% NLP ANB	3,179,897	0	3,179,897	0	0
0100083. 1958 CSO 3.50/2.75% NLP ALB	59,313	0	59,313	0	0
0100084. 1958 CSO 4.00% CRVM ALB	2,758,008	0	2,746,430	0	11,578
0100085. 1958 CSO 4.00% CRVM ANB	17,914,973	0	17,798,943	0	116,030
0100086. 1958 CSO 4.00% MOD ANB	3,591,596	0	3,591,596	0	0
0100087. 1958 CSO 4.00% NLP ALB	221,062	0	221,062	0	0
0100088. 1958 CSO 4.00% NLP ANB	1,583,669	0	1,583,419	0	250
0100089. 1958 CSO 4.50% CRVM ALB	47,714,988	0	47,714,988	0	0
0100090. 1958 CSO 4.50% CRVM ANB	65,308,021	0	65,308,021	0	0
0100091. 1958 CSO 4.50% MOD ANB	132,170	0	132,170	0	0
0100092. 1958 CSO 4.50% NLP ALB	3,207,186	0	3,207,186	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 1958 CSO 4.50% NLP ANB	9,483,045	0	9,483,045	0	0
0100094. 1958 CSO 5.00% CRVM ALB	193,918	0	193,918	0	0
0100095. 1958 CSO 5.00% NLP ANB	9,606	0	9,606	0	0
0100096. 1958 CSO 5.50% CRVM ALB	4,261,382	0	4,261,382	0	0
0100097. 1958 CSO 5.50% CRVM ANB	590,014	0	590,014	0	0
0100098. 1958 CSO 5.50% NLP ALB	906,688	0	906,688	0	0
0100099. 1958 CSO 5.50% NLP ANB	147,465	0	147,465	0	0
0100100. 1958 CSO 6.00% CRVM ALB	32,365	0	32,365	0	0
0100101. 1958 CSO 6.00% CRVM ANB	5,254,447	0	5,254,447	0	0
0100102. 1958 CSO 6.00% NLP ANB	35,338	0	35,338	0	0
0100103. 1980 CET 4.00% CRVM ALB	129,671	0	129,671	0	0
0100104. 1980 CET 4.00% NLP ALB	63,633	0	63,633	0	0
0100105. 1980 CET 4.00% NLP ANB	11,235	0	11,235	0	0
0100106. 1980 CET 4.50% CRVM ALB	119,114	0	119,114	0	0
0100107. 1980 CET 4.50% CRVM ANB	31,679	0	31,679	0	0
0100108. 1980 CET 4.50% NLP ANB	161	0	161	0	0
0100109. 1980 CET 5.00% CRVM ALB	65,985	0	65,985	0	0
0100110. 1980 CET 5.00% CRVM ANB	3,063	0	3,063	0	0
0100111. 1980 CET 5.00% NLP ALB	271	0	271	0	0
0100112. 1980 CET 5.00% NLP ANB	1,412	0	1,412	0	0
0100113. 1980 CET 5.50% CRVM ALB	165,375	0	165,375	0	0
0100114. 1980 CET 5.50% CRVM ANB	154,398	0	154,398	0	0
0100115. 1980 CET 5.50% NLP ANB	344,530	0	344,530	0	0
0100116. 1980 CET 6.00% CRVM ANB	625,027	0	625,027	0	0
0100117. 1980 CET 6.00% NLP ANB	7,804	0	7,804	0	0
0100118. 1980 CSO 3.00% CRVM ALB	8,494,465	0	8,494,465	0	0
0100119. 1980 CSO 3.50% CRVM ALB	693,636	0	693,636	0	0
0100120. 1980 CSO 3.50% CRVM ANB	530	0	530	0	0
0100121. 1980 CSO 3.50% NLP ANB	71,992	0	0	0	71,992
0100122. 1980 CSO 3.50/2.00% CRVM ALB	329,539	0	329,539	0	0
0100123. 1980 CSO 3.50/2.50% CRVM ALB	1,156,394	0	1,156,394	0	0
0100124. 1980 CSO 3.50/3.00% CRVM ALB	5,111,401	0	5,111,401	0	0
0100125. 1980 CSO 4.00% CRVM ALB	148,312,723	0	148,312,723	0	0
0100126. 1980 CSO 4.00% CRVM ANB	53,265,315	0	53,265,315	0	0
0100127. 1980 CSO 4.00% NLP ALB	2,359,470	0	2,359,470	0	0
0100128. 1980 CSO 4.00% NLP ANB	810,788	0	0	0	810,788
0100129. 1980 CSO 4.00/2.50% CRVM ALB	931,321	0	931,321	0	0
0100130. 1980 CSO 4.50% CRVM ALB	350,541,236	0	350,541,236	0	0
0100131. 1980 CSO 4.50% CRVM ANB	151,326,440	0	151,326,440	0	0
0100132. 1980 CSO 4.50% NLP ALB	14,843,351	0	14,843,351	0	0
0100133. 1980 CSO 4.50% NLP ANB	8,854,289	0	6,420,255	0	2,434,034
0100134. 1980 CSO 4.50/3.00% CRVM ALB	125,837,752	0	125,837,752	0	0
0100135. 1980 CSO 4.50/3.50% CRVM ALB	85,208,296	0	85,208,296	0	0
0100136. 1980 CSO 4.50/4.00% CRVM ALB	304,155	0	304,155	0	0
0100137. 1980 CSO 5.00% CRVM ALB	13,408,961	0	13,408,961	0	0
0100138. 1980 CSO 5.00% CRVM ANB	41,263,243	0	41,263,243	0	0
0100139. 1980 CSO 5.00% NLP ALB	11,855,519	0	11,855,519	0	0
0100140. 1980 CSO 5.00% NLP ANB	2,988,190	0	187,090	0	2,801,100
0100141. 1980 CSO 5.00/3.50% CRVM ALB	35,308,980	0	35,308,980	0	0
0100142. 1980 CSO 5.00/4.00% CRVM ALB	3,729,348	0	3,729,348	0	0
0100143. 1980 CSO 5.50% CRVM ALB	163,858,949	0	163,858,949	0	0
0100144. 1980 CSO 5.50% CRVM ANB	145,830,843	0	145,830,843	0	0
0100145. 1980 CSO 5.50% NLP ALB	23,826,161	0	23,826,161	0	0
0100146. 1980 CSO 5.50% NLP ANB	3,927,830	0	12,574	0	3,915,256
0100147. 1980 CSO 5.50/4.00% CRVM ALB	11,224,315	0	11,224,315	0	0
0100148. 1980 CSO 5.50/4.00% NLP ALB	868,751	0	868,751	0	0
0100149. 1980 CSO 6.00% CRVM ALB	1,456,559	0	1,456,559	0	0
0100150. 1980 CSO 6.00% CRVM ANB	33,030,004	0	33,030,004	0	0
0100151. 1980 CSO 6.00% NLP ALB	800,683	0	800,683	0	0
0100152. 1980 CSO 6.00% NLP ANB	2,693,699	0	116,811	0	2,576,888
0100153. 2001 CSO 3.50% CRVM ALB	25,233	0	25,233	0	0
0100154. 2001 CSO 4.00% ALB CRVM	138,211	0	138,211	0	0
0100155. 2001 CSO 4.00% CRVM ALB	33,481	0	33,481	0	0
0100156. AMER EXP 3.00% CRVM	69,988	0	69,988	0	0
0100157. AMER EXP 3.00% NLP	14,819	0	14,819	0	0
0100158. AMER EXP 3.25% NLP	43,386	0	43,386	0	0
0100159. AMER EXP 3.50% CRVM	1,483,099	0	1,483,099	0	0
0100160. AMER EXP 3.50% NLP	1,565,648	0	1,565,648	0	0
0100161. Cash Value	15,735,291	0	15,735,291	0	0
0100162. Factors	98,377	0	98,377	0	0
0100163. Half the Gross Premium	14,198	0	7,987	0	6,211
0100164. Mean Factors	169,456	0	169,456	0	0
0100165. Terminal Factors	110,967	0	110,967	0	0
0100166. Unearned COI	264,160	0	264,160	0	0
0199997. Totals (Gross)	1,793,989,046	0	1,781,206,047	0	12,782,999
0199998. Reinsurance ceded	95,468,577	0	95,468,577	0	0
0199999. Life Insurance: Totals (Net)	1,698,520,469	0	1,685,737,470	0	12,782,999
0200001. 1937 SA 7.00%	21,070	XXX	21,070	XXX	0
0200002. 1949 A 2.50%	188	XXX	188	XXX	0
0200003. 1951 GAM 3.00%	244,447	XXX	0	XXX	244,447
0200004. 1951 GAM 6.00%	155,728	XXX	0	XXX	155,728
0200005. 1971 GAM 6.00%	6,817,596	XXX	635,948	XXX	6,181,648
0200006. 1971 IAM 10.75%	10,469	XXX	10,469	XXX	0
0200007. 1971 IAM 2.50%	32,777	XXX	32,777	XXX	0
0200008. 1971 IAM 3.00% Def	3,697,335	XXX	3,697,335	XXX	0
0200009. 1971 IAM 4.00% Def	7,251,716	XXX	7,251,716	XXX	0
0200010. 1971 IAM 4.50% Def	1,950,664	XXX	1,950,664	XXX	0
0200011. 1971 IAM 5.50% Def	1,721,126	XXX	1,721,126	XXX	0
0200012. 1971 IAM 6.00%	4,977,830	XXX	4,977,830	XXX	0
0200013. 1971 IAM 7.00%	141,450	XXX	141,450	XXX	0
0200014. 1971 IAM 7.50%	30,443	XXX	30,443	XXX	0
0200015. 1983 GAM 6.00%	3,092,440	XXX	0	XXX	3,092,440

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200016. 1983 GAM 6.25%	60,952	XXX	0	XXX	60,952
0200017. 1983 GAM 6.50%	130,378	XXX	0	XXX	130,378
0200018. 1983 GAM 6.75%	298,693	XXX	0	XXX	298,693
0200019. 1983 GAM 7.00%	91,683	XXX	0	XXX	91,683
0200020. 1983 GAM 7.25%	259,413	XXX	0	XXX	259,413
0200021. 1983 GAM 7.75%	1,308,007	XXX	0	XXX	1,308,007
0200022. 1983 GAM 8.00%	30,897	XXX	0	XXX	30,897
0200023. 1983 GAM 8.25%	838,282	XXX	0	XXX	838,282
0200024. 1983 GAM 8.75%	264,778	XXX	0	XXX	264,778
0200025. 1983 IAM 10.50%	13,064	XXX	13,064	XXX	0
0200026. 1983 IAM 4.00% Def	9,776,177	XXX	9,776,177	XXX	0
0200027. 1983 IAM 5.25% Def	3,411,368	XXX	3,411,368	XXX	0
0200028. 1983 IAM 5.50% Def	11,451,970	XXX	11,451,970	XXX	0
0200029. 1983 IAM 6.00%	63,970	XXX	63,970	XXX	0
0200030. 1983 IAM 6.00% Def	7,388,623	XXX	7,388,623	XXX	0
0200031. 1983 IAM 6.25%	453,972	XXX	453,972	XXX	0
0200032. 1983 IAM 6.25% Def	3,641,556	XXX	3,641,556	XXX	0
0200033. 1983 IAM 6.50%	70,603	XXX	70,603	XXX	0
0200034. 1983 IAM 6.50% Def	152,226	XXX	152,226	XXX	0
0200035. 1983 IAM 6.75%	293,543	XXX	274,946	XXX	18,597
0200036. 1983 IAM 7.00%	154,617	XXX	149,259	XXX	5,358
0200037. 1983 IAM 7.25%	426,258	XXX	426,258	XXX	0
0200038. 1983 IAM 7.75%	48,229	XXX	48,229	XXX	0
0200039. 1983 IAM 8.00%	223,882	XXX	223,882	XXX	0
0200040. 1983 IAM 8.25%	59,775	XXX	59,775	XXX	0
0200041. 1983 IAM 8.50%	47,620	XXX	47,620	XXX	0
0200042. 1983 IAM 8.50% Def	230,530	XXX	230,530	XXX	0
0200043. 1983 IAM 8.75%	141,027	XXX	141,027	XXX	0
0200044. 1983 IAM 9.00% Def	4,079,859	XXX	4,079,859	XXX	0
0200045. 1983 IAM 9.25% Def	782,823	XXX	782,823	XXX	0
0200046. 2000 A 2.00%	67,320	XXX	67,320	XXX	0
0200047. 2000 A 2.75%	58,927	XXX	58,927	XXX	0
0200048. 2000 A 3.00%	526,847	XXX	526,847	XXX	0
0200049. 2000 A 3.50%	209,960	XXX	209,960	XXX	0
0200050. 2000 A 4.00%	10,394	XXX	0	XXX	10,394
0200051. 2000 A 4.50%	23,441	XXX	23,441	XXX	0
0200052. 2000 A 5.50%	155,066	XXX	155,066	XXX	0
0200053. 2000 A 6.00%	34,378	XXX	34,378	XXX	0
0200054. 2000 A 6.50%	83,006	XXX	83,006	XXX	0
0200055. 2000 A 6.75%	21,590	XXX	21,590	XXX	0
0200056. 2000 A 7.00%	130,485	XXX	130,485	XXX	0
0200057. 2012 A 3.75%	688,905	XXX	688,905	XXX	0
0200058. 2012 A 4.00%	205,428	XXX	205,428	XXX	0
0200059. Fund Value	91,648,002	XXX	91,648,002	XXX	0
0299997. Totals (Gross)	170,203,803	XXX	157,212,108	XXX	12,991,695
0299998. Reinsurance ceded	50,506,108	XXX	50,506,108	XXX	0
0299999. Annuities: Totals (Net)	119,697,695	XXX	106,706,000	XXX	12,991,695
0300001. 1937 SA 2.50%	2,653	0	2,653	0	0
0300002. 1937 SA 3.00%	3,560	0	3,560	0	0
0300003. 1937 SA 7.00%	955	0	955	0	0
0300004. 1949 A 3.00%	457	0	457	0	0
0300005. 1971 IAM 3.00%	8,880	0	8,880	0	0
0300006. 1971 IAM 5.50%	6,008	0	6,008	0	0
0300007. 1971 IAM 6.00%	64,067	0	64,067	0	0
0300008. 1971 IAM 7.00%	14,421	0	14,421	0	0
0300009. 1971 IAM 8.75%	7,674	0	7,674	0	0
0300010. 1983 A 4.00%	7,250	0	7,250	0	0
0300011. 1983 A 5.25%	102,882	0	102,882	0	0
0300012. 1983 A 6.00%	100,685	0	100,685	0	0
0300013. 1983 A 6.25%	326,563	0	326,563	0	0
0300014. 1983 A 6.50%	139,847	0	139,847	0	0
0300015. 1983 A 6.75%	402,550	0	402,550	0	0
0300016. 1983 A 7.00%	92,336	0	92,336	0	0
0300017. 1983 A 7.25%	57,824	0	57,824	0	0
0300018. 1983 A 7.75%	9,078	0	9,078	0	0
0300019. 1983 A 8.25%	35,537	0	35,537	0	0
0300020. 1983 A 8.75%	39,095	0	39,095	0	0
0300021. 1983 GAM 6.00%	881	0	0	0	881
0300022. 1983 GAM 7.75%	20,300	0	20,300	0	0
0300023. 2000 A 2.50%	5,110	0	5,110	0	0
0300024. 2000 A 3.20%	13,168	0	13,168	0	0
0300025. 2000 A 3.75%	8,038	0	8,038	0	0
0300026. 2000 A 4.00%	442,579	0	442,579	0	0
0300027. 2000 A 4.15%	15,297	0	15,297	0	0
0300028. 2000 A 4.25%	287,645	0	287,645	0	0
0300029. 2000 A 4.50%	1,563,589	0	1,563,589	0	0
0300030. 2000 A 5.00%	223,374	0	223,374	0	0
0300031. 2000 A 5.25%	7,574	0	7,574	0	0
0300032. 2000 A 5.50%	174,141	0	174,141	0	0
0300033. 2000 A 6.00%	92,878	0	92,878	0	0
0300034. 2000 A 6.50%	212,400	0	212,400	0	0
0300035. 2000 A 6.75%	135,270	0	135,270	0	0
0300036. 2000 A 7.00%	54,954	0	54,954	0	0
0300037. 2012 A 3.75%	843,378	0	843,378	0	0
0300038. 2012 A 4.00%	649,706	0	649,706	0	0
0300039. 2012 IAR 3.50%	85,430	0	85,430	0	0
0399997. Totals (Gross)	6,258,034	0	6,257,153	0	881
0399998. Reinsurance ceded	211,206	0	211,206	0	0
0399999. SCWLC: Totals (Net)	6,046,828	0	6,045,947	0	881
0400001. 59 ADB w/58 CSO 3.00%	582	0	582	0	0
0400002. 59 ADB w/58 CSO 3.50%	755	0	755	0	0
0400003. 59 ADB w/58 CSO 3.75%	928,011	0	928,011	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400004. 59 ADB w/58 CSO 4.00%	555	0	555	0	0
0400005. 59 ADB w/80 CSO 3.00%	119	0	119	0	0
0400006. Factors	128,968	0	128,968	0	0
0400007. Unearned COI	6,056	0	6,056	0	0
0499997. Totals (Gross)	1,065,046	0	1,065,046	0	0
0499998. Reinsurance ceded	119	0	119	0	0
0499999. Accidental Death Benefits: Totals (Net)	1,064,927	0	1,064,927	0	0
0500001. 52 INTERCO DIS w/58 CSO 3.00%	949,122	0	949,122	0	0
0500002. 52 INTERCO DIS w/58 CSO 3.50%	240,008	0	240,008	0	0
0500003. 52 INTERCO DIS w/58 CSO 4.00%	8,559	0	8,559	0	0
0500004. 52 INTERCO DIS w/58 CSO 4.50%	560,881	0	560,881	0	0
0500005. 52 INTERCO DIS w/58 CSO 5.00%	145,967	0	145,967	0	0
0500006. 52 INTERCO DIS w/58 CSO 5.50%	618,933	0	618,933	0	0
0500007. 52 INTERCO DIS w/58 CSO 6.00%	294,260	0	294,260	0	0
0500008. 52 INTERCO DIS w/80 CSO 4.50%	19,808	0	19,808	0	0
0500009. 85 CIDA w/80 CSO 4.00%	2,339	0	2,339	0	0
0500010. 85 CIDA w/80 CSO 4.50%	51,904	0	51,904	0	0
0599997. Totals (Gross)	2,891,781	0	2,891,781	0	0
0599998. Reinsurance ceded	2,481	0	2,481	0	0
0599999. Disability-Active Lives: Totals (Net)	2,889,300	0	2,889,300	0	0
0600001. 52 INTERCO DIS w/58 CSO 3.00%	2,511,285	0	2,511,285	0	0
0600002. 52 INTERCO DIS w/58 CSO 3.50%	319,847	0	319,847	0	0
0600003. 52 INTERCO DIS w/58 CSO 4.00%	77,006	0	77,006	0	0
0600004. 52 INTERCO DIS w/58 CSO 4.50%	1,688,602	0	1,688,602	0	0
0600005. 52 INTERCO DIS w/58 CSO 5.00%	1,229,143	0	1,229,143	0	0
0600006. 52 INTERCO DIS w/58 CSO 5.50%	4,127,954	0	4,127,954	0	0
0600007. 52 INTERCO DIS w/58 CSO 6.00%	3,179,805	0	3,179,805	0	0
0600008. 52 INTERCO DIS w/80 CSO 4.00%	21,055	0	21,055	0	0
0600009. 52 INTERCO DIS w/80 CSO 4.50%	467,136	0	467,136	0	0
0600010. LTC 4.0% NL	2,124	0	2,124	0	0
0699997. Totals (Gross)	13,623,957	0	13,623,957	0	0
0699998. Reinsurance ceded	796,816	0	796,816	0	0
0699999. Disability-Disabled Lives: Totals (Net)	12,827,141	0	12,827,141	0	0
0700001. Additional Actuarial Reserve - Extension Benefits	220,046,052	0	220,046,052	0	0
0700002. Asset Adequacy Reserve	70,000,000	0	70,000,000	0	0
0700003. Deficiency Reserves	6,063,744	0	6,061,944	0	1,800
0700004. GIO	23	0	23	0	0
0700005. Immediate Payment of Claims	116,182	0	116,182	0	0
0700006. Nondeduction of Deferred Premium	171,157	0	171,157	0	0
0700007. Return of Gross Premium	2,021	0	2,021	0	0
0700008. Surrender values in excess of basic reserves	40,500	0	40,500	0	0
0700009. UPI Bonus Reserves	9,617,502	0	9,617,502	0	0
0799997. Totals (Gross)	306,057,181	0	306,055,381	0	1,800
0799998. Reinsurance ceded	1,823,354	0	1,823,354	0	0
0799999. Miscellaneous Reserves: Totals (Net)	304,233,827	0	304,232,027	0	1,800
9999999. Totals (Net) - Page 3, Line 1	2,145,280,187	0	2,119,502,812	0	25,777,375

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 3,581,175

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 8,258,393

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 0

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	1,452,124	7,483	0	10,713	415	1,374,945	19,382	1,454	37,732
2.	Additional contract reserves (a)	80,107,785	4,212	0	229	7,191	79,499,373	158	21,320	575,302
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	81,559,909	11,695	0	10,942	7,606	80,874,318	19,540	22,774	613,034
8.	Reinsurance ceded	1,104,519	0	0	0	0	473,221	0	22,774	608,524
9.	Totals (Net)	80,455,390	11,695	0	10,942	7,606	80,401,097	19,540	0	4,510
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	32,870,713	1,626,565	0	689,058	0	29,825,664	334,484	0	394,942
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	32,870,713	1,626,565	0	689,058	0	29,825,664	334,484	0	394,942
15.	Reinsurance ceded	2,103,839	1,619,905	0	0	0	88,992	0	0	394,942
16.	Totals (Net)	30,766,874	6,660	0	689,058	0	29,736,672	334,484	0	0
17.	TOTAL (Net)	111,222,264	18,355	0	700,000	7,606	110,137,769	354,024	0	4,510
18.	TABULAR FUND INTEREST	4,530,997	518	0	35,204	328	4,483,689	11,224	0	35
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

Wilco Life Insurance Company

Statement of Valuation Standards for Exhibit 6 Reserves

December 31, 2018

A. Maximum Interest Rates:

1.	Issues prior to 1980:	4.0%
2.	Issues of 1980 through 1982:	4.5%
3.	Issues of 1983 through 1986:	6.0%
4.	Issues of 1987 through 1992:	5.5%
5.	Issues of 1993 through 1994:	5.0%
6.	Issues of 1995 through 2013:	4.5%
7.	Issues 2013 and later:	3.5%

B. Mortality Tables:

1.	Long-Term Care:	1983 GAM
2.	Other Benefits:	1958 CSO and 1980 CSO

C. Morbidity Tables:

1.	Long-Term Care including ROP:	Company Experience Claim Cost Tables
2.	Hospital, Medical, DI & Surgical Benefits:	1974 Medical Expense Tables
3.	Accidental Death Benefits:	1959 ADB Table
4.	Other Benefits:	1985 NAIC Cancer Table and other standardized tables or Company Experience Claim Cost Tables

D. Voluntary Lapse Rate:

1.	Long-Term Care including ROP:		
	a.	Issued Prior to 10/1993:	8% level
	b.	Issued 10/1993 through 1997:	15% grading to 5%
	c.	Issued in 1998:	8% grading to 3%
	d.	Issued later than 1998:	6.4% grading to 2.4%
2.	ATL Cancer, Disability, Hospital, Medical:		10% for 5 years, then 9% thereafter
3.	Other Benefits:		Not Applicable

Termination rates are capped as follows:

1. Issues prior to 10/1993:
    a. Total Termination Rates: Min (100% of pricing termination rate, 8%)
2. Issues 10/1993 through 1998:
    a. Total Termination Rates: Min (80% of pricing termination rate, 8%)
3. Issues 1999 and later:
    a. Voluntary Lapse Rates: Min (100% of pricing lapse rates, 8%)

E. Valuation Method

1.	Issues Prior to 10/23/1993:		
	a.	Long-Term Care:	Two Year Preliminary Term with prospective unlocking beginning Jan 1, 2007
	b.	ATL Long-Term Care ROP:	Net Level
	c.	All Other Business:	Two Year Preliminary Term
2.	Issues on or after 10/23/1993:		
	a.	Long-Term Care and Transport ROP:	One Year Preliminary Term
	b.	ATL Long-Term Care ROP:	Net Level
	c.	All Other Business:	Net Level, One or Two Year Preliminary Term, as appropriate to the line being valued.

Reserves are computed as mid-terminal reserves plus unearned net premiums except for some non-LTC business.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	95,663,460	(1)	11,052	61,276,560	13,724,075	20,651,774
2. Deposits received during the year	6,574,868	0	0	5,001,953	1,453,432	119,483
3. Investment earnings credited to the account	1,895,799	0	304	832,060	432,860	630,575
4. Other net change in reserves	(1,113,831)	1	(11,356)	(133,425)	(969,051)	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	18,843,557	0	0	15,125,162	1,383,907	2,334,488
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	84,176,739	0	0	51,851,986	13,257,409	19,067,344
10. Reinsurance balance at the beginning of the year	(5,784,768)	0	(11,052)	(1,892,327)	1,071,145	(4,952,534)
11. Net change in reinsurance assumed	11,103	0	0	0	11,179	(76)
12. Net change in reinsurance ceded	(922,458)	0	(11,052)	(247,246)	0	(664,160)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,851,207)	0	0	(1,645,081)	1,082,324	(4,288,450)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	79,325,532	0	0	50,206,905	14,339,733	14,778,894

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	45,967,155	0	44,475,295	320,034	0	0	0	0	11,834	0	1,159,992
	2.22 Reinsurance assumed	376,976	0	307,269	0	0	0	0	0	5,138	0	64,569
	2.23 Reinsurance ceded	11,213,794	0	10,676,829	417,150	0	0	0	0	0	0	119,815
	2.24 Net	35,130,337	0	(b) 34,105,735	(b) (97,116)	0	(b) 0	(b) 0	0	(b) 16,972	(b) 0	(b) 1,104,746
3. Incurred but unreported:												
	3.1 Direct	46,879,416	0	36,781,974	0	0	0	0	0	164,318	0	9,933,124
	3.2 Reinsurance assumed	390,995	0	0	0	0	0	0	0	97,080	0	293,915
	3.3 Reinsurance ceded	6,674,514	0	6,291,792	0	0	0	0	0	0	0	382,722
	3.4 Net	40,595,897	0	(b) 30,490,182	(b) 0	0	(b) 0	(b) 0	0	(b) 261,398	(b) 0	(b) 9,844,317
4. TOTALS	4.1 Direct	92,846,571	0	81,257,269	320,034	0	0	0	0	176,152	0	11,093,116
	4.2 Reinsurance assumed	767,971	0	307,269	0	0	0	0	0	102,218	0	358,484
	4.3 Reinsurance ceded	17,888,308	0	16,968,621	417,150	0	0	0	0	0	0	502,537
	4.4 Net	75,726,234	(a) 0	(a) 64,595,917	(97,116)	0	0	(a) 0	0	278,370	0	10,949,063

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 0 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 12,827,141 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 6,660 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 30,760,214 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	331,207,501	0	295,948,703	7,114,899	1,977,332	0	1,559,446	1,694,406	79,680	0	22,833,035
1.2 Reinsurance assumed	3,024,401	0	2,455,132	14,772	0	0	0	0	32,201	0	522,296
1.3 Reinsurance ceded	93,882,720	0	70,055,443	326,936	33,129	0	0	0	111,881	0	23,355,331
1.4 Net	(d) 240,349,182	0	228,348,392	6,802,735	1,944,203	0	1,559,446	1,694,406	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	92,846,571	0	81,257,269	320,034	0	0	0	0	176,152	0	11,093,116
2.2 Reinsurance assumed	767,971	0	307,269	0	0	0	0	0	102,218	0	358,484
2.3 Reinsurance ceded	17,888,308	0	16,968,621	417,150	0	0	0	0	0	0	502,537
2.4 Net	75,726,234	0	64,595,917	(97,116)	0	0	0	0	278,370	0	10,949,063
3. Amounts recoverable from reinsurers December 31, current year	9,525,284	0	9,576,479	(51,195)	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	123,718,698	0	112,358,102	364,039	0	0	0	0	214,958	0	10,781,599
4.2 Reinsurance assumed	547,902	0	72,694	0	0	0	0	0	108,217	0	366,991
4.3 Reinsurance ceded	24,558,649	0	23,725,293	346,047	0	0	0	0	0	0	487,309
4.4 Net	99,707,951	0	88,705,503	17,992	0	0	0	0	323,175	0	10,661,281
5. Amounts recoverable from reinsurers December 31, prior year	14,830,709	0	14,830,709	0	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	300,335,374	0	264,847,870	7,070,894	1,977,332	0	1,559,446	1,694,406	40,874	0	23,144,552
6.2 Reinsurance assumed	3,244,470	0	2,689,707	14,772	0	0	0	0	26,202	0	513,789
6.3 Reinsurance ceded	81,906,954	0	58,044,541	346,844	33,129	0	0	0	111,881	0	23,370,559
6.4 Net	221,672,890	0	209,493,036	6,738,822	1,944,203	0	1,559,446	1,694,406	(44,805)	0	287,782

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,242,069 in Line 1.1, $ 1,132,492 in Line 1.4.
$ 1,242,069 in Line 6.1, and $ 1,132,492 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 3,321 in Line 1.1, $ 3,321 in Line 1.4.
$ 3,321 in Line 6.1, and $ 3,321 in Line 6.4.

(d) Includes $ 1,215,929 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	146,236	638,172	491,936
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	146,236	638,172	491,936
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	54,767	6,090	(48,677)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	3,021,716	1,609,233	(1,412,483)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	88,205,418	97,616,289	9,410,871
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	11,584	11,584	0
25.	Aggregate write-ins for other than invested assets	0	2,647,259	2,647,259
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	91,439,721	102,528,627	11,088,906
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	91,439,721	102,528,627	11,088,906
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Expenses Paid in Advance	0	2,647,259	2,647,259
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	2,647,259	2,647,259

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wilco Life Insurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Indiana Commissioner of Insurance (the Commissioner).

The Commissioner recognizes only statutory accounting practices prescribed or permitted by the State of Indiana for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Indiana Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP), has been adopted as a component of prescribed or permitted practices by the Commissioner. The Company does not have any differences from NAIC SAP.

The Company has not requested the Commissioner's approval of any permitted statutory accounting practices.

However, the State of Indiana may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. Under NAIC SAP, minimum reserves on universal life policies issued after January 1, 2001 are calculated using a valuation interest rate equal to the maximum valuation rate under the Standard Valuation Law. As required by Indiana, the Company calculates reserves on these policies using the lesser of that rate or the guaranteed accumulation rate specified in the policy. If the Company had established reserves under NAIC SAP, surplus would have been increased by $1,833,023 and $1,911,678 as of December 31, 2018 or December 31, 2017, respectively. Additionally, net income for the year ended December 31, 2018 and the year ended December 31, 2017 would have decreased by $78,654 and $89,965, respectively. Calculating reserves under NAIC SAP would not have caused the Company's risk-based capital to trigger a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2018	2017
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 40,572,897	$ 2,211,489
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Universal Life reserves - lesser of the maximum valuation rate under Standard Valuation Law or the Guaranteed accumulation rate specified in the policy	51	4	19	$ 78,654	$ 89,965
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 40,494,243	$ 2,121,524
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 161,398,774	$ 113,827,506
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Universal Life reserves - lesser of the maximum valuation rate under Standard Valuation Law or the Guaranteed accumulation rate specified in the policy	51	3	1	$ (1,833,023)	$ (1,911,678)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 163,231,797	$ 115,739,184

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company follows these accounting policies:

(1) Short-term investments are stated at amortized cost.
(2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Commissioner and the NAIC. For other-than-temporary impairments, the cost basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.
(3) Common stocks are valued at fair value except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis, adjusted to reflect application of statutory principles.
(4) Preferred stocks are stated at cost, in accordance with the valuation prescribed by the Commissioner and the NAIC.
(5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Significant changes in estimated cash flows are accounted for using the retrospective method.
(7) The Company did not hold any investments in subsidiary, controlled and affiliated (SCA) entities.
(8) The Company has minor ownership investments in joint ventures, partnerships and limited liability companies, which are classified as other invested assets on the balance sheet. The Company values these interests based on its proportionate share of the underlying audited GAAP equity of the investee or, if audited GAAP basis financial statements are not available for the investee, may be recorded based on the underlying audited U.S tax basis equity, in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.
The investment is recorded at cost, plus subsequent capital contributions, and adjusted for the Company's share of the investee's audited GAAP basis earnings or losses and other equity adjustments, less distributions received. Distributions are recognized in net investment income to the extent they are not in excess of the undistributed accumulated earnings attributed to the investee. Distributions in excess of the undistributed accumulated earnings reduce the Company's basis in the investment.
(9) All derivatives are stated at fair value.
(10) The Company does not utilize anticipated net investment income as a factor in the premium deficiency reserve calculation.
(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
(12) The Company has not modified its capitalization policy from the prior period.

D. Going Concern

In accordance with SSAP No. 1, Accounting Policies, Risks & Uncertainties, and Other Disclosures, management has evaluated the Company's ability to continue as a going concern and has identified no issues which would impede the Company's ability to continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

The Company did not have any accounting changes or corrections of errors in 2018 or 2017.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

During 2018 or 2017, the Company did not participate in a statutory purchase.

B. Statutory Merger

During 2018 or 2017, the Company did not participate in a statutory merger.

NOTES TO FINANCIAL STATEMENTS

C. Assumption Reinsurance
During 2018 or 2017, the Company did not participate in an assumption reinsurance agreement.

D. Impairment Loss
During 2018 or 2017, the Company did not recognize an impairment loss.

NOTE 4 Discontinued Operations
The Company does not have any discontinued operations.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) No new commercial loans were made in 2018. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 63.1%

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 25,231,035	$ -	$ 25,231,035
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 33,364,695	$ -	$ 33,364,695
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Interest Income Recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded Investments on Nonaccrual Status	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							$ -
1. Average Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Interest Income Recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded Investments on Nonaccrual Status	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ -	$ -
b) Additions charged to operations	$ -	$ -
c) Direct write-downs charged against the allowances	$ -	$ -
d) Recoveries of amounts previously charged off	$ -	$ -
e) Balance at end of period	$ -	$ -

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ -
b) Real estate collateral recognized	$ -
c) Other collateral recognized	$ -
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ -

(9) Interest income on impaired loans is reported as collected when cash is received.

B. Debt Restructuring
The Company did not have restructured debt in which the Company is a creditor in 2018 or 2017.

C. Reverse Mortgages
The Company did not have investments in reverse mortgages in 2018 or 2017.

D. Loan-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
c. Total 1st Quarter	$ -	$ -	$ -	$ -
OTTI recognized 2nd Quarter				
d. Intent to sell	$ -	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
f. Total 2nd Quarter	$ -	$ -	$ -	$ -
OTTI recognized 3rd Quarter				
g. Intent to sell	$ -	$ -	$ -	$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
i. Total 3rd Quarter	$ -	$ -	$ -	$ -
OTTI recognized 4th Quarter				
j. Intent to sell	$ -	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -	$ -
l. Total 4th Quarter	$ -	$ -	$ -	$ -
m. Annual Aggregate Total		$ -	$ -	

(3)

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	$ -	XXX	XXX	XXX

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 7,438,688
2. 12 Months or Longer	$ 3,194,026
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 275,069,522
2. 12 Months or Longer	$ 60,492,293

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company did not have any open repurchase agreements or securities lending transactions in 2018 or 2017.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any repurchase agreements transactions accounted for as secured borrowings in 2018 or 2017.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowings in 2018 or 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any repurchase agreements transactions accounted for as a sale in 2018 or 2017.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any reverse repurchase agreements transactions accounted for as a sale in 2018 or 2017.

J. Real Estate
The Company did not have investments in real estate in 2018 or 2017.

K. Low Income Housing tax Credits (LIHTC)
The Company did not have any investments in low-income housing tax credits (LIHTC) in 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year 1: Total General Account (G/A)	2: G/A Supporting S/A Activity (a)	3: Total Separate Account (S/A) Restricted Assets	4: S/A Assets Supporting G/A Activity (b)	5: Total (1 plus 3)	6: Total From Prior Year	7: Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		$ -	$ -	$ -	$ -		$ -
i. FHLB capital stock	$ 18,948,300	$ -	$ -	$ -	$ 18,948,300	$ 18,948,300	$ -
j. On deposit with states	$ 18,929,320	$ -	$ -	$ -	$ 18,929,320	$ 24,115,441	$ (5,186,121)
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ 161,799,847	$ -	$ -	$ -	$ 161,799,847	$ 165,703,614	$ (3,903,767)
o. Total Restricted Assets	$ 199,677,467	$ -	$ -	$ -	$ 199,677,467	$ 208,767,355	$ (9,089,888)

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

Restricted Asset Category	Current Year 8: Total Nonadmitted Restricted	9: Total Admitted Restricted (5 minus 8)	Percentage 10: Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11: Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 18,948,300	0.656%	0.678%
j. On deposit with states	$ -	$ 18,929,320	0.656%	0.677%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ -	0.000%	0.000%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%
n. Other restricted assets	$ -	$ 161,799,847	5.606%	5.789%
o. Total Restricted Assets	$ -	$ 199,677,467	6.918%	7.144%

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

2. The Company did not have any assets pledged as collateral not captured in other categories in 2018 or 2017.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year 1: Total General Account (G/A)	2: G/A Supporting S/A Activity (a)	3: Total Separate Account (S/A) Restricted Assets	4: S/A Assets Supporting G/A Activity (b)	5: Total (1 plus 3)	6: Total From Prior Year	7: Increase/ (Decrease) (5 minus 6)	8: Total Current Year Admitted Restricted	Percentage 9: Gross (Admitted & Nonadmitted) Restricted to Total Assets	10: Admitted Restricted to Total Admitted Assets
Discretionary trust supporting assumed reinsurance business (SHIP)	$ 152,993,882	$ -	$ -	$ -	$ 152,993,882	$ 157,289,708	$ (4,295,826)	$ 152,993,882	5.301%	5.474%
Discretionary trust supporting assumed reinsurance business (RENCLIC)	$ 8,805,965	$ -	$ -	$ -	$ 8,805,965	$ 8,413,906	$ 392,059	$ 8,805,965	0.305%	0.315%
Total (c)	$ 161,799,847	$ -	$ -	$ -	$ 161,799,847	$ 165,703,614	$ (3,903,767)	$ 161,799,847	5.606%	5.789%

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

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. The Company did not have any Collateral Received and Reflected as Assets in 2018 or 2017.

M. Working Capital Finance Investments
The Company did not have Working Capital Finance Investments in 2018 or 2017.

N. The Company had no offsetting assets and liabilities reported net with a valid right to offset in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities in 2018 or 2017.

O. Structured Notes
The Company did not have Structured Notes in 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

P. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	0	0	$ -	$ 4,499,748	$ -	$ 4,535,100
(2) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(3) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(4) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(5) Total (1+2+3+4)	0	0	$ -	$ 4,499,748	$ -	$ 4,535,100

AC - Amortized Cost FV - Fair Value

Q. Short Sales

The Company did not have short sales in 2018 or 2017.

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	2	0
2. Aggregate Amount of Investment Income	$ 553,298	$ -

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company did not recognize any impairment write downs for its investments in Joint Ventures, Partnerships or Limited Liability Companies during the statement periods.

NOTE 7 Investment Income

A. All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 15 days past due, which is nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. The Company had no investment income due and accrued that was non-admitted as of December 31, 2018 and 2017.

NOTE 8 Derivative Instruments

Standard & Poor's (S&P) 500 Index Call Options

A. The credit risk of call options is the risk that the seller of the option will not pay the in-the-money value of the option, if any, when exercised. The Company limits this risk by monitoring its counterparty exposure, utilizing multiple counterparties and purchasing options from dealers we believe to be creditworthy. The Company includes option exposures with its securities holdings in determining compliance with the single issuer limitations in its investment guidelines. Since the option holder is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.

B. The Company has in force equity-indexed universal life products that provide a flexible guaranteed minimum rate of return and a higher potential return linked to the performance of the S&P 500 Index. One-year call options are purchased in order to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges.

C. The S&P 500 Index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting. Under hedge accounting, the options are recorded at cost and marked to market, with the change in market value reported as a component of net investment income. At the time the option expires or is exercised, any difference between the cash received and the cost is recognized as investment income.

The Company monitors the hedge effectiveness of the S&P 500 index call options on a daily basis.

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2017			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 111,509,056	$ 943,780	$ 112,452,836	$ 116,935,286	$ 1,082,575	$ 118,017,861	$ (5,426,230)	$ (138,795)	$ (5,565,025)
(b) Statutory Valuation Allowance Adjustment	$ 648,383	$ -	$ 648,383	$ 648,383	$ -	$ 648,383	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 110,860,673	$ 943,780	$ 111,804,453	$ 116,286,903	$ 1,082,575	$ 117,369,478	$ (5,426,230)	$ (138,795)	$ (5,565,025)
(d) Deferred Tax Assets Nonadmitted	$ 87,261,638	$ 943,780	$ 88,205,418	$ 96,533,714	$ 1,082,575	$ 97,616,289	$ (9,272,076)	$ (138,795)	$ (9,410,871)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 23,599,035	$ -	$ 23,599,035	$ 19,753,189	$ -	$ 19,753,189	$ 3,845,846	$ -	$ 3,845,846
(f) Deferred Tax Liabilities	$ 2,622,507	$ -	$ 2,622,507	$ 2,906,380	$ -	$ 2,906,380	$ (283,872)	$ -	$ (283,872)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 20,976,528	$ -	$ 20,976,528	$ 16,846,809	$ -	$ 16,846,809	$ 4,129,719	$ -	$ 4,129,719

2.

	As of End of Current Period			12/31/2017			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets	$ 20,976,528	$ -	$ 20,976,528	$ 16,846,809	$ -	$ 16,846,809	$ 4,129,719	$ -	$ 4,129,719
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 29,593,754	$ -	$ 29,593,754	$ 18,748,936	$ -	$ 18,748,936	$ 10,844,819	$ -	$ 10,844,819
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 20,976,528	XXX	XXX	$ -	XXX	XXX	$ 20,976,528
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 2,622,507	$ -	$ 2,622,507	$ 2,906,380	$ -	$ 2,906,380	$ (283,872)	$ -	$ (283,872)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 23,599,035	$ -	$ 23,599,035	$ 19,753,189	$ -	$ 19,753,189	$ 3,845,846	$ -	$ 3,845,846

3.

	2018	2017
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	531.499%	466.474%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 139,773,859	$ 112,312,059

NOTES TO FINANCIAL STATEMENTS

4.

	As of End of Current Period		12/31/2017		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 110,860,673	$ 943,780	$ 116,286,903	$ 1,082,575	$ (5,426,230)	$ (138,795)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1('e)	$ 23,599,035	$ -	$ 19,753,189	$ -	$ 3,845,846	$ -
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company had no deferred tax liabilities that were not recognized.

C. Current income taxes incurred consist of the following major components:

	(1) As of End of Current Period	(2) 12/31/2017	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (478,148)	$ 7,615,500	$ (8,093,648)
(b) Foreign	$ -	$ -	$ -
(c) Subtotal	$ (478,148)	$ 7,615,500	$ (8,093,648)
(d) Federal income tax on net capital gains	$ 453,597	$ 11,550,302	$ (11,096,705)
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred	$ (24,551)	$ 19,165,802	$ (19,190,352)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	$ -	$ -	$ -
(3) Policyholder reserves	$ 74,099,713	$ 78,616,317	$ (4,516,604)
(4) Investments	$ -	$ -	$ -
(5) Deferred acquisition costs	$ 18,099,374	$ 18,695,433	$ (596,059)
(6) Policyholder dividends accrual	$ 95,368	$ 94,207	$ 1,160
(7) Fixed Assets	$ -	$ -	$ -
(8) Compensation and benefits accrual	$ 2,233,044	$ 1,184,294	$ 1,048,750
(9) Pension accrual	$ -	$ -	$ -
(10) Receivables - nonadmitted	$ -	$ -	$ -
(11) Net operating loss carry-forward	$ 4,211,776	$ 6,041,083	$ (1,829,307)
(12) Tax credit carry-forward	$ 7,175,136	$ 7,175,136	$ -
(13) Other (including items <5% of total ordinary tax assets)	$ 5,594,645	$ 5,128,816	$ 465,830
(99) Subtotal	$ 111,509,056	$ 116,935,286	$ (5,426,230)
(b) Statutory valuation allowance adjustment	$ 648,383	$ 648,383	$ -
(c) Nonadmitted	$ 88,205,418	$ 97,616,289	$ (9,410,871)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 22,655,255	$ 18,670,614	$ 3,984,641
(e) Capital:			
(1) Investments	$ 943,780	$ 1,082,575	$ (138,795)
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other (including items <5% of total ordinary tax assets)	$ -	$ -	$ -
(99) Subtotal	$ 943,780	$ 1,082,575	$ (138,795)
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 943,780	$ 1,082,575	$ (138,795)
(i) Admitted deferred tax assets (2d + 2h)	$ 23,599,035	$ 19,753,189	$ 3,845,846
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 112,581	$ 396,453	$ (283,872)
(2) Fixed Assets	$ -	$ -	$ -
(3) Deferred and uncollected premium	$ 2,509,927	$ 2,509,927	$ -
(4) Policyholder reserves	$ -	$ -	$ -
(5) Other (including items <5% of total ordinary tax liabilities)	$ -	$ -	$ -
(99) Subtotal	$ 2,622,507	$ 2,906,380	$ (283,872)
(b) Capital:			
(1) Investments	$ -	$ -	$ -
(2) Real estate	$ -	$ -	$ -
(3) Other (including items <5% of total capital tax liabilities)	$ -	$ -	$ -
(99) Subtotal	$ -	$ -	$ -
(c) Deferred tax liabilities (3a99 + 3b99)	$ 2,622,507	$ 2,906,380	$ (283,872)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 20,976,528	$ 16,846,809	$ 4,129,719

D. The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before taxes. Significant items causing these differences were permanent differences of ($4,390,958) and prior year return to provision adjustments totaling $236,016, resulting in a rate differential of -9.16% from the enacted 21% tax rate.

E. (1) As of December 31, 2018, the Company had a $20,056,074 of net operating loss carryforwards, which begin to expire in 2022, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations.
At December 31, 2018, the Company had $7,118,132 of LIHTC which begin to expire in 2021, all of which are subject to Intenal Revenue Code (IRC) Section 382 limitations. A partial valuation allowance is in place against these credits as they are expected to expire unused.
At December 31, 2018, the Company had $57,004 of foreign tax credits which begin to expire in 2018, all of which are subject to Interanl Revenue Code (IRC) Section 382 limitations. A partial valuation allowance is in place against these credits as they are expected to expire unused.
(2) The Tax Cuts & Jobs Act of 2017 eliminated the operating loss carryback for Life Insurance companies for losses realized after 2017. Prior year taxes are not available for recoupment in the event of future net losses.
(3) The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code were $0 as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

F. The Company, along with its life insurance affiliates, files a consolidated Federal income tax return with its parent, Wilton Reassurance Company. Companies included in the consolidated return are as follows:
Wilton Reassurance Company
Wilton Reassurance Life Company of New York
Texas Life Insurance Company
Wilcac Life Insurance Company
Wilco Life Insurance Company
Redding Reassurance Company 2
Redding Reassurance Company 3 LLC
The method of allocation among the companies is subject to written agreements approved by each company's Board of Directors. Allocation is based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Intercompany tax balances are settled quarterly.

G. The Company does not have any federal or foreign income tax loss contingencieas as determined in accordance with SSAP 5R or SSAP 101.

H. Repatriation Transition Tax (RTT)
The Company is not subject to the Repatriation Transition Tax

I. Alternative Minimum Tax (AMT) Credit
The Company did not recognize an AMT Credit resulting in any current or future benefit.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. The Company is a wholly-owned subsidiary of Wilton Reassurance Company (parent) which, in turn, is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware corporation (Wilton Re U.S.). All but a de minimis portion of the economic interests and 100% of the voting interests of Wilton Re U.S. are held or controlled by Wilton Re U.S. Holdings Trust, an Ontario trust (the Wilton Re Trust). In turn, all economic interests associated with the Wilton Re Trust accrue to Wilton Re Ltd., a non-insurance holding company registered in Nova Scotia, Canada. Wilton Re Ltd. is deemed the ultimate parent corporation in the Company's holding company system.

B-C.
On September 28, 2018, the Company sold $32,118,238 of PDFNI securities (C, D and E Tranche) to its parent. The securities were sold at market value and consisted of $21,785,314 of Other Invested Assets, and $10,332,924 of Bonds. An equal amount of cash was received as consideration.
On June 5, 2017, the Company declared an extraordinary dividend of $50,000,000 payable to its parent. The Commissioner approved the extraordinary dividend on July 21, 2017. The dividend was paid in cash on July 25, 2017.

D. At December 31, 2018 and December 31, 2017, the Company reported $853,619 and $1,172,148 respectively, due to parents, subsidiaries and affiliates related to administrative services performed by its affiliates on behalf of the Company. The Company expects to generally settle these costs within ninety days of year end.

E. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

F. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services. Under the services agreement with WRSI, the Company incurs charges related to employee compensation which includes a Long-Term Incentive Program (LTIP). A vesting period of three to five years applies after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the LTIP payable carried as a component of general expense due or accrued. Once the vesting period is complete and the LTIP awards are paid, the Company's LTIP payable will be settled with WRSI. At December 30, 2018 and December 31, 2017, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was $10,087,607 and $5,293,086 respectively.

G. All outstanding shares of the Company are owned by Wilton Reassurance Company.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

I. The Company does not own an investment in any affiliated entity that exceeded 10% of admitted assets.

J. The Company did not recognize any impairment write-down for any investment in subsidiary, controlled, or affiliated companies during the statement period.

K. The Company has no foreign insurance subsidiaries.

L. The Company has no investment in a downstream noninsurance holding company.

M. All SCA Investments
The Company has no SCA investments in a downstream noninsurance holding company.

N. Investment in Insurance SCAs
The Company has no investment in insurance SCAs.

O. SCA Loss Tracking
The Company has no investment in insurance SCAs.

NOTE 11 Debt

A. The Company did not have any capital notes or other debt outstanding as of December 31, 2018 or December 31, 2017.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Federal Home Loan Bank of Indianapolis (FHLBI)
In the first quarter of 2007, the Company became a member of the FHLBI. As a member of the FHLBI, the Company has the ability to borrow on a collateralized basis from the FHLBI. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income and as an additional source of liquidity for its operations. The maximum borrowing capacity under this agreement is subject to several limitations including board approval, total company assets less all borrowings, qualifying residential housing finance assets held by the Company and the ability to post eligible collateral. In addition, the Company must hold a specified amount of capital stock as a requirement of membership in the FHLBI and additional activity-based capital stock must be purchased based on a specified percentage of outstanding borrowings.

At December 31, 2018 the FHLBI reported the Company's maximum borrowing capacity as $500,000,000 based on the Company's board resolution, but limited to $421,073,333 based on the capital stock currently held and $177,046,508 as determined by analysis performed by the Company as of December 31, 2018. The amount of eligible collateral owned by the Company varies and the Company has the ability to purchase additional collateral if required.

All FHLB activity is included in the Company's General Account.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 341,300	$ 341,300	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ 18,607,000	$ 18,607,000	$ -
(e) Aggregate Total (a+b+c+d)	$ 18,948,300	$ 18,948,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 177,046,508	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 273,400	$ 273,400	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ 18,674,900	$ 18,674,900	$ -
(e) Aggregate Total (a+b+c+d)	$ 18,948,300	$ 18,948,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 251,678,026	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 341,300	$ 341,300	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ -	$ -	$ -
2. Current Year General Account Total Collateral Pledged	$ -	$ -	$ -
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ -	$ -	$ -

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ -	$ -	$ -
2. Current Year General Account Maximum Collateral Pledged	$ -	$ -	$ -
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 168,640,055	$ 158,945,241	$ 137,343,002

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ -	$ -	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ -	$ -	$ -	$ -

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ -	$ -	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ -	$ -	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A-D. Defined Benefit Plan

The Company provides certain health care and life insurance benefits under a postretirement plan for certain former employees. The unfunded plan is closed to new participants. The liability was $24,915 and $24,650 at December 31, 2018 and 2017, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $5,043 and $5,206 on the plan in 2018 and 2017, respectively.

E. Defined Contribution Plan

The Company provides payments under a deferred compensation plan to two former employees. The plan is closed and is in payout status. The liability was $92,064 and $93,180 at December 31, 2018 and 2017, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $10,008 and $10,269 on the plan in 2018 and 2017, respectively.

F-I. The Company had no employees at December 31, 2018 or December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

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

(1) The Company has 5,250,000 shares authorized with 4,178,222 shares issued and outstanding and a par value of $1.00 per share.

(2) The Company has no preferred stock outstanding.

(3) The maximum amount of dividends which can be paid by State of Indiana life insurance companies to shareholders without 30-day prior notice to the Commissioner is the greater of statutory net gain from operations before realized capital gains or losses for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. The Company's statutory surplus as regards policyholders as of December 31, 2018 was $157,220,552. The Company's statutory net gain from operations before realized capital gains or losses for 2018 was $39,768,536. Absent prior regulatory notice and approval, dividends may be paid by the Company only from earned surplus. The Company had an unassigned funds (surplus) as of December 31, 2018 of $27,328,177.

(4) On June 5, 2017, the Company declared an extraordinary dividend of $50,000,000 payable to its parent. The Commissioner approved the extraordinary dividend on July 21, 2017. As directed by the Department, the Company recorded $30,823,841 as dividends to shareholders, with the remaining $19,176,159 as return of capital and it was paid in cash on July 25, 2017.

On June 5, 2016, the Company declared an extraordinary dividend of $50,000,000 payable to its parent. The Commissioner approved the extraordinary dividend on July 13, 2016. The Company recorded the entire extraordinary dividends as return of capital. The dividend was paid in cash on July 19, 2016

(5) Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholders.

(6) There were no restrictions placed on the Company's unassigned funds (surplus), including for whom the surplus is being held.

(7) During 2018 or 2017, the Company had no advances to surplus.

(8) During 2018 or 2017, the Company held no stock for special purposes.

(9) The Company had no special surplus funds at or December 31, 2018 or December 31, 2017.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2018 and 2017, respectively, was $(244,753) and $105,507, respectively.

(11) The Company does not have any surplus debentures outstanding.

(12) The Company did not have restatements due to quasi-reorganizations in 2018 or 2017.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The Company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2018, the Company has committed $121,150,000, for investment and had funded $30,499,314.

The Company is not aware of any material contingent commitments as of December 31, 2018.

(2-3) The Company has no contingent guarantees as of December 31, 2018.

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies in the amount of $440,469. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals $200,156 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	438,916
b. Decreases current year:		
Premium tax offset applied	$	105,280
Change in accrual resulting from changes in liability	$	133,480
c. Increases current year:		
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	200,156

C. Gain Contingencies

There were no material gain contingencies recognized by the Company during 2018 or 2017.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

The Company did not incur material losses related to extra contractual obligation lawsuits in 2018.

E. Joint and Several Liabilities

The Company had no joint and several liabilities at December 31, 2018 or December 31, 2017.

F. All Other Contingencies

(1) In October, 2012, a purported nationwide class action was filed in the United States District Court for the Central District of California,. William Jeffrey Burnett and Joe H. Camp v. Conseco Life Insurance Company, CNO Financial Group, Inc., CDOC, Inc., and CNO Services. LLC., Case No. EDCV12-01715VAPSPX. The plaintiffs commenced this action on behalf of various Lifetrend life insurance policyholders who, since October 2008, have surrendered or lapsed their policies. Shortly after filing, the case was consolidated into a multidistrict litigation proceeding already pending in the Northern District of California. On November 30, 2012, the Company and the other defendants filed a motion to dismiss the complaint. On November 18, 2013, the court granted the dismissal, with leave to amend, of CNO Financial Group. Inc., CDOC, Inc., and CNO Services. LLC, and denied the motion to dismiss of the Company. The plaintiffs filed an amended complaint in October 2014, and the Company filed a renewed motion to dismiss the amended pleading. On April 9, 2015, the district court granted the Company's revised motion to dismiss and issued a judgment dismissing the plaintiffs' case in full without leave to amend. On April 27, 2015, the plaintiffs filed a notice of appeal to the United States Court of Appeals for the Ninth Circuit from the district court's order and judgment dismissing plaintiffs' case. The Ninth Circuit heard oral argument on the appeal on April 17, 2017. In May 2017, the Ninth Circuit issued an opinion reversing the district court's prior dismissal of plaintiffs' complaint. Thereafter, the Company filed successful motions for suggestion of remand and to transfer venue from the 9th Circuit to the 7th Circuit. The proceeding was remanded from the Northern District of California to the Central District of California by the Judicial Panel on Multidistrict Litigation in September 2017, and the case was then transferred from the Central District of California to the Southern District of Indiana in January 2018. In April 2018, the Company and the other defendants filed new motions to dismiss the plaintiffs' complaint in the U.S. District Court for the Southern District of Indiana, and these motions remain pending at this time. The Company believes it has meritorious defenses to plaintiffs' claims and will pursue those defenses vigorously.

(2) At December 31, 2018 and 2017, the Company had no admitted amounts for assets covered by SSAP No. 6, Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due from Agents and Brokers, No. 47, Uninsured Plans and No. 66, Retrospectively Rated Contracts.

(3) Various lawsuits against the Company have arisen in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters not mentioned above are not considered material in relation to the financial position of the Company. The Company has no assets that it considers to be impaired.

NOTE 15 Leases

A. Lesse Operating Lease

The Company was not involved in material operating lease obligations as of December 31, 2018 or December 31, 2017.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

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

	ASSETS		LIABILITIES	
	2018	2017	2018	2017
a. Swaps	$ -	$ -	$ -	$ -
b. Futures	$ -	$ -	$ -	$ -
c. Options	$ 100,531	$ 880,713	$ -	$ -
d. Total	$ 100,531	$ 880,713	$ -	$ -

(2) The Company has in force equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 index. One-year call options are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges. During 2018, the S&P 500 index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties generally believed to be strong and creditworthy. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

The Company did not report transfers of premium receivables as sales in 2018 or 2017.

B. Transfer and Servicing of Financial Assets

The Company did not undertake any transfer and servicing of financial assets in accordance with SSAP No. 103, Transfers and Servicing of Financial Assets and Extinguishments of Liabilities, in 2018 or 2017.

C. Wash Sales

In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions involving securities with an NAIC designation of 3 or below or unrated securities are referred to are referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2018 or 2017.

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

The Company did not act as an administrator of any uninsured or partially insured accident and health insurance plans.

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

The Company had no direct written premium written through a managing general agent or third party administrator.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Derivative asset Options	$ -	$ 100,531	$ -	$ -	$ 100,531
Other Invested Assets	$ -	$ -	$ 28,646,488	$ -	$ 28,646,488
Total assets at fair value/NAV	$ -	$ 100,531	$ 28,646,488	$ -	$ 28,747,019

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2018
a. Assets										
Other Invested Assets	$ 1,483,873	$ -	$ -	$ 14,647	$ (479,214)	$ 28,181,325	$ -	$ (554,142)	$ -	$ 28,646,489
Total Assets	$ 1,483,873	$ -	$ -	$ 14,647	$ (479,214)	$ 28,181,325	$ -	$ (554,142)	$ -	$ 28,646,489

B. The Company determines fair value for its investments using various valuation methodologies in accordance with those permitted by the Purposes and Procedures Manual of the NAIC Securities Valuation Office. Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

As the Company is responsible for the determination of fair value, monthly quantitative and qualitative analysis on the prices received from third parties are performed to determine whether the prices are reasonable estimates of fair value. The Company's analysis includes: (i) a review of the methodology used by third party pricing services; (ii) a comparison of pricing services' valuation to other pricing services' valuations for the same security; (iii) a review of month to month price fluctuations; (iv) a review to ensure valuations are not unreasonably stale; and (v) back testing to compare actual purchase and sale transactions with valuations received from third parties. As a result of such procedures, the Company may conclude the prices received from third parties are not reflective of current market conditions. In those instances, the Company may request additional pricing quotes or apply internally developed valuations. However, the number of instances is insignificant and the aggregate change in value of such investments is not materially different from the original prices received.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds	$ 2,434,899,293	$ 2,325,753,185	$ 22,581,578	$ 2,257,060,662	$ 155,257,053	$ -	$ -
Preferred Stocks	$ 87,609,463	$ 92,282,541	$ -	$ 87,609,463	$ -	$ -	$ -
Common Stocks	$ 18,948,300	$ 18,948,300	$ -	$ 18,948,300	$ -	$ -	$ -
Cash & Short-term Investments	$ 85,249,994	$ 85,248,825	$ 67,749,994	$ 17,500,000	$ -	$ -	$ -
Other Invested Assets	$ 53,901,496	$ 52,241,819	$ -	$ -	$ 53,901,496	$ -	$ -
Derivatives	$ 100,531	$ 100,531	$ -	$ 100,531	$ -	$ -	$ -
	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Liabilities:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Deposit Type Contracts	$ 79,378,148	$ 79,378,148	$ -	$ -	$ 79,378,148	$ -	$ -

D. Not Practicable to Estimate Fair Value

Not applicable

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

A. Unusual or Infrequent Items

The Company had no unusual or infrequent items for the year ended December 31, 2018 or December 31, 2017.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2018 or 2017.

C. Other Disclosures

In August 2011, the Company was notified of an examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company. Such examination has included inquiries related to the use of data available on the U.S. Social Security Administration's Death Master File to identify instances where benefits under life insurance policies, annuities and retained asset accounts are payable. A total of 38 states and the District of Columbia are currently participating in this examination. The examination ceased as to the Company after it was sold to Wilton Reassurance Company in 2014. In December 2018, the Company was notified of a new examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company. The examination is in the planning stages as of the current date.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries in 2018 or 2017.

E. State Transferable and Non-transferable Tax Credits

The Company did not have state transferable tax credits at December 31, 2018 or December 31, 2017.

F. Subprime Mortgage Related Risk Exposure

Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not “traditional”, particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Typical characteristics of mortgage-backed securities with Alt-A exposure are:

- Average to very good FICO (> 620).
- Weighted average coupon that is higher than Jumbo/MBS and lower than sub-prime (depends upon loan age and when issued).
- Loans with prepayment penalties are somewhat common (often > 5%, usually <50% of loans).
- Prospectus supplement for the related deal indicates that underwriting standards are not “traditional” but also does not indicate that the loans have high credit risk as described above for sub-prime loans. Many Alt-A deals have the language “Alternative loan trust” mentioned somewhere in either the title/name of the deal or in the summary section or are done on a special “shelf registration”.
- Issuer is a well-known national or regional Alt-A lender.
- Low percentage of full documentation loans (< 65%, often less than 30%).
- High percentage of “No Documentation” loans (as high as 30%, sometimes higher).
- High percentage of non-owner occupied properties (> 10%, sometimes as high as 75-100%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime and Alt-A securities. Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2018, the unrealized losses on the Company’s subprime exposure are attributable to changes in asset values versus exposure to realized losses

(1) resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

(2) Direct exposure through investments in subprime mortgage loans.

The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2018.

(3) Direct exposure through other investments.

	(1) Actual Cost	(2) Book/Adjusted Carrying Value (excluding interest)	(3) Fair Value	(4) Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 16,232,772	$ 17,051,431	$ 17,976,955	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ 2,849,568	$ 2,849,821	$ 2,874,020	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total	$ 19,082,340	$ 19,901,251	$ 20,850,976	$ -

* These investments comprise 0.007 % of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

The Company did not have any financial guaranty or mortgage guaranty underwriting exposure to sub-prime mortgage risk as of December 31, 2018.

G. Retained Assets

(1)

A Wilton Re Access Account, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of the Company’s life insurance policies. A Wilton Re Access Account is established in the beneficiaries’ name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The Wilton Re Access Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% for the duration of 2018.

The Company offers a Wilton Re Access Account as one of several payment options available to beneficiaries of life insurance policies. A Wilton Re Access Account is established when requested by the beneficiary, or if no other option is requested, where allowed. A Wilton Re Access Account provides for unlimited draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as copies of drafts or statements, returned drafts and stop payment orders for $2, $10 and $12, respectively, subject to change without notice.

NOTES TO FINANCIAL STATEMENTS

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	37	1,571,656	67	3,688,768
b. 13 to 24 Months	42	1,835,216	42	1,912,598
c. 25 to 36 Months	26	1,195,606	63	2,556,778
d. 37 to 48 Months	51	1,609,294	70	2,685,039
e. Equity investment in SCAs *	59	2,139,283	68	2,248,748
f. 49 to 60 Months	1,257	32,595,779	1,362	34,627,455
g. Total	1,472	$ 40,946,834	1,672	$ 47,719,386

(3)

	Individual		Group	
	(1) Number	(2) Balance/Amount	(3) Number	(4) Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,672	$ 47,719,386	0	$ -
b. Number/amount of retained asset accounts issued/added during the year	58	$ 4,829,971	0	$ -
c. Investment earnings credited to retained asset accounts during the year	XXX	$ 222,272	XXX	$ -
d. Fees and other charges assessed to retained asset account during the year	XXX	$ 100	XXX	$ -
e. Number/amount of retained asset accounts transferred to state unclaimed	0	$ -	0	$ -
f. Number/amount of retained asset accounts closed/withdrawn during the year	258	$ 11,824,696		$ -
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)	1,472	$ 40,946,834	0	$ -

H. Insurance-Linked Securities (ILS) Contracts
The company did not have Insurance-Linked Securities Contracts during 2018 and 2017.

NOTE 22 Events Subsequent

Subsequent events have been evaluated up to the issue date of this Financial Statement, as of February 28, 2019.

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes [ ] No [x]

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States [excluding U.S. Branches of such companies] which is owned in excess of 10% or controlled directly or indirectly by an insured beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes [ ] No [x]

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [ ] No [x]

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued?

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [x]

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement?

$ 0

(2) Have any new agreements been executed or existing agreements amended since January 1, 2017, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [ ] No [x]

If yes, what is the amount of reinsurance credits (whether an asset or a reduction of liability) taken for such new agreements or amendments?

B. Uncollectible Reinsurance
The Company did not write off any uncollectible reinsurance during the year of 2018 or 2017.

C. Commutation of Reinsurance Reflected in Income and Expenses.
The Company did not commute any ceded reinsurance during the year of 2018 or 2017.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
(1) During 2018, the Company did not cede business to any certified reinsurer.
(2) During 2018, the Company was not a certified reinsurer.

E. Reinsurance of variable annuity contracts with an affiliated captive reinsurer - transactions description
The Company did not have any reinsurance of variable annuity contracts during the year of 2018 or 2017.

F. Reinsurance of variable annuity contracts with an affiliated captive reinsurer – reserve credit taken and collateral information
The Company did not have any reinsurance of variable annuity contracts during the year of 2018 or 2017.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework
The Company did not utilize Captive Resinsureres Assume Reserves Subject to above during the year of 2018 or 2017.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company has no retrospectively rated contracts or contracts subject to redemption as of December 31, 2018 or December 31, 2017.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2018, including ceded ModCo reserves, were $0. As of December 31, 2018, nothing has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves, including ceded ModCo reserves, remaining for prior years are $0. The neutral prior year development of $0 from December 31, 2017 to December 31, 2018 is primarily related to a ModCo agreement with a former affiliate, Washington National Insurance Company (Washington National) under which Washington National assumes 100% of health risk from the Company. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

NOTE 26 Intercompany Pooling Arrangements

The Company was not part of an intercompany pooling arrangement during 2018 or 2017.

NOTES TO FINANCIAL STATEMENTS

NOTE 27 Structured Settlements

The Company did not have any structured settlements for which it was contingently liable as of December 31, 2018.

NOTE 28 Health Care Receivables

The Company did not have health care receivables that required disclosure as of December 31, 2018 or 2017, or 2016.

NOTE 29 Participating Policies

As of December 31, 2018, 0.29% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends in accordance with SSAP No. 51 - Life Contracts. The Company paid dividends in the amount of $754,733 to policyholders in 2018 and did not allocate any additional income to such policyholders.

NOTE 30 Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	$ -
2. Date of the most recent evaluation of this liability	12/31/2018
3. Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) In general, the Company calculates reserves using interpolated terminals plus unearned modal net premium with the immediate payment of claims. In some limited circumstances, the Company reports values provided by other companies using mean reserves. As such, deferred premiums are minimized. Where mean reserves are used, the Company waives deduction of deferred and fractional premiums upon death of the insured. Regardless of which reserving methodology is used, the Company returns any portion of the final premium beyond the date of death and calculates a separate reserve for this amount. Any surrender values in excess of the legally computed reserves are not split out separately.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contract holders, less withdrawals that represent a return to the contract holder. Tabular interest on deposit-type funds is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

Claim reserves, including IBNR claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

(2) Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium. For any substandard annuity contracts for which it maintained appropriate documentation, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.

(3) At December 31, 2018 and 2017, the Company had $1,018,136,142 million and $505,031,974 million respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the gross amount of $6,063,744 and $6,509,640 at yearend 2018 and 2017, respectively, and are reported as miscellaneous reserves in Exhibit 5.

(4) The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.

(6) The details for other changes:

1	2	3	ORDINARY			7	GROUP	
			4	5	6		8	9
ITEM	Total	Industrial Life	Life Insurance	Individual Annuities	Supple-mentary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
X-Factor changes	$ 1,291,848	$ -	$ 1,291,848	$ -	$ -	$ -	$ -	$ -
	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3106999 Total	$ 1,291,848	$ -	$ 1,291,848	$ -	$ -	$ -	$ -	$ -

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

		(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Nonguaranteed	(4) Total	(5) % of Total
A.	Subject to discretionary withdrawal:					
	(1) With market value adjustment	$ -	$ -	$ -	$ -	0.0%
	(2) At book value less current surrender charge of 5% or mc	$ -	$ -	$ -	$ -	0.0%
	(3) At fair value	$ -	$ -	$ -	$ -	0.0%
	(4) Total with market value adjustment or at fair value (total	$ -	$ -	$ -	$ -	0.0%
	(5) At book value without adjustment (minimal or no charge	$ 221,520,882	$ -	$ -	$ 221,520,882	84.6%
B.	Not subject to discretionary withdrawal	$ 40,174,959	$ -	$ -	$ 40,174,959	15.4%
C.	Total (gross: direct + assumed)	$ 261,695,841	$ -	$ -	$ 261,695,841	100.0%
D.	Reinsurance ceded	$ 56,625,786	$ -	$ -	$ 56,625,786	
E.	Total (net)* (C) - (D)	$ 205,070,055	$ -	$ -	$ 205,070,055	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

		Amount
F.	Life & Accident & Health Annual Statement:	
	1. Exhibit 5, Annuities Section, Total (net)	$ 119,697,695
	2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 6,046,828
	3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 79,325,532
	4. Subtotal	$ 205,070,055
	Separate Accounts Annual Statement:	
	5. Exhibit 3, Line 0299999, Column 2	$ -
	6. Exhibit 3, Line 0399999, Column 2	$ -
	7. Policyholder dividend and coupon accumulations	$ -
	8. Policyholder premiums	$ -
	9. Guaranteed interest contracts	$ -
	10. Other contract deposit funds	$ -
	11. Subtotal	$ -
	12. Combined Total	$ 205,070,055

NOTE 33 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Type	(1) Gross	(2) Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	$ -	$ -
(3) Ordinary renewal	$ 10,600,619	$ 15,840,388
(4) Credit Life	$ -	$ -
(5) Group Life	$ 3,186	$ 4,558
(6) Group Annuity	$ -	$ -
(7) Totals	$ 10,603,805	$ 15,844,946

NOTE 34 Separate Accounts

A. Separate Account Activity

The Company had no separate accounts as of December 31, 2018 or December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

NOTE 35 Loss/Claim Adjustment Expenses

A. The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2018 and 2017 were $1,274,051 and $1,193,616, respectively.

B-C. The Company incurred $0 and paid $0 of claim adjustment expenses in the current year of which $0 of the paid amount was attributable to insured or covered events of prior years. The Company did not change the provision for insured events of prior years.

D. The Company does not estimate anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Indiana

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/26/2015

3.4 By what department or departments?
Indiana Department of Insurance .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [X] No [ ]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 98.6 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Canadian	Corporation

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deliotte & Touche, LLP
695 East Main Street
Stamford, CT 06901

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Robert L. Buckner, CFA, FSA, MAAA
20 Glover Ave., 4th Floor
Norwalk, CT 06850

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0
21.22 Borrowed from others ..... $ 0
21.23 Leased from others ..... $ 0
21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 5,364
22.22 Amount paid as expenses ..... $ 0
22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 0

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 0
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
24.103	Total payable for securities lending reported on the liability page.	$ 0

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 18,948,300
25.28	On deposit with states	$ 18,929,320
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
25.32	Other	$ 161,799,847

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street, 14th Floor, New York, NY 10286
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
US Bank Institutional Trust & Custody	225 Water Street, Suite 700, Jacksonville, FL 32202

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
40/86 Advisors, Inc.	U
Guggenheim Partners Investment Management, LLC	U
Cohen & Steers Capital Management, Inc.	U
Hildene Capital Management, LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [X] No [ ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [X] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40/86 Advisors, Inc.	549300WH223WQWWQOD59	SEC	NO
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	NO
106266	Cohen & Steers Capital Mangement, Inc.	FW2FPJ6GDBIAYMEK6K90	SEC	NO
160415	Hildene Capital Management, LLC	549300NF7JWYOW6ZDK26	SEC	NO

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		0

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	2,325,753,186	2,434,899,293	109,146,107
30.2 Preferred stocks	92,282,541	87,609,463	(4,673,078)
30.3 Totals	2,418,035,727	2,522,508,756	104,473,029

30.4 Describe the sources or methods utilized in determining the fair values:

The majority of prices are obtained electronically from pricing services and index providers such as Securities Evaluations, Interactive Data Corp (IDC), Thomson Reuters (EJV), and Barclay's index. Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale or missing prices and for variances from one period to the next.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

'Competative or indicative price quotes or spreads may be obtained when a price is not available via pricing vendors. Broker-dealers used are selected based on their experience with the particular security. Broker-dealer pricing is reviewed for stale or missing prices and for variances from one period to the next and checks for reasonableness are also done by comparing prices for similar securities.

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 107,992

35.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AM Best Compnay Inc.	62,700

36.1 Amount of payments for legal expenses, if any? ..... $ 1,529,390

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Locke Lord LLP	838,987

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 0

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 866,639

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 535,561

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 866,639

1.65 Total incurred claims $ 535,561

1.66 Number of covered lives 277

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	34,235	61,909
2.2	Premium Denominator	100,778,608	108,712,703
2.3	Premium Ratio (2.1/2.2)	0.000	0.001
2.4	Reserve Numerator	12,679,557	12,571,931
2.5	Reserve Denominator	2,027,994,858	2,153,671,190
2.6	Reserve Ratio (2.4/2.5)	0.006	0.006

3.1 Does this reporting entity have Separate Accounts? Yes [ ] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 0

3.4 State the authority under which Separate Accounts are maintained:

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 0

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 1,067,442

4.22 Received $ 0

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $ 0

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 405,698,641

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 688,625,333

7.12 Stock $ 167,230,263

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	0	0
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	0	0
8.44	$250,000 - 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

9. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

9.1 Amount of loss reserves established by these annuities during the current year: ..... $ 0

9.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

10.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

10.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

10.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

10.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

GENERAL INTERROGATORIES

11.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

11.2 If the answer to 11.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

12. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

12.1 Direct Premium Written ..... $ 145,563,608

12.2 Total Incurred Claims ..... $ 268,037,568

12.3 Number of Covered Lives 240,597

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

13. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2018	2 2017	3 2016	4 2015	5 2014
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	17,954,723	18,562,125	19,789,399	19,967,987	24,157,615
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2,645,618	2,708,376	2,826,039	4,845,870	3,502,282
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	20,801	25,225	26,302	29,674	31,169
5.	Industrial (Line 21, Col. 2)	350	363	382	405	413
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	20,621,492	21,296,089	22,642,122	24,843,936	27,691,479
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	0	0	0	0	95
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	476
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	47	4
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	47	575
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	100,254,563	107,979,977	98,651,191	128,161,373	132,186,182
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	454,420	535,792	181,302	272,214	463,474
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	95,124	98,338	83,903	(19,197)	(4,834)
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	117	293
18.1	A & H-group (Line 20.4, Col. 8)	1,802	3,452	334	(1,024)	4,713,444
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	(27,301)	95,144	62,402	(4,109)	18,215,593
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	100,778,608	108,712,703	98,979,132	128,409,375	155,574,152
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,794,927,177	2,902,241,502	3,197,405,331	3,485,609,713	3,743,764,919
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,633,528,418	2,788,413,985	3,040,516,358	3,284,984,595	3,507,965,891
23.	Aggregate life reserves (Page 3, Line 1)	2,145,280,187	2,248,399,030	2,348,946,469	2,441,592,220	2,571,127,364
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	111,222,264	115,647,497	121,732,654	133,962,541	146,145,428
25.	Deposit-type contract funds (Page 3, Line 3)	79,325,532	89,878,692	236,987,758	315,343,049	502,593,771
26.	Asset valuation reserve (Page 3, Line 24.01)	25,091,707	26,683,092	18,861,383	19,723,533	23,491,055
27.	Capital (Page 3, Lines 29 and 30)	4,178,222	4,178,222	4,178,222	4,178,222	4,178,222
28.	Surplus (Page 3, Line 37)	157,220,552	109,649,284	152,710,773	196,446,898	231,620,793
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(101,075,611)	(148,393,981)	(79,575,511)	(137,824,769)	(50,890,169)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	161,625,826	114,110,529	157,172,222	200,924,896	259,603,591
31.	Authorized control level risk - based capital	26,298,041	24,076,788	22,255,542	22,530,649	26,659,306
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	85.4	86.0	90.2	90.7	88.4
33.	Stocks (Lines 2.1 and 2.2)	4.1	3.0	1.2	0.7	0.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	0.9	1.2	1.6	2.4	3.3
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	3.1	3.0	1.6	1.3	2.6
37.	Contract loans (Line 6)	4.5	4.9	4.8	4.7	4.5
38.	Derivatives (Page 2, Line 7)	0.0	0.1	0.1	0.0	0.1
39.	Other invested assets (Line 8)	1.9	1.6	0.5	0.1	0.1
40.	Receivables for securities (Line 9)	0.0	0.1	0.0	0.0	0.4
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2018	2 2017	3 2016	4 2015	5 2014
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	0	0	0	0	0
50.	Total of above Lines 44 to 49	0	0	0	0	0
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	91,439,721	102,528,627	164,721,309	173,879,680	176,945,631
53.	Total admitted assets (Page 2, Line 28, Col. 3)	2,794,927,177	2,902,241,502	3,197,405,331	3,485,609,713	3,743,764,919
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	141,816,009	156,303,649	166,949,649	190,038,902	205,782,499
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	804,361	(144,004)	(1,692,420)	(1,871,228)	(874,991)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(350,260)	13,056,224	(4,612,758)	(5,388,946)	8,283,027
57.	Total of above Lines 54, 55 and 56	142,270,110	169,215,869	160,644,471	182,778,728	213,190,535
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	291,207,706	311,430,731	324,046,557	339,508,624	373,031,104
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	242,977	408,434	141,776	(1,315,560)	33,516,329
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(96,904,344)	(89,951,233)	(83,887,150)	(121,145,667)	(154,804,098)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(4,425,235)	(6,085,157)	(12,229,886)	(12,182,886)	(16,040,946)
62.	Dividends to policyholders (Line 30, Col. 1)	754,733	856,106	385,622	562,979	591,451
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	19.0	19.1	31.5	7.7	32.6
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	8.1	8.5	22.1	5.2	6.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(4,790.7)	(2,324.9)	(4,602.8)	(7,322.8)	76.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	1,293.0	389.6	210.5	(2,488.9)	25.1
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	201,704	234,082	294,412	379,457	4,872,537
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	339,072	386,884	468,290	587,373	2,460,909
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	25,597,854	25,529,459	25,625,104	25,559,756	46,794,247
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	39,888,595	37,315,827	37,471,388	40,291,805	49,670,132
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	0	0	0	0	0
73.	Ordinary - life (Col. 3)	34,337,378	(1,865,135)	6,479,024	44,863,657	39,630,082
74.	Ordinary - individual annuities (Col. 4)	3,507,451	1,972,876	(233,145)	(3,300,763)	2,568,214
75.	Ordinary-supplementary contracts (Col. 5)	2,961,412	737,070	(403,195)	(5,509,054)	2,781,911
76.	Credit life (Col. 6)	0	0	0	0	0
77.	Group life (Col. 7)	72,456	(956,579)	1,260,806	942,576	336,920
78.	Group annuities (Col. 8)	(501,033)	(213,916)	(622,816)	517,834	(145,932)
79.	A & H-group (Col. 9)	(56,963)	(25,035)	(18,996)	(28,138)	3,409,049
80.	A & H-credit (Col. 10)	0	0	0	0	0
81.	A & H-other (Col. 11)	(2,299,820)	(1,185,054)	(840,824)	2,437,198	10,410,069
82.	Aggregate of all other lines of business (Col. 12)	1,747,661	3,891,272	7,161,069	18,100,416	6,055,818
83.	Total (Col. 1)	39,768,542	2,355,499	12,781,923	58,023,725	65,046,131

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2018 OF THE WILCO LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2018

NAIC Group Code 4213 — NAIC Company Code 65900

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	145,563,608	0	102,988	0	145,666,596
2. Annuity considerations	807,052	0	0	0	807,052
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	146,370,660	0	102,988	0	146,473,648
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	463,040	0	0	0	463,040
6.2 Applied to pay renewal premiums	23,462	0	0	0	23,462
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	126,348	0	0	0	126,348
6.4 Other	16,206	0	0	0	16,206
6.5 Totals (Sum of Lines 6.1 to 6.4)	629,056	0	0	0	629,056
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	629,056	0	0	0	629,056
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	294,706,634	0	1,556,125	0	296,262,759
10. Matured endowments	1,242,069	0	3,321	0	1,245,390
11. Annuity benefits	7,114,899	0	1,694,406	0	8,809,305
12. Surrender values and withdrawals for life contracts	75,028,403	0	73,857	0	75,102,260
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	378,092,005	0	3,327,709	0	381,419,714
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	1,680	72,524,250	0	0	0	0	0	0	1,680	72,524,250
17. Incurred during current year	5,014	268,037,568	0	0	40	1,559,446	0	0	5,054	269,597,014
Settled during current year:										
18.1 By payment in full	5,771	295,948,703	0	0	40	1,559,446	0	0	5,811	297,508,149
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	5,771	295,948,703	0	0	40	1,559,446	0	0	5,811	297,508,149
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	5,771	295,948,703	0	0	40	1,559,446	0	0	5,811	297,508,149
19. Unpaid Dec. 31, current year (16+17-18.6)	923	44,613,115	0	0	0	0	0	0	923	44,613,115
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	258,863	21,155,097,000	0	(a) 0	613	25,225,000	1,280	363,000	260,756	21,180,685,000
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	(18,266)	(661,105,000)	0	0	(89)	(4,424,000)	(38)	(13,000)	(18,393)	(665,542,000)
23. In force December 31 of current year	240,597	20,493,992,000	0	(a) 0	524	20,801,000	1,242	350,000	242,363	20,515,143,000

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	99,255	102,958	0	485,692	646,703
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies (b)	0	0	0	0	(40)
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	915	997	0	0	(138)
25.2 Guaranteed renewable (b)	20,391,260	20,488,958	0	21,769,475	24,001,083
25.3 Non-renewable for stated reasons only (b)	92,253	97,513	0	94,169	56,860
25.4 Other accident only	2,975	4,203	0	11,849	13,078
25.5 All other (b)	271,670	284,094	0	543,407	481,807
25.6 Totals (sum of Lines 25.1 to 25.5)	20,759,073	20,875,766	0	22,418,900	24,552,691
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	20,858,329	20,978,724	0	22,904,592	25,199,354

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 46,060 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	1,280	363	276,819	21,270,501	0	0	106	613	25,225	21,296,089
2.	Issued during year	0	0	0	0	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	2,900	154,765	0	0	0	0	0	154,765
5.	Increased during year (net)	0	0	0	1,226,160	0	0	0	0	0	1,226,160
6.	Subtotals, Lines 2 to 5	0	0	2,900	1,380,925	0	0	0	0	0	1,380,925
7.	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	1,280	363	279,719	22,651,426	0	0	106	613	25,225	22,677,014
	Deductions during year:										
10.	Death	15	1	5,832	286,772	0	0	XXX	31	1,302	288,075
11.	Maturity	19	4	682	4,435	0	0	XXX	4	142	4,581
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	4	318	8,872	0	0	0	2	76	8,952
14.	Surrender	4	1	9,873	939,954	0	0	0	52	189	940,144
15.	Lapse	0	0	5,882	762,927	0	0	0	0	0	762,927
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	3	0	48,125	0	0	0	0	2,715	50,843
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	38	13	22,587	2,051,085	0	0	0	89	4,424	2,055,522
21.	In force end of year (Line 9 minus Line 20)	1,242	350	257,132	20,600,341	0	0	106	524	20,801	20,621,492
22.	Reinsurance ceded end of year	XXX	0	XXX	4,215,813	XXX	0	XXX	XXX	2,448	4,218,261
23.	Line 21 minus Line 22	XXX	350	XXX	16,384,528	XXX	(a) 0	XXX	XXX	18,353	16,403,231
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Group $ 0 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	6,513
25.	Other paid-up insurance	0	0	43,234	629,623
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	0	0
28.	Term policies - other	0	0	5,377	1,692,600
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	889,902
31.	Totals (Lines 27 to 30)	0	0	5,377	2,582,502
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	7,346	63,117
34.	Totals, whole life and endowment	0	0	244,409	17,954,723
35.	Totals (Lines 31 to 34)	0	0	257,132	20,600,342

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	363	0
37.	Ordinary	0	0	20,540,971	59,358
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	20,801	0
40.	Totals (Lines 36 to 39)	0	0	20,562,135	59,358

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to [illegible] companies	XXX		XXX	
42.	Number in force end of year if the number under [illegible] is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line [illegible]				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	235,009

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage [illegible] etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Child [illegible] etc., policies and riders included above.
	47.1
	47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48.	Waiver of Premium	0	0	10,176	440,718	0	0	0	0
49.	Disability Income	0	0	85	38	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0	(a) 0	10,261	(a) 440,756	0	(a) 0	0	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	333	341	0	0
2.	Issued during year	8	20	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	341	361	0	0
	Deductions during year:				
6.	Decreased (net)	12	45	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	12	45	0	0
9.	In force end of year	329	316	0	0
10.	Amount on deposit	0	(a) 51,851,985	0	(a) 0
11.	Income now payable	329	313	0	0
12.	Amount of income payable	(a) 766,998	(a) 1,856,506	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	209	6,166	93	637
2.	Issued during year	0	0	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	209	6,166	93	637
	Deductions during year:				
6.	Decreased (net)	26	610	0	47
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	26	610	0	47
9.	In force end of year	183	5,556	93	590
	Income now payable:				
10.	Amount of income payable	(a) 1,436,837	XXX	XXX	(a) 1,762,954
	Deferred fully paid:				
11.	Account balance	XXX	(a) 35,730,316	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 70,968,491	XXX	(a) 186,945

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XXX		XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX		XXX
10.	In force end of year		(a)		(a)		(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	971	6,933
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	971	6,933
	Deductions During Year:		
6.	Decreased (net)	53	362
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	53	362
9.	In force end of year	918	6,571
10.	Amount of account balance	(a) 19,067,344	(a) 13,257,409

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	117,807,523
2.	Current year's realized pre-tax capital gains/(losses) of $ 6,301,893 transferred into the reserve net of taxes of $ 1,323,398	4,978,494
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	122,786,017
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	17,673,484
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	105,112,533

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2018	16,944,050	729,434	0	17,673,484
2.	2019	14,140,885	636,894	0	14,777,779
3.	2020	11,176,988	586,836	0	11,763,824
4.	2021	9,202,083	489,003	0	9,691,086
5.	2022	7,859,452	385,836	0	8,245,288
6.	2023	6,935,536	278,885	0	7,214,421
7.	2024	6,261,221	232,710	0	6,493,931
8.	2025	5,694,963	258,045	0	5,953,008
9.	2026	5,192,449	277,554	0	5,470,003
10.	2027	4,741,736	307,058	0	5,048,794
11.	2028	4,292,700	327,219	0	4,619,919
12.	2029	3,919,318	326,443	0	4,245,761
13.	2030	3,575,292	294,917	0	3,870,209
14.	2031	3,228,617	260,267	0	3,488,884
15.	2032	2,859,063	222,210	0	3,081,273
16.	2033	2,593,308	194,481	0	2,787,789
17.	2034	2,397,456	145,219	0	2,542,675
18.	2035	2,103,176	96,808	0	2,199,984
19.	2036	1,711,767	42,403	0	1,754,170
20.	2037	1,295,549	(16,039)	0	1,279,510
21.	2038	881,129	(68,024)	0	813,105
22.	2039	504,121	(104,702)	0	399,419
23.	2040	226,425	(115,112)	0	111,313
24.	2041	58,718	(124,032)	0	(65,314)
25.	2042	7,864	(138,255)	0	(130,391)
26.	2043	3,071	(146,710)	0	(143,639)
27.	2044	(2,786)	(141,308)	0	(144,094)
28.	2045	(1,305)	(112,470)	0	(113,775)
29.	2046	2,363	(80,748)	0	(78,385)
30.	2047	2,314	(49,025)	0	(46,711)
31.	2048 and Later	0	(17,303)	0	(17,303)
32.	Total (Lines 1 to 31)	117,807,524	4,978,494	0	122,786,018

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	19,590,629	235,858	19,826,487	151,587	6,705,018	6,856,605	26,683,092
2. Realized capital gains/(losses) net of taxes - General Account	2,091,149	0	2,091,149	0	0	0	2,091,149
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(2,474,096)	0	(2,474,096)	(297,103)	0	(297,103)	(2,771,199)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	3,975,033	32,342	4,007,375	0	0	0	4,007,375
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	23,182,715	268,201	23,450,916	(145,516)	6,705,018	6,559,502	30,010,418
9. Maximum reserve	18,280,027	182,491	18,462,519	151,586	6,813,196	6,964,783	25,427,301
10. Reserve objective	12,501,271	140,378	12,641,649	94,742	6,813,196	6,907,938	19,549,587
11. 20% of (Line 10 - Line 8)	(2,136,289)	(25,565)	(2,161,853)	48,052	21,636	69,687	(2,092,166)
12. Balance before transfers (Lines 8 + 11)	21,046,426	242,636	21,289,062	(97,465)	6,726,654	6,629,189	27,918,251
13. Transfers	0	0	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(2,766,399)	(60,145)	(2,826,544)	0	0	0	(2,826,544)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	18,280,027	182,491	18,462,518	(97,465)	6,726,654	6,629,189	25,091,707

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	80,792,969	XXX	XXX	80,792,969	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	1,278,058,408	XXX	XXX	1,278,058,408	0.0004	511,223	0.0023	2,939,534	0.0030	3,834,175
3.	2	High Quality	833,297,841	XXX	XXX	833,297,841	0.0019	1,583,266	0.0058	4,833,127	0.0090	7,499,681
4.	3	Medium Quality	117,141,915	XXX	XXX	117,141,915	0.0093	1,089,420	0.0230	2,694,264	0.0340	3,982,825
5.	4	Low Quality	16,462,053	XXX	XXX	16,462,053	0.0213	350,642	0.0530	872,489	0.0750	1,234,654
6.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
7.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	2,325,753,186	XXX	XXX	2,325,753,186	XXX	3,534,551	XXX	11,339,415	XXX	16,551,335
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	64,300,646	XXX	XXX	64,300,646	0.0019	122,171	0.0058	372,944	0.0090	578,706
12.	3	Medium Quality	23,145,299	XXX	XXX	23,145,299	0.0093	215,251	0.0230	532,342	0.0340	786,940
13.	4	Low Quality	4,836,595	XXX	XXX	4,836,595	0.0213	103,019	0.0530	256,340	0.0750	362,745
14.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	92,282,540	XXX	XXX	92,282,540	XXX	440,442	XXX	1,161,625	XXX	1,728,391
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
20.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	100,531	XXX	XXX	100,531	0.0004	40	0.0023	231	0.0030	302
27.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	100,531	XXX	XXX	100,531	XXX	40	XXX	231	XXX	302
34.		Total (Lines 9 + 17 + 25 + 33)	2,418,136,257	XXX	XXX	2,418,136,257	XXX	3,975,033	XXX	12,501,271	XXX	18,280,027

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	22,386,463	0	XXX	22,386,463	0.0010	22,386	0.0050	111,932	0.0065	145,512
44.		Commercial Mortgages - All Other - CM2 - High Quality	2,844,573	0	XXX	2,844,573	0.0035	9,956	0.0100	28,446	0.0130	36,979
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	25,231,036	0	XXX	25,231,036	XXX	32,342	XXX	140,378	XXX	182,491
59.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	25,231,036	0	XXX	25,231,036	XXX	32,342	XXX	140,378	XXX	182,491

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
2.		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3.		Federal Home Loan Bank	18,948,300	XXX	XXX	18,948,300	0.0000	0	0.0050	94,742	0.0080	151,586
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
17.		Total Common Stock (Sum of Lines 1 through 16)	18,948,300	0	0	18,948,300	XXX	0	XXX	94,742	XXX	151,586
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
24.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
31.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0035	0	0.0100	0	0.0130	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0035	0	0.0010	0	0.0130	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (a)	0	0.1300 (a)	0
66.		Unaffiliated Private	725,325	XXX	XXX	725,325	0.0000	0	0.1600	116,052	0.1600	116,052
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69.		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	725,325	XXX	XXX	725,325	XXX	0	XXX	116,052	XXX	116,052
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72.		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83.		Other Invested Assets - Schedule BA	51,516,494	XXX	0	51,516,494	0.0000	0	0.1300	6,697,144	0.1300	6,697,144
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	51,516,494	XXX	0	51,516,494	XXX	0	XXX	6,697,144	XXX	6,697,144
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	52,241,819	0	0	52,241,819	XXX	0	XXX	6,813,196	XXX	6,813,196

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	(25,498)	XXX	1,802	XXX	0	XXX	(148)	XXX	(5)	XXX	(27,244)	XXX	84	XXX	0	XXX	13	XXX
2. Premiums earned	84,994	XXX	2,861	XXX	0	XXX	(614)	XXX	82	XXX	78,302	XXX	3,777	XXX	0	XXX	586	XXX
3. Incurred claims	1,766,640	2,078.6	(54,487)	(1,904.5)	0	0.0	(119,301)	19,429.8	(137)	(166.8)	1,981,678	2,530.8	(38,793)	(1,027.1)	0	0.0	(2,320)	(396.2)
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,766,640	2,078.6	(54,487)	(1,904.5)	0	0.0	(119,301)	19,429.8	(137)	(166.8)	1,981,678	2,530.8	(38,793)	(1,027.1)	0	0.0	(2,320)	(396.2)
6. Increase in contract reserves	(5,838,406)	(6,869.2)	(397)	(13.9)	0	0.0	(57)	9.4	(2,013)	(2,449.7)	(5,836,362)	(7,453.7)	20	0.5	0	0.0	404	69.0
7. Commissions (a)	(417,700)	(491.4)	(1,986)	(69.4)	0	0.0	3,108	(506.2)	(416)	(506.2)	(396,324)	(506.1)	(19,117)	(506.2)	0	0.0	(2,965)	(506.2)
8. Other general insurance expenses	1,269,512	1,493.7	42,734	1,493.7	0	0.0	(9,171)	1,493.6	1,227	1,493.1	1,169,560	1,493.7	56,413	1,493.6	0	0.0	8,749	1,493.6
9. Taxes, licenses and fees	247,131	290.8	8,319	290.8	0	0.0	(1,785)	290.7	239	290.8	227,673	290.8	10,982	290.8	0	0.0	1,703	290.7
10. Total other expenses incurred	1,098,943	1,293.0	49,067	1,715.0	0	0.0	(7,848)	1,278.2	1,050	1,277.7	1,000,909	1,278.3	48,278	1,278.3	0	0.0	7,487	1,278.2
11. Aggregate write-ins for deductions	(4,156,761)	(4,890.7)	(139,924)	(4,890.7)	0	0.0	30,029	(4,890.6)	(4,019)	(4,890.5)	(3,829,486)	(4,890.7)	(184,714)	(4,890.7)	0	0.0	(28,647)	(4,890.7)
12. Gain from underwriting before dividends or refunds	7,214,577	8,488.4	148,602	5,194.1	0	0.0	96,564	(15,726.7)	5,201	6,329.4	6,761,562	8,635.3	178,986	4,739.0	0	0.0	23,662	4,039.6
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	7,214,577	8,488.4	148,602	5,194.1	0	0.0	96,564	(15,726.7)	5,201	6,329.4	6,761,562	8,635.3	178,986	4,739.0	0	0.0	23,662	4,039.6
DETAILS OF WRITE-INS																		
1101. Reserve adjustments on reinsurance ceded	(4,156,761)	(4,890.7)	(139,924)	(4,890.7)	0	0.0	30,029	(4,890.6)	(4,019)	(4,890.5)	(3,829,486)	(4,890.7)	(184,714)	(4,890.7)	0	0.0	(28,647)	(4,890.7)
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(4,156,761)	(4,890.7)	(139,924)	(4,890.7)	0	0.0	30,029	(4,890.6)	(4,019)	(4,890.5)	(3,829,486)	(4,890.7)	(184,714)	(4,890.7)	0	0.0	(28,647)	(4,890.7)

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	1,346,364	7,483	0	10,713	415	1,304,945	19,382	0	3,427
2. Advance premiums	586,409	4,805	0	2,806	52	571,041	6,193	0	1,512
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	1,932,773	12,288	0	13,519	467	1,875,986	25,574	0	4,939
5. Total premium reserves, prior year	2,041,504	15,317	0	12,909	549	1,977,287	29,914	0	5,528
6. Increase in total premium reserves	(108,731)	(3,029)	0	610	(82)	(101,302)	(4,340)	0	(588)
B. Contract Reserves:									
1. Additional reserves (a)	79,109,025	4,212	0	229	7,191	79,096,152	158	0	1,082
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	79,109,025	4,212	0	229	7,191	79,096,152	158	0	1,082
4. Total contract reserves, prior year.	84,947,430	4,609	0	286	9,205	84,932,513	139	0	678
5. Increase in contract reserves	(5,838,406)	(397)	0	(57)	(2,013)	(5,836,362)	20	0	404
C. Claim Reserves and Liabilities:									
1. Total current year	41,994,307	284,585	0	789,317	523	40,479,855	418,216	0	21,811
2. Total prior year	40,227,667	339,072	0	908,618	660	38,498,177	457,009	0	24,131
3. Increase	1,766,640	(54,487)	0	(119,301)	(137)	1,981,678	(38,793)	0	(2,320)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	25,799,558	201,704	0	762,817	410	24,529,273	291,835	0	13,519
2.2 On claims incurred during current year	16,194,749	82,881	0	26,500	113	15,950,582	126,381	0	8,292
3. Test:									
3.1 Lines 1.1 and 2.1	25,799,558	201,704	0	762,817	410	24,529,273	291,835	0	13,519
3.2 Claim reserves and liabilities, December 31, prior year	40,227,667	339,072	0	908,618	660	38,498,177	457,009	0	24,131
3.3 Line 3.1 minus Line 3.2	(14,428,109)	(137,368)	0	(145,801)	(250)	(13,968,904)	(165,174)	0	(10,612)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	348,424	52,008	0	186,922	0	109,494	0	0	0
2. Premiums earned	349,250	52,342	0	186,456	0	110,452	0	0	0
3. Incurred claims	183,819	26,162	0	4,550	0	153,114	0	0	(7)
4. Commissions	28,409	4,163	0	15,226	0	9,020	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	21,218,120	152,439	0	187,070	915	20,501,108	93,736	4,203	278,648
2. Premiums earned	21,242,981	152,439	0	187,070	915	20,521,108	93,736	4,203	283,509
3. Incurred claims	23,617,333	727,352	0	123,811	0	22,173,319	95,652	13,078	484,121
4. Commissions	4,319,524	12,805	0	38,200	187	4,190,440	19,141	858	57,893

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	31,673	0	25,168,480	25,200,153
2. Beginning Claim Reserves and Liabilities	206,159	0	38,126,592	38,332,752
3. Ending Claim Reserves and Liabilities	167,413	0	40,452,792	40,620,205
4. Claims Paid	70,419	0	22,842,280	22,912,700
B. Assumed Reinsurance:				
5. Incurred Claims	25,115	0	158,704	183,819
6. Beginning Claim Reserves and Liabilities	111,845	0	4,239,309	4,351,154
7. Ending Claim Reserves and Liabilities	104,760	0	3,875,716	3,980,476
8. Claims Paid	32,200	0	522,297	554,497
C. Ceded Reinsurance:				
9. Incurred Claims	95,603	0	23,521,730	23,617,333
10. Beginning Claim Reserves and Liabilities	39,584	0	2,416,655	2,456,239
11. Ending Claim Reserves and Liabilities	32,568	0	2,573,808	2,606,376
12. Claims Paid	102,619	0	23,364,577	23,467,196
D. Net:				
13. Incurred Claims	(38,815)	0	1,805,454	1,766,639
14. Beginning Claim Reserves and Liabilities	278,421	0	39,949,246	40,227,667
15. Ending Claim Reserves and Liabilities	239,605	0	41,754,700	41,994,305
16. Claims Paid	1	0	0	1
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	(38,816)	0	1,805,454	1,766,638
18. Beginning Reserves and Liabilities	278,421	0	39,949,246	40,227,667
19. Ending Reserves and Liabilities	239,605	0	41,754,700	41,994,305
20. Paid Claims and Cost Containment Expenses	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates							0	0	0	0	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							0	0	0	0	0	0
60518	52-0696632	07/01/1976	AMERICAN HEALTH & LIFE INSURANCE COMPANY	TX	MCO/I	OL	56,600	0	4,356	6,543	991	0
61689	42-0175020	06/30/1993	ATHENE ANNUITY & LIFE COMPANY	IA	CO/I	OL	0	5,493,409	4,147	0	0	0
63886	59-2764247	10/01/1993	BEST MERIDIAN INSURANCE COMPANY	FL	YRT/I	OL	9,057,018	0	593,992	0	0	0
65056	38-1659835	01/01/1984	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	OL	11,361,448	5,164,772	13,083	162,883	0	0
65676	35-0472300	06/01/1971	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	0	0	(184)	0	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	94,755	1,413	0	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	9,928,698	6,489,862	100,185	19,117	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	59,954	955	0	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	174	0	0	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	5,641	281	0	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	75,946,302	25,763,883	1,130,039	118,727	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	929,314	44,670	0	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	493	(1)	0	0	0
0899999. General Account - U.S. Non-Affiliates							106,350,066	44,002,257	1,892,936	307,270	991	0
1099999. Total General Account - Non-Affiliates							106,350,066	44,002,257	1,892,936	307,270	991	0
1199999. Total General Account							106,350,066	44,002,257	1,892,936	307,270	991	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							106,350,066	44,002,257	1,892,936	307,270	991	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							106,350,066	44,002,257	1,892,936	307,270	991	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
65919	04-1590590	07/01/1995	PRIMERICA LIFE INSURANCE COMPANY	TN	QA/I	OH	296,418	20,136	3,585,535	358,513	0	0
65919	04-1590590	07/01/1995	PRIMERICA LIFE INSURANCE COMPANY	TN	QA/G	OH	52,008	2,979	675	102,189	0	0
0899999. U.S. Non-Affiliates							348,426	23,115	3,586,211	460,702	0	0
1099999. Total - Non-Affiliates							348,426	23,115	3,586,211	460,702	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							348,426	23,115	3,586,211	460,702	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							348,426	23,115	3,586,211	460,702	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	165,392	0
60895	35-0145825	08/01/1985	AMERICAN UNITED LIFE INS CO	IN	0	23,414
63886	59-2764247	10/01/1993	BEST MERIDIAN INS CO	FL	64,482	0
80659	38-0397420	10/01/1995	CANADA LIFE ASSUR CO	MI	5,571	48,652
62308	06-0303370	01/01/1988	CONNECTICUT GEN LIFE INS CO	CT	170,000	0
62308	06-0303370	04/01/1990	CONNECTICUT GEN LIFE INS CO	CT	528,637	310,577
62308	06-0303370	06/30/1990	CONNECTICUT GEN LIFE INS CO	CT	0	466,225
62308	06-0303370	07/01/1991	CONNECTICUT GEN LIFE INS CO	CT	(262,660)	0
62308	06-0303370	07/01/1991	CONNECTICUT GEN LIFE INS CO	CT	90,275	0
86258	13-2572994	03/01/1984	GENERAL RE LIFE CORP	CT	0	12,500
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	163,371	0
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	67,385	201,606
91472	63-0782739	03/07/1967	GLOBE LIFE & ACCIDENT INS CO	NE	1,720	(12,844)
90212	74-2058261	08/31/1986	GREAT SOUTHERN LIFE INS CO	TX	37,078	0
88340	59-2859797	12/01/1983	HANNOVER LIFE REASSUR CO OF AMER	FL	830	0
88340	59-2859797	03/01/1986	HANNOVER LIFE REASSUR CO OF AMER	FL	0	40,000
88340	59-2859797	05/01/1988	HANNOVER LIFE REASSUR CO OF AMER	FL	0	19,837
65056	38-1659835	12/31/1981	JACKSON NATL LIFE INS CO	MI	29,730	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	0	948,559
65056	38-1659835	01/01/2007	JACKSON NATL LIFE INS CO	MI	0	316,834
65676	35-0472300	07/02/1962	LINCOLN NATL LIFE INS CO	IN	0	1,871
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	0	22,318
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	761,663	403,982
65676	35-0472300	01/01/1988	LINCOLN NATL LIFE INS CO	IN	170,000	182,717
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	50,010	0
65676	35-0472300	01/01/1990	LINCOLN NATL LIFE INS CO	IN	219,051	(853,785)
66346	58-0828824	08/01/1998	MUNICH AMER REASSUR CO	GA	303,799	364,539
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	27,470	0
88099	75-1608507	01/01/1984	OPTIMUM RE INS CO	TX	0	26,172
68381	36-0883760	12/31/1992	RELIANCE STANDARD LIFE INS CO	IL	(51,195)	100,315
93572	43-1235868	10/01/1981	RGA REINS CO	MO	5,632	0
93572	43-1235868	10/01/1988	RGA REINS CO	MO	294,744	0
93572	43-1235868	01/01/1991	RGA REINS CO	MO	0	1
93572	43-1235868	01/01/1991	RGA REINS CO	MO	528,638	262,074
93572	43-1235868	07/01/1991	RGA REINS CO	MO	262,660	0
93572	43-1235868	07/01/1991	RGA REINS CO	MO	97,639	0
93572	43-1235868	04/01/1994	RGA REINS CO	MO	5,571	48,652
93572	43-1235868	01/01/1995	RGA REINS CO	MO	101,139	373,866
93572	43-1235868	08/01/1996	RGA REINS CO	MO	100,000	(100,000)
60445	74-1915841	01/09/1979	SAGICOR LIFE INS CO	TX	149,471	0
64688	75-6020048	06/30/1975	SCOR GLOBAL LIFE AMER REINS CO	DE	0	78,134
64688	75-6020048	07/01/1980	SCOR GLOBAL LIFE AMER REINS CO	DE	416,616	0
64688	75-6020048	06/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	165,392	0
64688	75-6020048	12/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	3,320	0
64688	75-6020048	10/01/1988	SCOR GLOBAL LIFE AMER REINS CO	DE	1,223,858	0
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	43,124	308,406
87017	62-1003368	01/01/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	77,205	0
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	96,178	328,448
68713	84-0499703	01/01/1964	SECURITY LIFE OF DENVER INS CO	CO	400	7,100
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	0	23,982
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	15,000	0
68713	84-0499703	01/01/1988	SECURITY LIFE OF DENVER INS CO	CO	157,565	87,717
68713	84-0499703	06/01/1990	SECURITY LIFE OF DENVER INS CO	CO	0	1,496,345
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	104,808	382,733
68713	84-0499703	05/01/1996	SECURITY LIFE OF DENVER INS CO	CO	5,571	48,652
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	367,625	444,705
68713	84-0499703	08/01/1998	SECURITY LIFE OF DENVER INS CO	CO	519,595	520,000
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INS CO	CO	5,632	0
68713	84-0499703	04/03/2000	SECURITY LIFE OF DENVER INS CO	CO	61,200	595,000
68713	84-0499703	09/01/2000	SECURITY LIFE OF DENVER INS CO	CO	97,016	(11,500)
82627	06-0839705	08/04/1955	SWISS RE LIFE & HLTH AMER INC	MO	5,632	527
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	0	14,146
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	2,894	0
82627	06-0839705	08/02/1982	SWISS RE LIFE & HLTH AMER INC	MO	2,895	0
82627	06-0839705	04/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	0	13,518
82627	06-0839705	10/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	0	393,020
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	595,672	0
82627	06-0839705	09/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	50,010	0
82627	06-0839705	11/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	0	19,935
82627	06-0839705	09/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	212,608	150,621
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	0	95,860
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	0	95,860
82627	06-0839705	04/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	528,637	293,966
82627	06-0839705	05/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	258,859	820,759
82627	06-0839705	06/30/1990	SWISS RE LIFE & HLTH AMER INC	MO	0	466,224
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	95,362	355,590
82627	06-0839705	02/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	137,523
82627	06-0839705	04/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	5,571	48,652
82627	06-0839705	08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	0	361,228
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	(54,976)	0
0899999. Life and Annuity - U.S. Non-Affiliates					9,151,372	10,785,233
00000	AA-1320052	09/01/1991	CAISSE CENTRALE DE REASS	FRA	109,578	125,670
00000	AA-1380165	12/01/1983	N R G NEDERLANDSE REASSUR GRP N V	NLD	1,660	0
00000	AA-1460100	12/01/1983	NOUVELLE CIE DE REASSUR S A	CHE	830	0
00000	AA-1320121	09/01/1991	SCOR GLOBAL LIFE SE	FRA	111,843	94,659
00000	AA-1320275	06/01/1989	SCOR GLOBAL LIFE	FRA	150,000	114,588
00000	AA-1440043	01/01/1982	TRYGG HANSA INS CO LTD	SWE	0	4,244
00000	AA-1440043	01/01/1982	TRYGG HANSA INS CO LTD	SWE	0	(30,416)
0999999. Life and Annuity - Non-U.S. Non-Affiliates					373,911	308,745
1099999. Total Life and Annuity - Non-Affiliates					9,525,283	11,093,978
1199999. Total Life and Annuity					9,525,283	11,093,978
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
87572	23-2038295	04/01/1984	Scottish Re US Inc	DE	3,200	0
70319	36-1933760	04/01/2014	Washington National Insurance Company	IN	0	119,815
1999999. Accident and Health - U.S. Non-Affiliates					3,200	119,815
2199999. Total Accident and Health - Non-Affiliates					3,200	119,815
2299999. Total Accident and Health					3,200	119,815
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					9,154,572	10,905,048

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					373,911	308,745
9999999 Totals - Life, Annuity and Accident and Health					9,528,483	11,213,793

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
62413	36-0947200	07/01/1982	WILCAC LIFE INS CO	IL	YRT/I	OL	693,343	16,368	0	37,218	0	0	0	0
62413	36-0947200	07/01/1982	WILCAC LIFE INS CO	IL	CO/I	OL	0	0	32,751	0	0	0	0	0
66133	41-1760577	06/01/2001	WILTON REASSUR CO	MN	YRT/I	OL	750,000	667	568	98	0	0	0	0
66133	41-1760577	01/01/2010	WILTON REASSUR CO	MN	YRT/I	OL	3,739,841	115,752	321,703	(42,467)	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							5,183,184	132,787	355,022	(5,151)	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							5,183,184	132,787	355,022	(5,151)	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							5,183,184	132,787	355,022	(5,151)	0	0	0	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	10,594,141	441,577	506,670	356,905	0	0	0	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	YRT/I	DIS	0	21,696	0	0	0	0	0	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	YRT/G	DIS	0	0	20,803	0	0	0	0	0
60895	35-0145825	01/07/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	1,218,944	17,288	16,124	13,042	0	0	0	0
60895	35-0145825	01/07/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/G	OL	0	0	1,795	0	0	0	0	0
60895	35-0145825	01/07/1985	AMERICAN UNITED LIFE INS CO	IN	CO/G	OL	25,000	598	537	670	0	0	0	0
60895	35-0145825	08/01/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	871,048	9,036	9,840	7,374	0	0	0	0
80659	38-0397420	04/01/1996	CANADA LIFE ASSUR CO	MI	YRT/I	OL	5,642,877	142,061	135,350	128,850	0	0	0	0
80659	38-0397420	10/01/1996	CANADA LIFE ASSUR CO	MI	CO/I	OL	1,857,154	13,099	13,646	23,925	0	0	0	0
80659	38-0397420	10/01/1997	CANADA LIFE ASSUR CO	MI	YRT/I	OL	988,116	11,414	10,288	21,464	0	0	0	0
80659	38-0397420	06/01/2001	CANADA LIFE ASSUR CO	MI	YRT/I	OL	750,000	667	568	98	0	0	0	0
68276	48-1024691	09/01/1985	EMPLOYERS REASSUR CORP	KS	CO/I	OL	698,400	9,313	11,059	11,008	0	0	0	0
68276	48-1024691	11/01/1985	EMPLOYERS REASSUR CORP	KS	CO/I	OL	197,789	3,181	28,370	3,345	0	0	0	0
68276	48-1024691	11/01/1987	EMPLOYERS REASSUR CORP	KS	CO/I	OL	200,000	3,151	2,876	4,032	0	0	0	0
68276	48-1024691	10/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	OL	1,862,432	13,426	26,821	25,093	0	0	0	0
86258	13-2572994	12/01/1971	GENERAL RE LIFE CORP	CT	YRT/I	OL	151,754	9,294	8,544	11,587	0	0	0	0
86258	13-2572994	01/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	OL	810,080	33,643	32,969	52,680	0	0	0	0
86258	13-2572994	01/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	11,444	12,063	0	0	0	0	0
86258	13-2572994	03/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	OL	11,900	6,701	0	309	0	0	0	0
86258	13-2572994	12/01/1978	GENERAL RE LIFE CORP	CT	CO/I	OL	7,933	579	739	0	0	0	0	0
86258	13-2572994	07/01/1980	GENERAL RE LIFE CORP	CT	YRT/I	OL	155,340	4,940	4,846	8,962	0	0	0	0
86258	13-2572994	03/01/1984	GENERAL RE LIFE CORP	CT	YRT/I	OL	6,844,142	112,714	136,956	79,284	0	0	0	0
86258	13-2572994	03/01/1984	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	10,133	7,151	0	0	0	0	0
86258	13-2572994	02/01/1985	GENERAL RE LIFE CORP	CT	YRT/I	OL	88,460	72	71	585	0	0	0	0
86258	13-2572994	01/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	OL	384,604	2,769	2,594	2,774	0	0	0	0
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	OL	24,232,641	364,697	457,349	326,281	0	0	0	0
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	8,513	6,489	0	0	0	0	0
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	YRT/I	OL	93,086,013	857,974	950,061	704,667	0	0	0	0
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	13,670	8,790	0	0	0	0	0
91472	63-0782739	03/07/1967	GLOBE LIFE & ACCIDENT INS CO	NE	YRT/I	OL	217,965	11,514	14,404	21,775	0	0	0	0
90212	74-2058261	08/31/1986	GREAT SOUTHERN LIFE INS CO	TX	MCO/I	OL	3,120,520	0	0	22,533	0	0	580,884	0
88340	59-2859797	12/01/1983	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	67,838	20,125	14,536	34,234	0	0	0	0
88340	59-2859797	03/01/1986	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	197,454	65,953	98,122	4,628	0	0	0	0
88340	59-2859797	05/01/1988	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	168,838	6,484	23,632	9,246	0	0	0	0
88340	59-2859797	04/01/1990	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	10,935,368	158,279	155,268	475	0	0	0	0
88340	59-2859797	09/01/1990	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	996,460	13,987	16,805	33,863	0	0	0	0
65056	38-1659835	12/31/1981	JACKSON NATL LIFE INS CO	MI	CO/I	OL	0	0	0	0	0	0	0	0
65056	38-1659835	12/31/1981	JACKSON NATL LIFE INS CO	MI	MCO/I	OL	2,121,069	0	0	(204)	0	0	1,738,318	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	ACO/I	FA	0	0	0	6,737	0	0	0	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	CO/I	OL	141,849,393	36,661,092	39,011,490	1,521,128	0	0	0	0
65056	38-1659835	01/01/2007	JACKSON NATL LIFE INS CO	MI	ACO/I	FA	0	47,727,621	49,713,132	307,023	0	0	0	0
65838	01-0233346	07/01/1984	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	954,227	1,271	1,624	41,735	0	0	0	0
65676	35-0472300	01/01/1953	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	8,692	686	650	1,268	0	0	0	0
65676	35-0472300	06/30/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,896	621	579	1,084	0	0	0	0
65676	35-0472300	02/01/1961	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	(1,742)	0	0	0	0
65676	35-0472300	02/01/1962	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	46,960	765	0	1,547	0	0	0	0
65676	35-0472300	07/02/1962	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	386	(1,951)	0	0	0	0
65676	35-0472300	01/01/1965	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	11,237	1,207	3,775	2,870	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	06/16/1966	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	14,898	848	792	2,624	0	0	0	0
65676	35-0472300	08/01/1966	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	3,328	0	0	0	0	0
65676	35-0472300	04/01/1967	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	2,540	0	0	0	0
65676	35-0472300	06/01/1971	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	4,139	0	0	0	0
65676	35-0472300	01/01/1975	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	9,925	296	284	471	0	0	0	0
65676	35-0472300	04/01/1978	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	0	0	0	3,027	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	52,447	3,017	4,249	1,733	0	0	0	0
65676	35-0472300	03/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	37,500	26,148	25,568	606	0	0	0	0
65676	35-0472300	08/01/1981	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,955,018	35,262	45,043	63,192	0	0	0	0
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	107,623,045	1,589,709	1,646,528	1,718,782	0	0	0	0
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	0	5,021	2,942	0	0	0	0	0
65676	35-0472300	03/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	246,495	6,018	5,421	4,884	0	0	0	0
65676	35-0472300	05/01/1982	LINCOLN NATL LIFE INS CO	IN	MCO/I	OL	1,333,335	35,091	28,912	13,197	0	0	27,288	0
65676	35-0472300	09/01/1983	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	2,111,679	63,349	86,050	(36,277)	0	0	0	0
65676	35-0472300	01/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	0	0	6,282	0	0	0	0	0
65676	35-0472300	06/01/1986	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	0	0	0	0	0
65676	35-0472300	07/01/1986	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,050,000	10,959	10,015	10,263	0	0	0	0
65676	35-0472300	05/01/1987	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	4,063	0	0	0	0	0
65676	35-0472300	01/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	19,969,369	270,799	461,558	234,485	0	0	0	0
65676	35-0472300	01/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	0	8,200	0	0	0	0	0	0
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	380,194	6,906	6,263	11,976	0	0	0	0
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	1,113,833	32,372	126,505	22,310	0	0	0	0
65676	35-0472300	01/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,250,660	15,350	54,708	28,996	0	0	0	0
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	114,288	5,485	5,078	11,265	0	0	0	0
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	66,667	1,594	5,280	(3,391)	0	0	0	0
65676	35-0472300	01/01/1990	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	15,039,282	332,767	496,968	18,045	0	0	0	0
65676	35-0472300	02/01/1990	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	75,000	780	701	1,415	0	0	0	0
65676	35-0472300	04/01/1998	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	12,699,648	130,485	141,025	121,592	0	0	0	0
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	52,678,597	355,829	365,752	332,486	0	0	0	0
66346	58-0828824	05/01/1964	MUNICH AMER REASSUR CO	GA	YRT/I	OL	9,474	66	61	254	0	0	0	0
66346	58-0828824	12/15/1965	MUNICH AMER REASSUR CO	GA	YRT/I	OL	762	33	31	198	0	0	0	0
66346	58-0828824	01/01/1970	MUNICH AMER REASSUR CO	GA	YRT/I	OL	27,603	3,334	5,607	1,481	0	0	0	0
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	(11,726)	0	0	0	0
66346	58-0828824	03/15/1982	MUNICH AMER REASSUR CO	GA	CO/I	OL	674,999	6,476	8,283	7,227	0	0	0	0
66346	58-0828824	06/01/1982	MUNICH AMER REASSUR CO	GA	YRT/I	OL	41,280	26,239	26,389	2,353	0	0	0	0
66346	58-0828824	06/01/1982	MUNICH AMER REASSUR CO	GA	CO/I	OL	853,691	274,107	594,018	16,849	0	0	0	0
66346	58-0828824	03/15/1983	MUNICH AMER REASSUR CO	GA	YRT/I	OL	618,587	12,051	468	0	0	0	0	0
66346	58-0828824	03/15/1983	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,047,417	26,053	15,455	14,964	0	0	0	0
66346	58-0828824	06/01/1995	MUNICH AMER REASSUR CO	GA	YRT/I	OL	797,413	8,679	7,904	38,284	0	0	0	0
66346	58-0828824	08/01/1998	MUNICH AMER REASSUR CO	GA	YRT/I	OL	302,480,806	1,312,207	1,407,447	1,274,782	0	0	0	0
66346	58-0828824	08/01/1998	MUNICH AMER REASSUR CO	GA	YRT/I	DIS	0	19,446	0	0	0	0	0	0
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	YRT/I	OL	9,338,472	82,623	88,551	70,431	0	0	0	0
85472	13-2740556	01/01/1985	NATIONAL SECURITY LIFE & ANN CO	NY	CO/I	OL	0	0	17,331	(6,035)	0	0	0	0
88099	75-1608507	05/01/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	2,174	(302)	0	0	0	0
88099	75-1608507	01/01/1975	OPTIMUM RE INS CO	TX	CO/I	OL	269,590	3,408	10,992	(997)	0	0	0	0
88099	75-1608507	11/01/1978	OPTIMUM RE INS CO	TX	YRT/I	OL	3,115	21	20	45	0	0	0	0
88099	75-1608507	10/01/1979	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	0	0	0	0	0	0
88099	75-1608507	04/15/1983	OPTIMUM RE INS CO	TX	CO/I	OL	0	0	0	(6,538)	0	0	0	0
88099	75-1608507	01/01/1984	OPTIMUM RE INS CO	TX	CO/I	OL	311,314	6,177	58,101	1,527	0	0	0	0
88099	75-1608507	05/01/1987	OPTIMUM RE INS CO	TX	CO/I	OL	0	0	4,063	0	0	0	0	0
67393	43-0812448	05/01/1985	OZARK NATL LIFE INS CO	MO	MCO/I	OL	4,265,077	0	0	140,602	0	0	3,018,672	0
68381	36-0883760	12/31/1992	RELIANCE STANDARD LIFE INS CO	IL	ACO/I	FA	0	4,263,396	4,927,556	0	0	0	0	0
93572	43-1235868	10/01/1981	RGA REINS CO	MO	YRT/I	OL	6,121,624	224,937	278,631	210,563	0	0	0	0
93572	43-1235868	10/01/1981	RGA REINS CO	MO	YRT/I	DIS	0	19,319	18,523	0	0	0	0	0
93572	43-1235868	10/01/1988	RGA REINS CO	MO	YRT/I	OL	13,181,748	695,267	680,328	524,994	0	0	0	0
93572	43-1235868	01/01/1991	RGA REINS CO	MO	YRT/I	OL	129,503,947	2,483,747	2,766,400	2,443,656	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1991	RGA REINS CO	MO	YRT/I	DIS	0	3,306	0	0	0	0	0	0
93572	43-1235868	07/01/1991	RGA REINS CO	MO	YRT/I	OL	16,154,420	447,877	588,991	670,324	0	0	0	0
93572	43-1235868	04/01/1994	RGA REINS CO	MO	YRT/I	OL	3,519,316	65,042	68,100	52,795	0	0	0	0
93572	43-1235868	11/01/1994	RGA REINS CO	MO	YRT/I	OL	437,449	4,292	3,885	5,514	0	0	0	0
93572	43-1235868	01/01/1995	RGA REINS CO	MO	YRT/I	OL	133,436,990	1,231,062	1,549,442	829,465	0	0	0	0
93572	43-1235868	01/01/1995	RGA REINS CO	MO	YRT/I	DIS	0	12,598	7,869	0	0	0	0	0
93572	43-1235868	08/01/1996	RGA REINS CO	MO	CO/I	OL	1,857,154	13,099	13,646	24,484	0	0	0	0
93572	43-1235868	08/01/2002	RGA REINS CO	MO	YRT/I	OL	0	0	0	0	0	0	0	0
60445	74-1915841	01/09/1979	SAGICOR LIFE INS CO	TX	CO/I	OL	13,595,841	3,521,969	3,800,908	92,927	0	0	0	0
64688	75-6020048	07/01/1980	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	0	0	382,077	(67,827)	0	0	0	0
64688	75-6020048	06/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	13,308,890	789,074	812,708	670,166	0	0	0	0
64688	75-6020048	06/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	DIS	0	20,210	19,378	0	0	0	0	0
64688	75-6020048	12/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/G	OL	1,030,097	10,357	9,249	12,080	0	0	0	0
64688	75-6020048	01/01/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	313,535	1,903	1,724	2,240	0	0	0	0
64688	75-6020048	01/01/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	DIS	0	2,283	0	0	0	0	0	0
64688	75-6020048	01/01/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	1,000,000	27,745	34,485	(77,853)	0	0	0	0
64688	75-6020048	01/07/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,927,144	36,212	46,583	19,874	0	0	0	0
64688	75-6020048	10/01/1988	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	7,962,092	188,522	306,539	166,724	0	0	0	0
64688	75-6020048	08/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXL	250,000	4,582	11,492	960	0	0	0	0
87017	62-1003368	06/30/1975	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	57,033	33,445	69,271	8,726	0	0	0	0
87017	62-1003368	12/01/1983	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	271,351	80,499	58,142	136,934	0	0	0	0
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	222,189,124	1,026,098	1,072,324	1,009,774	0	0	0	0
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	DIS	0	16,659	0	0	0	0	0	0
87017	62-1003368	01/01/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	14,029,496	124,024	132,940	105,758	0	0	0	0
87572	23-2038295	04/01/1980	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	4,060	0	0	0	0
87572	23-2038295	04/01/1980	SCOTTISH RE US INC	DE	CO/I	OL	728,578	13,979	17,856	78,870	0	0	0	0
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	YRT/I	OL	123,025,337	1,082,645	1,175,387	765,244	0	0	0	0
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	YRT/I	DIS	0	12,413	7,761	0	0	0	0	0
68713	84-0499703	01/01/1964	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	260,664	133,277	144,750	(5,537)	0	0	0	0
68713	84-0499703	02/01/1981	SECURITY LIFE OF DENVER INS CO	CO	CO/G	OL	1,392,846	56,826	54,444	73,664	0	0	0	0
68713	84-0499703	03/01/1981	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	0	0	0	0	0	0	0	0
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	17,330,622	280,952	305,581	243,050	0	0	0	0
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	23,759	17,701	0	0	0	0	0
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	1,981,713	24,172	217,517	29,990	0	0	0	0
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,933,490	849,329	1,739,916	40,131	0	0	0	0
68713	84-0499703	03/01/1985	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	250,000	12,448	12,172	3,757	0	0	0	0
68713	84-0499703	01/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	20,499,876	257,084	340,894	221,025	0	0	0	0
68713	84-0499703	01/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	7,616	5,736	0	0	0	0	0
68713	84-0499703	06/01/1989	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	2,270,424	21,284	19,439	24,121	0	0	0	0
68713	84-0499703	06/01/1990	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	13,945,139	386,125	414,347	26,994	0	0	0	0
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	139,845,473	1,213,665	1,311,235	803,850	0	0	0	0
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	11,930	7,439	0	0	0	0	0
68713	84-0499703	05/01/1996	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	4,103,258	65,687	68,424	(453)	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	314,684,089	1,739,210	1,897,115	2,052,852	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	22,981	0	0	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,364,000	6,896	110,066	26,452	0	0	0	0
68713	84-0499703	08/01/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXL	328,090,223	4,922,909	4,936,211	728,703	0	0	0	0
68713	84-0499703	10/01/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXL	5,090,000	58,134	99,353	8,039	0	0	0	0
68713	84-0499703	12/01/1999	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	183,035	3,694	3,346	3,661	0	0	0	0
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	26,395,346	239,961	251,959	189,758	0	0	0	0
68713	84-0499703	04/03/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	295,573,819	6,342,071	7,474,238	605,617	0	0	0	0
68713	84-0499703	04/03/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS	0	20,438	18,990	0	0	0	0	0
68713	84-0499703	09/01/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	106,512,566	2,650,223	2,545,446	263,206	0	0	0	0
68713	84-0499703	09/01/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS	0	121,358	95,034	0	0	0	0	0
68713	84-0499703	06/01/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	750,000	667	568	102	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	50,000	63	60	92	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	08/04/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	570	0	0	0	0
82627	06-0839705	01/01/1959	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	215,403	173,142	180,602	19,974	0	0	0	0
82627	06-0839705	02/01/1963	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	15,490	609	564	11,399	0	0	0	0
82627	06-0839705	08/01/1969	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,247	1,787	1,763	3,533	0	0	0	0
82627	06-0839705	01/01/1975	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	109,041	21,309	21,373	6,401	0	0	0	0
82627	06-0839705	01/01/1975	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	6,458	8,208	0	0	0	0	0
82627	06-0839705	01/01/1976	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	459	0	0	0	0
82627	06-0839705	11/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	192,197	7,193	7,117	13,341	0	0	0	0
82627	06-0839705	11/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	41,804	0	0	0	0	0	0
82627	06-0839705	09/15/1978	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,245,176	232,609	213,190	436,842	0	0	0	0
82627	06-0839705	11/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	50,000	1,364	1,252	1,634	0	0	0	0
82627	06-0839705	11/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	23,399	0	0	0	0	0	0
82627	06-0839705	07/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	451,312	8,278	8,899	11,297	0	0	0	0
82627	06-0839705	10/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	611,047	5,395	12,975	1,324	0	0	0	0
82627	06-0839705	03/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	386,500	271,093	947,587	9,289	0	0	0	0
82627	06-0839705	03/20/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	35,970	2,729	2,654	4,614	0	0	0	0
82627	06-0839705	06/22/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,081,000	47,807	66,158	12,729	0	0	0	0
82627	06-0839705	07/23/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	4,074,422	70,097	102,420	85,445	0	0	0	0
82627	06-0839705	07/23/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	29,980	0	0	0	0	0	0
82627	06-0839705	09/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	97,579	3,922	41,710	7,564	0	0	0	0
82627	06-0839705	10/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	74,885	1,500	14,800	1,140	0	0	0	0
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	43,657	31,907	31,315	0	0	0	0	0
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	2,409,548	652,387	58,876	(242,832)	0	0	0	0
82627	06-0839705	02/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	31,443	343	311	340	0	0	0	0
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	155,340	4,940	4,846	15,178	0	0	0	0
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,517,085	82,658	96,875	91,638	0	0	0	0
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	3,003	2,921	0	0	0	0	0
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,276,334	62,029	41,310	27,394	0	0	0	0
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	MCO/I	OL	2,076,335	0	0	0	0	0	27,288	0
82627	06-0839705	08/02/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,085,576	29,312	37,306	32,766	0	0	0	0
82627	06-0839705	08/02/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	1,971	0	0	0	0	0	0
82627	06-0839705	04/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,966,698	111,040	131,122	115,589	0	0	0	0
82627	06-0839705	04/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	12,494	9,342	0	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,570,728	53,466	67,274	55,288	0	0	0	0
82627	06-0839705	10/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	5,058,685	142,327	142,251	168,828	0	0	0	0
82627	06-0839705	01/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	235,182	94,245	0	(78,184)	0	0	0	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	56,652,443	2,046,657	2,210,109	2,906,099	0	0	0	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	9,454,972	1,231,112	0	(374,437)	0	0	0	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	13,397	0	208	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,013,886	972,676	1,408,474	1,413,381	0	0	0	0
82627	06-0839705	05/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	8,228,159	186,583	200,160	270,270	0	0	0	0
82627	06-0839705	01/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,924,407	232,257	534,806	236,461	0	0	0	0
82627	06-0839705	01/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	7,960	6,108	0	0	0	0	0
82627	06-0839705	03/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	16,907	184	2,899	2,843	0	0	0	0
82627	06-0839705	05/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	11,416,186	528,051	470,025	563,746	0	0	0	0
82627	06-0839705	07/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	99,199	5,878	19,711	6,180	0	0	0	0
82627	06-0839705	09/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	141,667	2,374	5,982	(1,976)	0	0	0	0
82627	06-0839705	11/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	75,773	904	4,422	3,367	0	0	0	0
82627	06-0839705	07/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	611,905	8,007	7,889	7,864	0	0	0	0
82627	06-0839705	09/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	20,094,002	417,848	379,641	58,946	0	0	0	0
82627	06-0839705	10/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,739,862	43,864	27,763	41,156	0	0	0	0
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	17,401,152	310,685	368,425	318,052	0	0	0	0
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	15,827	440	0	0	0	0	0
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	19,391,214	366,369	416,139	406,773	0	0	0	0
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	3,037	0	0	0	0	0	0
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	180,954	7,079	10,359	7,874	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	0	2,942	0	0	0	0	0
82627	06-0839705	04/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	314,732,175	9,027,779	10,659,354	9,051,671	0	0	0	0
82627	06-0839705	04/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	46,074	37,070	0	0	0	0	0
82627	06-0839705	05/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	173,072,708	2,180,344	2,259,055	2,318,482	0	0	0	0
82627	06-0839705	06/30/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	71,037,580	2,726,480	3,026,463	2,665,860	0	0	0	0
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	16,353,613	502,924	643,204	678,929	0	0	0	0
82627	06-0839705	01/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	675,185	6,357	5,927	4,771	0	0	0	0
82627	06-0839705	02/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	648,369	6,300	6,337	6,475	0	0	0	0
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	132,220,026	1,185,439	1,276,790	849,808	0	0	0	0
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	12,289	7,701	0	0	0	0	0
82627	06-0839705	02/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	23,789,174	274,773	265,218	275,189	0	0	0	0
82627	06-0839705	04/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,150,186	61,744	65,097	49,924	0	0	0	0
82627	06-0839705	12/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	82,244	570	524	284	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	24,578,088	223,045	259,264	190,114	0	0	0	0
82627	06-0839705	08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	303,056,342	1,316,715	1,368,662	1,300,368	0	0	0	0
82627	06-0839705	08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	21,508	0	0	0	0	0	0
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	19,019,490	172,224	183,729	171,423	0	0	0	0
82627	06-0839705	05/25/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	16,753	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							4,137,290,661	153,837,690	166,597,869	45,190,887	0	0	5,392,450	0
1099999. Total General Account - Authorized Non-Affiliates							4,137,290,661	153,837,690	166,597,869	45,190,887	0	0	5,392,450	0
1199999. Total General Account Authorized							4,142,473,845	153,970,477	166,952,890	45,185,736	0	0	5,392,450	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
63886	59-2764247	10/01/1993	BEST MERIDIAN INS CO	FL	MCO/I	OL	27,553,637	0	0	790,326	0	0	2,929,517	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							27,553,637	0	0	790,326	0	0	2,929,517	0
00000	AA-1320052	07/01/1990	CAISSE CENTRALE DE REASS	FRA	YRT/I	OL	7,496,217	112,600	131,519	121,650	0	0	0	0
00000	AA-1320052	09/01/1991	CAISSE CENTRALE DE REASS	FRA	YRT/I	OL	9,482,734	98,711	103,951	177,822	0	0	0	0
00000	AA-1380165	12/01/1983	N R G NEDERLANDSE REASSUR GRP N V	NLD	YRT/I	OL	135,675	40,197	29,071	68,467	0	0	0	0
00000	AA-1460100	12/01/1983	NOUVELLE CIE DE REASSUR S A	CHE	YRT/I	OL	67,838	20,099	14,536	34,234	0	0	0	0
00000	AA-1320121	09/01/1991	SCOR GLOBAL LIFE SE	FRA	YRT/I	OL	20,200,028	270,937	289,947	360,758	0	0	0	0
00000	AA-1320121	06/01/1992	SCOR GLOBAL LIFE SE	FRA	YRT/I	OL	1,500,000	41,025	36,855	66,510	0	0	0	0
00000	AA-1320275	10/01/1976	SCOR GLOBAL LIFE	FRA	YRT/I	OL	0	0	437	(1,570)	0	0	0	0
00000	AA-1320275	06/01/1989	SCOR GLOBAL LIFE	FRA	YRT/I	OL	9,077,429	162,450	216,896	178,556	0	0	0	0
00000	AA-1440043	01/01/1982	TRYGG HANSA INS CO LTD	SWE	CO/I	OL	273,690	4,832	41,641	6,296	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							48,233,611	750,851	864,853	1,012,723	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							75,787,248	750,851	864,853	1,803,049	0	0	2,929,517	0
2299999. Total General Account Unauthorized							75,787,248	750,851	864,853	1,803,049	0	0	2,929,517	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							4,218,261,092	154,721,328	167,817,743	46,988,785	0	0	8,321,967	0
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							4,170,027,481	153,970,477	166,952,890	45,976,062	0	0	8,321,967	0
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							48,233,611	750,851	864,853	1,012,723	0	0	0	0
9999999 - Totals							4,218,261,092	154,721,328	167,817,743	46,988,785	0	0	8,321,967	0

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Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
87726	06-0566090	05/01/1980	METLIFE INSURANCE COMPANY USA	DE	OTH/G	OH	0	0	68,081	0	0	0	0
87572	23-2038295	04/01/1984	SCOTTISH RE US INC	DE	QA/I	OH	11,413	1,593	32,376	0	0	0	0
70319	36-1933760	04/01/2014	WASHINGTON NATL INS CO	IN	QA/I	OH	21,054,415	104,166	1,450,318	0	0	111,203,908	0
70319	36-1933760	04/01/2014	WASHINGTON NATL INS CO	IN	QA/G	OH	152,296	0	1,551,824	0	0	18,354	0
0899999. General Account - Authorized U.S. Non-Affiliates							21,218,124	105,759	3,102,599	0	0	111,222,262	0
1099999. Total General Account - Authorized Non-Affiliates							21,218,124	105,759	3,102,599	0	0	111,222,262	0
1199999. Total General Account Authorized							21,218,124	105,759	3,102,599	0	0	111,222,262	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							21,218,124	105,759	3,102,599	0	0	111,222,262	0
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							21,218,124	105,759	3,102,599	0	0	111,222,262	0
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							0	0	0	0	0	0	0
9999999 - Totals							21,218,124	105,759	3,102,599	0	0	111,222,262	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
63886	59-2764247	10/01/1993	BEST MERIDIAN INSURANCE CO	0	0	0	0	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-1320052	07/01/1990	CAISSE CENTRALE DE REASS	112,600	0	0	112,600	53,736		0	0	0	31,918	85,654
00000	AA-1320052	09/01/1991	CAISSE CENTRALE DE REASS	98,711	235,248	0	333,959	215,009		0	0	0	11,134	226,143
00000	AA-1380165	12/01/1983	N R G NEDERLANDSE REASSUR GRP N V	40,197	1,660	0	41,857	0		0	0	0	17,633	17,633
00000	AA-1460100	12/01/1983	NOUVELLE CIE DE REASSUR S A	20,099	830	0	20,929	0		0	0	0	8,817	8,817
00000	AA-1320121	09/01/1991	SCOR GLOBAL LIFE SE	270,937	206,502	0	477,439	412,339		0	0	0	24,436	436,775
00000	AA-1320121	06/01/1992	SCOR GLOBAL LIFE SE	41,025	0	0	41,025	37,343		0	0	0	0	37,343
00000	AA-1320275	06/01/1989	SCOR GLOBAL LIFE	162,450	264,588	0	427,038	376,417		0	0	0	0	376,417
00000	AA-1440043	01/01/1982	TRYGG HANSA INS CO LTD	4,832	(26,172)	0	(21,340)	120,000		0	0	0	496	(21,340)
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				750,851	682,656	0	1,433,507	1,214,844	XXX	0	0	0	94,434	1,167,442
1099999. Total General Account - Life and Annuity Non-Affiliates				750,851	682,656	0	1,433,507	1,214,844	XXX	0	0	0	94,434	1,167,442
1199999. Total General Account Life and Annuity				750,851	682,656	0	1,433,507	1,214,844	XXX	0	0	0	94,434	1,167,442
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				750,851	682,656	0	1,433,507	1,214,844	XXX	0	0	0	94,434	1,167,442
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				0	0	0	0	0	XXX	0	0	0	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				750,851	682,656	0	1,433,507	1,214,844	XXX	0	0	0	94,434	1,167,442
9999999 - Totals				750,851	682,656	0	1,433,507	1,214,844	XXX	0	0	0	94,434	1,167,442

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
	1	21000021	JPMorgan Chase Bank	268,745
	1	26007689	BNP Paribas	376,417
	1	21000021	JPMorgan Chase Bank	449,682
	1	21000089	Citibank, N.A.	120,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2018	2 2017	3 2016	4 2015	5 2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	68,207	70,853	76,620	81,849	77,762
2.	Commissions and reinsurance expense allowances	4,736	5,690	6,155	10,686	12,856
3.	Contract claims	81,907	88,107	78,664	103,716	95,779
4.	Surrender benefits and withdrawals for life contracts	0	0	0	0	3,402
5.	Dividends to policyholders	0	0	0	0	8
6.	Reserve adjustments on reinsurance ceded	(11,803)	(13,665)	(21,235)	(22,895)	(19,939)
7.	Increase in aggregate reserve for life and accident and health contracts	0	0	0	0	(23,337)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	6,018	6,288	7,533	6,923	244
9.	Aggregate reserves for life and accident and health contracts	157,930	171,181	175,065	176,309	186,463
10.	Liability for deposit-type contracts	0	0	0	0	8,202
11.	Contract claims unpaid	17,888	24,559	30,208	29,186	29,646
12.	Amounts recoverable on reinsurance	6,507	13,224	4,343	18,859	2,187
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	8
15.	Commissions and reinsurance expense allowances due	0	0	0	0	0
16.	Unauthorized reinsurance offset	266	309	811	897	0
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	1,215	1,232	985	835	865
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	2,723,047,564	0	2,723,047,564
2.	Reinsurance (Line 16)	8,189,949	(8,189,949)	0
3.	Premiums and considerations (Line 15)	13,693,300	6,017,677	19,710,977
4.	Net credit for ceded reinsurance	XXX	171,811,534	171,811,534
5.	All other admitted assets (balance)	49,996,364	0	49,996,364
6.	Total assets excluding Separate Accounts (Line 26)	2,794,927,177	169,639,262	2,964,566,439
7.	Separate Account assets (Line 27)	0	0	0
8.	Total assets (Line 28)	2,794,927,177	169,639,262	2,964,566,439
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,256,502,451	152,017,019	2,408,519,470
10.	Liability for deposit-type contracts (Line 3)	79,325,532	0	79,325,532
11.	Claim reserves (Line 4)	75,726,234	17,888,308	93,614,542
12.	Policyholder dividends/reserves (Lines 5 through 7)	467,236	0	467,236
13.	Premium & annuity considerations received in advance (Line 8)	916,806	0	916,806
14.	Other contract liabilities (Line 9)	114,197,562	0	114,197,562
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	266,065	(266,065)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	106,126,532	0	106,126,532
20.	Total liabilities excluding Separate Accounts (Line 26)	2,633,528,418	169,639,262	2,803,167,680
21.	Separate Account liabilities (Line 27)	0	0	0
22.	Total liabilities (Line 28)	2,633,528,418	169,639,262	2,803,167,680
23.	Capital & surplus (Line 38)	161,398,774	XXX	161,398,774
24.	Total liabilities, capital & surplus (Line 39)	2,794,927,192	169,639,262	2,964,566,454
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	152,017,019		
26.	Claim reserves	17,888,308		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	8,189,949		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	178,095,276		
34.	Premiums and considerations	6,017,677		
35.	Reinsurance in unauthorized companies	266,065		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	6,283,742		
41.	Total net credit for ceded reinsurance	171,811,534		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,453,040	212,681	446,098	0	2,111,819	0
2.	Alaska AK	L	144,969	0	733	0	145,702	0
3.	Arizona AZ	L	2,670,735	400	162,475	0	2,833,610	0
4.	Arkansas AR	L	1,155,673	0	708,754	0	1,864,427	0
5.	California CA	L	29,049,341	20,348	1,164,446	0	30,234,135	0
6.	Colorado CO	L	1,911,394	1,492	77,356	0	1,990,242	0
7.	Connecticut CT	L	1,937,725	(12,014)	678	0	1,926,389	0
8.	Delaware DE	L	624,280	0	5,906	0	630,186	0
9.	District of Columbia DC	L	368,756	634	53,112	0	422,502	0
10.	Florida FL	L	10,208,281	8,693	383,029	0	10,600,003	0
11.	Georgia GA	L	4,878,572	2,900	571,450	0	5,452,922	0
12.	Hawaii HI	L	2,106,759	650	16,223	0	2,123,632	0
13.	Idaho ID	L	410,815	0	6,246	0	417,061	0
14.	Illinois IL	L	4,351,333	4,028	140,706	0	4,496,067	0
15.	Indiana IN	L	2,345,076	352,121	58,295	0	2,755,492	0
16.	Iowa IA	L	926,228	0	16,664	0	942,892	0
17.	Kansas KS	L	1,707,441	0	121,439	0	1,828,880	0
18.	Kentucky KY	L	1,548,311	1,560	545,740	0	2,095,611	0
19.	Louisiana LA	L	2,147,045	1,242	1,171,415	0	3,319,702	0
20.	Maine ME	L	617,377	0	15,875	0	633,252	0
21.	Maryland MD	L	3,070,908	1,992	58,332	0	3,131,232	0
22.	Massachusetts MA	L	1,587,596	6,565	7,549	0	1,601,710	0
23.	Michigan MI	L	2,435,804	6,648	30,232	0	2,472,684	0
24.	Minnesota MN	L	2,012,956	75	1,992	0	2,015,023	0
25.	Mississippi MS	L	3,456,640	3,100	314,729	0	3,774,469	0
26.	Missouri MO	L	1,504,063	325	220,976	0	1,725,364	0
27.	Montana MT	L	205,090	0	7,079	0	212,169	0
28.	Nebraska NE	L	805,806	0	15,268	0	821,074	0
29.	Nevada NV	L	1,965,909	300	23,063	0	1,989,272	0
30.	New Hampshire NH	L	173,790	0	5,776	0	179,566	0
31.	New Jersey NJ	L	5,683,380	6,685	20,010	0	5,710,075	0
32.	New Mexico NM	L	1,038,162	0	186,987	0	1,225,149	0
33.	New York NY	N	1,008,367	0	25,499	0	1,033,866	0
34.	North Carolina NC	L	3,437,743	360	2,290,319	0	5,728,422	0
35.	North Dakota ND	L	261,268	0	10,942	0	272,210	0
36.	Ohio OH	L	3,342,000	5,771	103,796	0	3,451,567	0
37.	Oklahoma OK	L	1,857,136	0	968,706	0	2,825,842	0
38.	Oregon OR	L	862,152	781	15,166	0	878,099	0
39.	Pennsylvania PA	L	6,723,886	24,257	482,824	0	7,230,967	0
40.	Rhode Island RI	L	157,933	0	550	0	158,483	0
41.	South Carolina SC	L	1,829,868	1,950	820,872	0	2,652,690	0
42.	South Dakota SD	L	284,850	575	3,165	0	288,590	0
43.	Tennessee TN	L	2,206,304	0	1,151,018	0	3,357,322	0
44.	Texas TX	L	16,530,050	18,013	6,763,322	0	23,311,385	0
45.	Utah UT	L	637,515	0	4,669	0	642,184	0
46.	Vermont VT	L	68,646	0	673	0	69,319	0
47.	Virginia VA	L	2,985,490	129,886	1,575,383	0	4,690,759	0
48.	Washington WA	L	1,792,736	879	23,259	0	1,816,874	0
49.	West Virginia WV	L	332,271	0	54,668	0	386,939	0
50.	Wisconsin WI	L	2,250,292	4,155	474	0	2,254,921	0
51.	Wyoming WY	L	330,796	0	3,419	0	334,215	0
52.	American Samoa AS	N	2,871	0	0	0	2,871	0
53.	Guam GU	L	1,154,631	0	0	0	1,154,631	0
54.	Puerto Rico PR	L	132,144	0	229	0	132,373	0
55.	U.S. Virgin Islands VI	L	56,509	0	0	0	56,509	0
56.	Northern Mariana Islands MP	N	6,690	0	0	0	6,690	0
57.	Canada CAN	N	55,208	0	0	0	55,208	0
58.	Aggregate Other Alien OT	XXX	2,855,988	0	740	0	2,856,728	0
59.	Subtotal	XXX	145,666,596	807,052	20,858,329	0	167,331,977	0
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	141,100	0	0	0	141,100	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,296,009	0	7,307	0	1,303,316	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	147,103,705	807,052	20,865,636	0	168,776,393	0
96.	Plus reinsurance assumed	XXX	2,243,216	5,168	348,904	0	2,597,288	0
97	Totals (All Business)	XXX	149,346,921	812,220	21,214,540	0	171,373,681	0
98.	Less reinsurance ceded	XXX	46,902,283	357,801	21,214,540	0	68,474,624	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	102,444,638	454,419	(c) 0	0	102,899,057	0
	DETAILS OF WRITE-INS							
58001.	ARG - ARGENTINA	XXX	177,567	0	0	0	177,567	0
58002.	AUS - AUSTRALIA	XXX	4,798	0	0	0	4,798	0
58003.	AUT - AUSTRIA	XXX	360	0	0	0	360	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	2,673,263	0	740	0	2,674,003	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	2,855,988	0	740	0	2,856,728	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 4

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual, ordinary, and accident and health premiums are allocated to the residence of the insured at the time the premium is paid.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	1,453,040	212,681	0	0	0	1,665,721
2. Alaska	AK	144,969	0	0	0	0	144,969
3. Arizona	AZ	2,670,735	400	0	0	0	2,671,135
4. Arkansas	AR	1,155,673	0	0	0	0	1,155,673
5. California	CA	29,049,341	20,348	0	0	0	29,069,689
6. Colorado	CO	1,911,394	1,492	0	0	0	1,912,886
7. Connecticut	CT	1,937,725	(12,014)	0	0	0	1,925,711
8. Delaware	DE	624,280	0	0	0	0	624,280
9. District of Columbia	DC	368,756	634	0	0	0	369,390
10. Florida	FL	10,208,281	8,693	0	0	0	10,216,974
11. Georgia	GA	4,878,572	2,900	0	0	0	4,881,472
12. Hawaii	HI	2,106,759	650	0	0	0	2,107,409
13. Idaho	ID	410,815	0	0	0	0	410,815
14. Illinois	IL	4,351,333	4,028	0	0	0	4,355,361
15. Indiana	IN	2,345,076	352,121	0	0	0	2,697,197
16. Iowa	IA	926,228	0	0	0	0	926,228
17. Kansas	KS	1,707,441	0	0	0	0	1,707,441
18. Kentucky	KY	1,548,311	1,560	0	0	0	1,549,871
19. Louisiana	LA	2,147,045	1,242	0	0	0	2,148,287
20. Maine	ME	617,377	0	0	0	0	617,377
21. Maryland	MD	3,070,908	1,992	0	0	0	3,072,900
22. Massachusetts	MA	1,587,596	6,565	0	0	0	1,594,161
23. Michigan	MI	2,435,804	6,648	0	0	0	2,442,452
24. Minnesota	MN	2,012,956	75	0	0	0	2,013,031
25. Mississippi	MS	3,456,640	3,100	0	0	0	3,459,740
26. Missouri	MO	1,504,063	325	0	0	0	1,504,388
27. Montana	MT	205,090	0	0	0	0	205,090
28. Nebraska	NE	805,806	0	0	0	0	805,806
29. Nevada	NV	1,965,909	300	0	0	0	1,966,209
30. New Hampshire	NH	173,790	0	0	0	0	173,790
31. New Jersey	NJ	5,683,380	6,685	0	0	0	5,690,065
32. New Mexico	NM	1,038,162	0	0	0	0	1,038,162
33. New York	NY	1,008,367	0	0	0	0	1,008,367
34. North Carolina	NC	3,437,743	360	0	0	0	3,438,103
35. North Dakota	ND	261,268	0	0	0	0	261,268
36. Ohio	OH	3,342,000	5,771	0	0	0	3,347,771
37. Oklahoma	OK	1,857,136	0	0	0	0	1,857,136
38. Oregon	OR	862,152	781	0	0	0	862,933
39. Pennsylvania	PA	6,723,886	24,257	0	0	0	6,748,143
40. Rhode Island	RI	157,933	0	0	0	0	157,933
41. South Carolina	SC	1,829,868	1,950	0	0	0	1,831,818
42. South Dakota	SD	284,850	575	0	0	0	285,425
43. Tennessee	TN	2,206,304	0	0	0	0	2,206,304
44. Texas	TX	16,530,050	18,013	0	0	0	16,548,063
45. Utah	UT	637,515	0	0	0	0	637,515
46. Vermont	VT	68,646	0	0	0	0	68,646
47. Virginia	VA	2,985,490	129,886	0	0	0	3,115,376
48. Washington	WA	1,792,736	879	0	0	0	1,793,615
49. West Virginia	WV	332,271	0	0	0	0	332,271
50. Wisconsin	WI	2,250,292	4,155	0	0	0	2,254,447
51. Wyoming	WY	330,796	0	0	0	0	330,796
52. American Samoa	AS	2,871	0	0	0	0	2,871
53. Guam	GU	1,154,631	0	0	0	0	1,154,631
54. Puerto Rico	PR	132,144	0	0	0	0	132,144
55. U.S. Virgin Islands	VI	56,509	0	0	0	0	56,509
56. Northern Mariana Islands	MP	6,690	0	0	0	0	6,690
57. Canada	CAN	55,208	0	0	0	0	55,208
58. Aggregate Other Alien	OT	2,855,988	0	0	0	0	2,855,988
59. Total		145,666,596	807,052	0	0	0	146,473,648

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

PART 1 – ORGANIZATIONAL CHART

	FEIN	NAIC	STATE
Wilton Re Ltd.	98-1167824		
Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
Proj Fox Acquisition Inc.			
Wilton Re (Canada) Limited			
ivari Holdings ULC			
ivari		AA-1561040	
Wilton Re Overseas Limited			
Wilton Re U.S. Holdings Trust			
Wilton Re U.S. Holdings, Inc.	32-0132101		
Wilton Re Services, Inc.	32-0132104		DE
Wilton Re Finance LLC	46-2151727		DE
Wilcac Structured Settlements, Inc.	36-3658347		IL
Wilton Re Assignment Illinois, Inc.	42-1477359		IL
Wilton Re Assignment Kentucky, Inc.	61-1314968		KY
Wilton Re Annuity Service Corporation	85-0325648		NM
Wilton Re Structured Settlements, Inc.	61-1068209		KY
Wilton Reassurance Company	41-1760577	66133	MN
Wilton Reassurance Life Company of New York	94-1516991	60704	NY
Texas Life Insurance Company	74-0940890	69396	TX
Wilco Life Insurance Company	04-2299444	65900	IN
Wilcac Life Insurance Company	36-0947200	62413	IL
Redding Reassurance Company 3 LLC	82-5159810	16399	MO

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
	Wilton Re	00000	98-1167824				Wilton Re Ltd.	CAN	UIP	Wilton Re Ltd	Board of Directors	0.000	Wilton Re Ltd	N	
	Wilton Re	00000	98-0473393				Wilton Reinsurance Bermuda Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Proj Fox Acquisition Inc.	CAN	NIA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Wilton Re (Canada) Ltd.	BMU	IA	Proj Fox Acquisition Inc.	Ownership	100.000	Wilton Re Ltd	N	1
	Wilton Re	00000					ivari Holdings ULC	CAN	IA	Wilton Re (Canada) Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	AA-1561040				ivari	CAN	IA	ivari Canada ULC	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Wilton Re U.S. Holdings Trust	CAN	UIP	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	32-0132101				Wilton Re U.S. Holdings, Inc.	DE	UIP	Wilton Re U.S. Holdings Trust	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000					Wilton Re Overseas Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	32-0132104				Wilton Re Services, Inc.	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	46-2151727				Wilton Re Finance LLC	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	36-3658347				Wilcac Structured Settlements, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	66133	41-1760577				Wilton Reassurance Company	MN	UDP	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	16399	82-5159810				Redding Reassurance Company 3 LLC	MO	OTH	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	2
	Wilton Re	60704	94-1516991				Wilton Reassurance Life Company of New York	NY	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	69396	74-0940890				Texas Life Insurance Company	TX	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	65900	04-2299444				Wilco Life Insurance Company	IN	RE	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	62413	36-0947200				Wilcac Life Insurance Company	IL	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	61-1068209				Wilton Re Structured Settlements, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	85-0325648				Wilton Re Annuity Service Corporation	NM	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	42-1477359				Wilton Re Assignment Illinois, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	
	Wilton Re	00000	61-1314968				Wilton Re Assignment Kentucky, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	N	

Asterisk	Explanation
1	Nova Scotia Business Number 80116754RC0001
2	Special purpose financial captive

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	98-1167824	Wilton Re Ltd	105,066,338	1,134,908,545	0	0	(343,134)	0		0	1,239,631,749	0
00000	98-0473393	Wilton Reinsurance Bermuda Limited	0	0	(21,504,247)	0	(516,916)	128,331,182		0	106,310,019	(11,880,235,423)
00000		Redding Funding Ltd.	(8,377,588)	(906,412,792)	0	0	189,935	0		6,211,735	(908,388,710)	0
00000		Proj Fox Acquisition Inc.	0	0	0	0	(14,641)	0		0	(14,641)	0
00000		Wilton Re (Canada) Ltd.	0	0	0	0	(223,732)	7,502,519		0	7,278,787	(541,000)
00000		ivari Holdings ULC	0	0	0	0	1,673,071	0		0	1,673,071	0
00000	AA-1561040	ivari	(96,688,750)	0	0	0	(1,434,698)	(1,384,160)		0	(99,507,608)	541,000
00000		Wilton Re U.S. Holdings Trust	0	0	0	0	0	0		0	0	0
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	0	0	0	0	(80,501)	0		5,937,500	5,856,999	0
00000		Wilton Re Overseas Ltd	0	21,504,247	21,504,247	0	(5,995)	0		0	43,002,499	0
00000	32-0132104	Wilton Re Services, Inc	0	0	0	0	24,713,118	0		0	24,713,118	0
00000	46-2151727	Wilton Re Finance, LLC	0	0	0	0	0	0		14,687,500	14,687,500	0
00000	36-3658347	Wilcac Structured Settlements Inc	0	0	0	0	0	0		0	0	0
66133	41-1760577	Wilton Reassurance Company	165,611,676	(232,535,308)	178,670,061	0	(21,094,263)	(152,288,738)		(20,625,000)	(82,261,572)	11,790,838,636
00000	47-1949470	Redding Reassurance Company 2	0	0	(1,115,432,562)	0	(64,919)	0		(6,211,735)	(1,121,709,216)	0
16639	82-5159810	Redding Reassurance Company 3 LLC	(122,836,335)	0	969,110,908	0	(124,406)	0		0	846,150,167	(1,599,226,903)
60704	94-1516991	Wilton Reassurance Life Company of New York	(8,535,462)	0	0	0	(742,562)	41,419,251		0	32,141,227	368,685,213
69396	74-0940890	Texas Life Insurance Company	(16,900,000)	0	0	0	0	0		0	(16,900,000)	0
65900	04-2299444	Wilco Life Insurance Company	0	0	(32,348,407)	0	(1,067,442)	107,544		0	(33,308,305)	0
62413	36-0947200	Wilcac Life Insurance Company	(17,339,879)	(17,464,692)	0	0	(862,915)	(23,687,598)		0	(59,355,084)	1,424,938,477
00000	61-1068209	Wilton Re Structured Settlements, Inc.	0	0	0	0	0	0		0	0	0
00000	85-0325648	Wilton Re Annuity Service Corporation	0	0	0	0	0	0		0	0	0
00000		Wilton Re Assignment Illinois, Inc.	0	0	0	0	0	0		0	0	0
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.	0	0	0	0	0	0		0	0	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	105,000,000

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

Explanations:

12. None
14. None
18. None
19. None
20. None
22. None
24. None
26. None
27. None
28. None
29. None
30. None
31. None
32. None
33. None
34. None
36. None
37. None
38. None
39. None
40. None
42. The company has an insignificant number of long-term care policies.
44. None
48. The company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the company requested a waiver from this filing which was approved by its state of domicile.
49. The company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the company requested a waiver from this filing which was approved by its state of domicile.
50. None
52. None
53. The company's direct written and assumed premiums in 2014 are below the threshold requirement for the management's report of internal control over financial reporting and therefore it is not subject to model audit rule section 16 reporting.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]



30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]



31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]



32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]



33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



36. Medicare Part D Coverage Supplement [Document Identifier 365]



37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



39. Relief from the Requirements for Audit Committees [Document Identifier 226]



40. VM-20 Reserves Supplement [Document Identifier 456]



42. Long-Term Care Experience Reporting Forms [Document Identifier 306]



44. Credit Insurance Experience Exhibit [Document Identifier 230]



48. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



49. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



50. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



52. Variable Annuities Supplement [Document Identifier 286]



53. Management's Report of Internal Control Over Financial Reporting [Document Identifier 223]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Modco Write-ins	0	404
2597. Summary of remaining write-ins for Line 25 from overflow page	0	404

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Change in contingency reserves	(173,241)	19,955,025
2797. Summary of remaining write-ins for Line 27 from overflow page	(173,241)	19,955,025

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58004. BOL - BOLIVIA	XXX	2,109	0	0	0	2,109	0
58005. BRA - BRAZIL	XXX	216,552	0	0	0	216,552	0
58006. CHE - SWITZERLAND	XXX	28,271	0	0	0	28,271	0
58007. CHL - CHILE	XXX	33,884	0	0	0	33,884	0
58008. CHN - CHINA	XXX	1,516	0	0	0	1,516	0
58009. COL - COLOMBIA	XXX	28,423	0	0	0	28,423	0
58010. CRI - COSTA RICA	XXX	31,383	0	0	0	31,383	0
58011. CYM - CAYMAN ISLANDS	XXX	5,700	0	0	0	5,700	0
58012. DEU - GERMANY	XXX	7,177	0	0	0	7,177	0
58013. DOM - DOMINICAN REPUBLIC	XXX	14,264	0	0	0	14,264	0
58014. ECU - ECUADOR	XXX	63,855	0	0	0	63,855	0
58015. ESP - SPAIN	XXX	40,141	0	0	0	40,141	0
58016. FRA - FRANCE	XXX	105,450	0	0	0	105,450	0
58017. GBR - UNITED KINGDOM	XXX	12,084	0	0	0	12,084	0
58018. HKG - HONG KONG	XXX	16,512	0	0	0	16,512	0
58019. HND - HONDURAS	XXX	21,878	0	0	0	21,878	0
58020. IRL - IRELAND	XXX	745	0	0	0	745	0
58021. ISR - ISRAEL	XXX	68,716	0	0	0	68,716	0
58022. ITA - ITALY	XXX	660	0	0	0	660	0
58023. JAM - JAMAICA	XXX	115,123	0	0	0	115,123	0
58024. JPN - JAPAN	XXX	1,084	0	0	0	1,084	0
58025. MEX - MEXICO	XXX	1,013,079	0	0	0	1,013,079	0
58026. NIC - NICARAGUA	XXX	21,095	0	0	0	21,095	0
58027. NZL - NEW ZEALAND	XXX	3,500	0	0	0	3,500	0
58028. PAN - PANAMA	XXX	18,946	0	0	0	18,946	0
58029. PER - PERU	XXX	30,963	0	0	0	30,963	0
58030. PHL - PHILIPPINES	XXX	17,894	0	0	0	17,894	0
58031. POL - POLAND	XXX	335	0	0	0	335	0
58032. PRT - PORTUGAL	XXX	120	0	0	0	120	0
58033. SLV - EL SALVADOR	XXX	11,218	0	0	0	11,218	0
58034. SWE - SWEDEN	XXX	302	0	0	0	302	0
58035. TWN - TAIWAN	XXX	284,591	0	0	0	284,591	0
58036. URY - URUGUAY	XXX	125,038	0	0	0	125,038	0
58037. VEN - VENEZUELA	XXX	149,924	0	0	0	149,924	0
58038. GRC - GREECE	XXX	135	0	0	0	135	0
58039. GTM - GUATEMALA	XXX	22,788	0	0	0	22,788	0
58040. NLD - NETHERLANDS	XXX	2,066	0	0	0	2,066	0
58041. TTO - TRINIDAD AND TOBAGO	XXX	4,165	0	0	0	4,165	0
58042. THA - THAILAND	XXX	952	0	0	0	952	0
58043. BHS - BAHAMAS	XXX	3,977	0	0	0	3,977	0
58044. GUY - GUYANA	XXX	5,800	0	0	0	5,800	0
58045. ZZZ - OTHER ALIEN	XXX	140,848	0	740	0	141,588	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	2,673,263	0	740	0	2,674,003	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	22,555,665	0.828	22,555,665	0	22,555,665	0.828
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
	1.22 Issued by U.S. government sponsored agencies	28,433,482	1.044	28,433,482	0	28,433,482	1.044
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	8,682,474	0.319	8,682,474	0	8,682,474	0.319
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	15,791,145	0.580	15,791,145	0	15,791,145	0.580
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	28,690,365	1.054	28,690,365	0	28,690,365	1.054
	1.43 Revenue and assessment obligations	195,788,538	7.190	195,788,538	0	195,788,538	7.190
	1.44 Industrial development and similar obligations	18,153,288	0.667	18,153,288	0	18,153,288	0.667
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	324,112	0.012	324,112	0	324,112	0.012
	1.512 Issued or guaranteed by FNMA and FHLMC	34,039,946	1.250	34,039,946	0	34,039,946	1.250
	1.513 All other	13,536,478	0.497	13,536,478	0	13,536,478	0.497
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	138,456,326	5.084	138,456,326	0	138,456,326	5.085
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
	1.523 All other	212,985,775	7.821	212,985,775	0	212,985,775	7.822
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,147,129,982	42.124	1,147,129,982	0	1,147,129,982	42.127
	2.2 Unaffiliated non-U.S. securities (including Canada)	461,185,610	16.935	461,185,610	0	461,185,610	16.936
	2.3 Affiliated securities	0	0.000	0	0	0	0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated	0	0.000	0	0	0	0.000
	3.22 Unaffiliated	92,282,541	3.389	92,282,541	0	92,282,541	3.389
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	0	0.000	0	0	0	0.000
	3.32 Unaffiliated	0	0.000	0	0	0	0.000
	3.4 Other equity securities:						
	3.41 Affiliated	0	0.000	0	0	0	0.000
	3.42 Unaffiliated	18,948,300	0.696	18,948,300	0	18,948,300	0.696
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated	0	0.000	0	0	0	0.000
	3.52 Unaffiliated	0	0.000	0	0	0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development	0	0.000	0	0	0	0.000
	4.2 Agricultural	0	0.000	0	0	0	0.000
	4.3 Single family residential properties	0	0.000	0	0	0	0.000
	4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
	4.5 Commercial loans	25,231,036	0.927	25,231,036	0	25,231,036	0.927
	4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	0	0.000	0	0	0	0.000
	5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
	5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6.	Contract loans	122,076,050	4.483	121,929,814	0	121,929,814	4.478
7.	Derivatives	100,531	0.004	100,531	0	100,531	0.004
8.	Receivables for securities	1,311,514	0.048	1,311,514	0	1,311,514	0.048
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	85,245,974	3.130	85,248,825	0	85,248,825	3.131
11.	Other invested assets	52,241,819	1.918	52,241,819	0	52,241,819	1.919
12.	Total invested assets	2,723,190,949	100.000	2,723,047,564	0	2,723,047,564	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		33,364,695
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		12,988
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		8,146,648
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		25,231,035
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		25,231,035
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		25,231,035

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		46,234,870
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	12,003,798	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	14,763,481	26,767,278
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		141,238
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(170,382)	
	5.2 Totals, Part 3, Column 9	(205,696)	(376,079)
6.	Total gain (loss) on disposals, Part 3, Column 19		2,751,540
7.	Deduct amounts received on disposals, Part 3, Column 16		23,277,028
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		52,241,819
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		52,241,819

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,514,280,531
2.	Cost of bonds and stocks acquired, Part 3, Column 7		589,824,845
3.	Accrual of discount		4,250,669
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	(111,135)	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	43,736	(67,398)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,485,030
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		668,187,187
7.	Deduct amortization of premium		7,155,758
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		553,298
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,436,984,030
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		2,436,984,030

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	80,792,969	84,198,995	80,523,796	81,308,447
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	8,682,474	8,539,573	8,690,285	8,700,000
	4.	Totals	89,475,443	92,738,567	89,214,081	90,008,447
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	15,791,145	16,102,617	16,170,612	12,975,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	36,350,318	37,543,501	35,947,589	43,693,759
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	350,956,134	373,861,070	350,617,172	358,622,484
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,369,307,334	1,439,887,392	1,375,745,363	1,376,720,629
	9.	Canada	31,359,353	31,261,328	31,491,848	30,516,418
	10.	Other Countries	432,513,459	443,504,817	436,204,431	424,338,789
	11.	Totals	1,833,180,145	1,914,653,538	1,843,441,642	1,831,575,836
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	2,325,753,185	2,434,899,293	2,335,391,095	2,336,875,527
PREFERRED STOCKS	14.	United States	85,330,075	81,225,725	85,490,223	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	6,952,466	6,383,738	6,952,466	
	17.	Totals	92,282,541	87,609,463	92,442,689	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	92,282,541	87,609,463	92,442,689	
COMMON STOCKS	20.	United States	18,948,300	18,948,300	18,953,175	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	18,948,300	18,948,300	18,953,175	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	18,948,300	18,948,300	18,953,175	
	26.	Total Stocks	111,230,841	106,557,763	111,395,864	
	27.	Total Bonds and Stocks	2,436,984,026	2,541,457,056	2,446,786,959	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	8,210,055	45,599,031	17,265,760	11,709,198	8,686	XXX	82,792,730	3.5	115,582,196	4.7	82,792,730	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	8,210,055	45,599,031	17,265,760	11,709,198	8,686	XXX	82,792,730	3.5	115,582,196	4.7	82,792,730	0
2. All Other Governments												
2.1 NAIC 1	0	3,204,436	1,985,163	0	0	XXX	5,189,598	0.2	3,207,644	0.1	0	5,189,598
2.2 NAIC 2	0	0	3,492,876	0	0	XXX	3,492,876	0.1	3,491,992	0.1	0	3,492,876
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	3,204,436	5,478,039	0	0	XXX	8,682,474	0.4	6,699,636	0.3	0	8,682,474
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	1,956,475	0	9,357,855	4,476,816	XXX	15,791,145	0.7	20,955,540	0.9	15,791,145	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	1,956,475	0	9,357,855	4,476,816	XXX	15,791,145	0.7	20,955,540	0.9	15,791,145	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	3,008,008	5,051,095	8,914,236	5,728,219	XXX	22,701,558	1.0	18,380,797	0.7	22,701,558	0
4.2 NAIC 2	775,663	3,102,652	3,393,792	3,284,113	3,092,539	XXX	13,648,759	0.6	13,815,284	0.6	0	13,648,759
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	775,663	6,110,660	8,444,888	12,198,349	8,820,758	XXX	36,350,318	1.5	32,196,081	1.3	22,701,558	13,648,759
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	30,854,967	94,288,634	52,905,850	82,416,952	101,984,904	XXX	362,451,308	15.5	305,927,901	12.5	346,917,480	15,533,828
5.2 NAIC 2	4,738,188	0	0	0	1,265,582	XXX	6,003,770	0.3	1,778,288	0.1	4,738,188	1,265,582
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	600,000	0.0	0	0
5.7 Totals	35,593,155	94,288,634	52,905,850	82,416,952	103,250,487	XXX	368,455,078	15.7	308,306,189	12.5	351,655,668	16,799,410

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	46,061,409	267,304,228	221,224,493	244,459,472	92,212,167	XXX	871,261,770	37.2	869,154,877	35.4	355,428,905	515,832,865
6.2 NAIC 2	32,145,479	153,834,010	160,473,088	270,946,031	90,917,540	XXX	708,316,147	30.2	841,557,103	34.3	358,045,802	350,270,345
6.3 NAIC 3	11,148,687	21,732,046	30,212,392	11,484,180	9,825,417	XXX	84,402,720	3.6	87,261,101	3.6	20,629,277	63,773,443
6.4 NAIC 4	6,265,891	1,000,113	4,793,696	732,732	1,568,988	XXX	14,361,420	0.6	6,398,038	0.3	9,605,720	4,755,700
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	4,660,323	0.2	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	95,621,465	443,870,396	416,703,669	527,622,414	194,524,112	XXX	1,678,342,056	71.6	1,809,031,441	73.6	743,709,703	934,632,353
7. Hybrid Securities												
7.1 NAIC 1	0	3,519,223	5,913,851	0	8,728,898	XXX	18,161,972	0.8	27,776,609	1.1	0	18,161,972
7.2 NAIC 2	2,351,397	10,490,140	14,649,335	6,513,496	67,493,344	XXX	101,497,713	4.3	96,948,553	3.9	75,442,900	26,054,812
7.3 NAIC 3	0	2,299,556	882,987	7,492,352	22,064,300	XXX	32,739,195	1.4	33,877,085	1.4	25,734,008	7,005,187
7.4 NAIC 4	0	0	0	604,220	1,496,413	XXX	2,100,633	0.1	5,299,090	0.2	2,100,633	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	2,351,397	16,308,920	21,446,172	14,610,068	99,782,955	XXX	154,499,512	6.6	163,901,336	6.7	103,277,541	51,221,971
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	338,576	0	XXX	338,576	0.0	XXX	XXX	338,576	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	338,576	0	XXX	338,576	0.0	XXX	XXX	338,576	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 85,126,432	418,880,035	304,346,212	356,857,713	213,139,689	0	1,378,350,082	58.8	XXX	XXX	823,631,818	554,718,263
11.2 NAIC 2	(d) 40,010,727	167,426,802	182,009,091	281,082,215	162,769,006	0	833,297,841	35.5	XXX	XXX	438,565,466	394,732,375
11.3 NAIC 3	(d) 11,148,687	24,031,602	31,095,378	18,976,532	31,889,717	0	117,141,915	5.0	XXX	XXX	46,363,285	70,778,630
11.4 NAIC 4	(d) 6,265,891	1,000,113	4,793,696	1,336,952	3,065,401	0	16,462,053	0.7	XXX	XXX	11,706,353	4,755,700
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	142,551,736	611,338,552	522,244,378	658,253,412	410,863,813	0	(b) 2,345,251,890	100.0	XXX	XXX	1,320,266,922	1,024,984,968
11.8 Line 11.7 as a % of Col. 7	6.1	26.1	22.3	28.1	17.5	0.0	100.0	XXX	XXX	XXX	56.3	43.7
12. Total Bonds Prior Year												
12.1 NAIC 1	130,892,728	398,849,016	315,160,974	305,452,693	210,630,152	0	XXX	XXX	1,360,985,563	55.4	829,906,647	531,078,916
12.2 NAIC 2	44,723,955	195,276,122	233,104,541	359,714,181	124,772,421	0	XXX	XXX	957,591,220	39.0	564,120,848	393,470,372
12.3 NAIC 3	1,351,854	47,593,800	48,180,551	23,361,981	650,000	0	XXX	XXX	121,138,186	4.9	64,746,421	56,391,765
12.4 NAIC 4	217,149	5,358,519	4,415,989	0	1,705,470	0	XXX	XXX	11,697,128	0.5	7,471,978	4,225,150
12.5 NAIC 5	4,523,900	32,064	42,915	61,444	0	0	XXX	XXX	(c) 4,660,323	0.2	4,660,323	0
12.6 NAIC 6	0	0	0	0	600,000	0	XXX	XXX	(c) 600,000	0.0	600,000	0
12.7 Totals	181,709,586	647,109,521	600,904,971	688,590,299	338,358,043	0	XXX	XXX	(b) 2,456,672,419	100.0	1,471,506,216	985,166,203
12.8 Line 12.7 as a % of Col. 9	7.4	26.3	24.5	28.0	13.8	0.0	XXX	XXX	100.0	XXX	59.9	40.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	47,946,842	193,356,222	185,042,099	253,048,062	144,238,594	0	823,631,818	35.1	829,906,647	33.8	823,631,818	XXX
13.2 NAIC 2	15,227,017	28,965,831	81,318,898	201,791,697	111,262,023	0	438,565,466	18.7	564,120,848	23.0	438,565,466	XXX
13.3 NAIC 3	0	9,614,602	5,707,506	10,002,961	21,038,217	0	46,363,285	2.0	64,746,421	2.6	46,363,285	XXX
13.4 NAIC 4	6,234,890	0	3,370,830	604,220	1,496,413	0	11,706,353	0.5	7,471,978	0.3	11,706,353	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	4,660,323	0.2	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	600,000	0.0	0	XXX
13.7 Totals	69,408,749	231,936,654	275,439,332	465,446,940	278,035,247	0	1,320,266,922	56.3	1,471,506,216	59.9	1,320,266,922	XXX
13.8 Line 13.7 as a % of Col. 7	5.3	17.6	20.9	35.3	21.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.0	9.9	11.7	19.8	11.9	0.0	56.3	XXX	XXX	XXX	56.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	37,179,590	225,523,813	119,304,114	103,809,651	68,901,095	0	554,718,263	23.7	531,078,916	21.6	XXX	554,718,263
14.2 NAIC 2	24,783,710	138,460,971	100,690,193	79,290,518	51,506,983	0	394,732,375	16.8	393,470,372	16.0	XXX	394,732,375
14.3 NAIC 3	11,148,687	14,417,000	25,387,873	8,973,571	10,851,500	0	70,778,630	3.0	56,391,765	2.3	XXX	70,778,630
14.4 NAIC 4	31,000	1,000,113	1,422,867	732,732	1,568,988	0	4,755,700	0.2	4,225,150	0.2	XXX	4,755,700
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	73,142,987	379,401,897	246,805,046	192,806,472	132,828,566	0	1,024,984,968	43.7	985,166,203	40.1	XXX	1,024,984,968
14.8 Line 14.7 as a % of Col. 7	7.1	37.0	24.1	18.8	13.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.1	16.2	10.5	8.2	5.7	0.0	43.7	XXX	XXX	XXX	XXX	43.7

(a) Includes $ 765,504,176 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,270,484 current year of bonds with Z designations, $ 21,226,631 prior year of bonds with Z designations and $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 0 current year of bonds with 5GI designations, $ 4,499,748 prior year of bonds with 5* or 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 19,498,705 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	3,188,534	21,178,628	188,264	0	0	XXX	24,555,426	1.0	50,791,819	2.1	24,555,426	0
1.2 Residential Mortgage-Backed Securities	4,859,162	23,925,685	16,308,888	10,571,998	8,686	XXX	55,674,418	2.4	62,120,892	2.5	55,674,418	0
1.3 Commercial Mortgage-Backed Securities	162,359	494,718	768,608	1,137,200	0	XXX	2,562,886	0.1	2,669,486	0.1	2,562,886	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	8,210,055	45,599,031	17,265,760	11,709,198	8,686	XXX	82,792,730	3.5	115,582,196	4.7	82,792,730	0
2. All Other Governments												
2.1 Issuer Obligations	0	3,204,436	5,478,039	0	0	XXX	8,682,474	0.4	6,699,636	0.3	0	8,682,474
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	3,204,436	5,478,039	0	0	XXX	8,682,474	0.4	6,699,636	0.3	0	8,682,474
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	1,956,475	0	9,357,855	4,476,816	XXX	15,791,145	0.7	20,955,540	0.9	15,791,145	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	1,956,475	0	9,357,855	4,476,816	XXX	15,791,145	0.7	20,955,540	0.9	15,791,145	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	775,663	6,110,660	8,444,888	12,198,349	8,820,758	XXX	36,350,318	1.5	32,196,081	1.3	22,701,558	13,648,759
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	775,663	6,110,660	8,444,888	12,198,349	8,820,758	XXX	36,350,318	1.5	32,196,081	1.3	22,701,558	13,648,759
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	26,932,938	65,405,014	21,783,151	40,878,721	85,038,346	XXX	240,038,171	10.2	228,444,089	9.3	237,072,588	2,965,582
5.2 Residential Mortgage-Backed Securities	7,938,720	24,553,703	19,997,173	27,975,614	10,994,332	XXX	91,459,542	3.9	71,132,792	2.9	91,459,542	0
5.3 Commercial Mortgage-Backed Securities	474,622	3,272,939	9,615,985	9,729,263	30,728	XXX	23,123,537	1.0	8,729,307	0.4	23,123,537	0
5.4 Other Loan-Backed and Structured Securities	246,875	1,056,978	1,509,541	3,833,354	7,187,080	XXX	13,833,828	0.6	0	0.0	0	13,833,828
5.5 Totals	35,593,155	94,288,634	52,905,850	82,416,952	103,250,487	XXX	368,455,078	15.7	308,306,189	12.5	351,655,668	16,799,410
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	51,230,247	137,335,939	227,225,749	482,841,345	169,319,776	XXX	1,067,953,056	45.5	1,231,084,563	50.1	611,950,916	456,002,140
6.2 Residential Mortgage-Backed Securities	10,856,061	18,335,980	11,767,948	7,212,251	1,381,400	XXX	49,553,641	2.1	62,204,586	2.5	35,067,047	14,486,594
6.3 Commercial Mortgage-Backed Securities	3,518,805	56,926,750	90,736,796	5,956,196	21,335,524	XXX	178,474,070	7.6	186,727,678	7.6	83,196,604	95,277,467
6.4 Other Loan-Backed and Structured Securities	30,016,352	231,271,728	86,973,176	31,612,622	2,487,411	XXX	382,361,289	16.3	329,014,614	13.4	13,495,137	368,866,152
6.5 Totals	95,621,465	443,870,396	416,703,669	527,622,414	194,524,112	XXX	1,678,342,056	71.6	1,809,031,441	73.6	743,709,703	934,632,353
7. Hybrid Securities												
7.1 Issuer Obligations	2,351,397	16,308,920	21,446,172	14,610,068	99,782,955	XXX	154,499,512	6.6	163,901,336	6.7	103,277,541	51,221,971
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	2,351,397	16,308,920	21,446,172	14,610,068	99,782,955	XXX	154,499,512	6.6	163,901,336	6.7	103,277,541	51,221,971
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	338,576	0	XXX	338,576	0.0	XXX	XXX	338,576	0
10.3 Totals	0	0	0	338,576	0	XXX	338,576	0.0	XXX	XXX	338,576	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	84,478,779	251,500,071	284,566,263	559,886,338	367,438,652	XXX	1,547,870,102	66.0	XXX	XXX	1,015,349,175	532,520,927
11.2 Residential Mortgage-Backed Securities	23,653,943	66,815,368	48,074,010	45,759,863	12,384,418	XXX	196,687,601	8.4	XXX	XXX	182,201,007	14,486,594
11.3 Commercial Mortgage-Backed Securities	4,155,787	60,694,407	101,121,389	16,822,659	21,366,252	XXX	204,160,493	8.7	XXX	XXX	108,883,027	95,277,467
11.4 Other Loan-Backed and Structured Securities	30,263,228	232,328,705	88,482,716	35,445,976	9,674,491	XXX	396,195,117	16.9	XXX	XXX	13,495,137	382,699,980
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	338,576	0	XXX	338,576	0.0	XXX	XXX	338,576	0
11.7 Totals	142,551,736	611,338,552	522,244,378	658,253,412	410,863,813	0	2,345,251,890	100.0	XXX	XXX	1,320,266,922	1,024,984,968
11.8 Line 11.7 as a % of Col. 7	6.1	26.1	22.3	28.1	17.5	0.0	100.0	XXX	XXX	XXX	56.3	43.7
12. Total Bonds Prior Year												
12.1 Issuer Obligations	112,423,821	298,379,668	384,467,291	628,335,771	310,466,513	XXX	XXX	XXX	1,734,073,064	70.6	1,194,654,435	539,418,629
12.2 Residential Mortgage-Backed Securities	35,953,864	100,490,499	37,133,031	20,498,847	1,382,028	XXX	XXX	XXX	195,458,270	8.0	175,830,516	19,627,754
12.3 Commercial Mortgage-Backed Securities	13,756,586	50,969,185	105,814,910	6,330,295	21,255,495	XXX	XXX	XXX	198,126,471	8.1	93,806,475	104,319,996
12.4 Other Loan-Backed and Structured Securities	19,575,315	197,270,170	73,489,738	33,425,384	5,254,007	XXX	XXX	XXX	329,014,614	13.4	7,214,791	321,799,824
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	181,709,586	647,109,521	600,904,971	688,590,299	338,358,043	0	XXX	XXX	2,456,672,419	100.0	1,471,506,216	985,166,203
12.8 Line 12.7 as a % of Col. 9	7.4	26.3	24.5	28.0	13.8	0.0	XXX	XXX	100.0	XXX	59.9	40.1
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	45,048,325	132,623,812	160,876,673	411,142,280	265,658,085	XXX	1,015,349,175	43.3	1,194,654,435	48.6	1,015,349,175	XXX
13.2 Residential Mortgage-Backed Securities	20,770,208	61,292,729	44,692,015	43,099,620	12,346,434	XXX	182,201,007	7.8	175,830,516	7.2	182,201,007	XXX
13.3 Commercial Mortgage-Backed Securities	2,975,840	25,139,352	69,870,644	10,866,463	30,728	XXX	108,883,027	4.6	93,806,475	3.8	108,883,027	XXX
13.4 Other Loan-Backed and Structured Securities	614,376	12,880,761	0	0	0	XXX	13,495,137	0.6	7,214,791	0.3	13,495,137	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	338,576	0	XXX	338,576	0.0	XXX	XXX	338,576	XXX
13.7 Totals	69,408,749	231,936,654	275,439,332	465,446,940	278,035,247	0	1,320,266,922	56.3	1,471,506,216	59.9	1,320,266,922	XXX
13.8 Line 13.7 as a % of Col. 7	5.3	17.6	20.9	35.3	21.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.0	9.9	11.7	19.8	11.9	0.0	56.3	XXX	XXX	XXX	56.3	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	39,430,454	118,876,259	123,689,591	148,744,057	101,780,567	XXX	532,520,927	22.7	539,418,629	22.0	XXX	532,520,927
14.2 Residential Mortgage-Backed Securities	2,883,734	5,522,639	3,381,994	2,660,243	37,984	XXX	14,486,594	0.6	19,627,754	0.8	XXX	14,486,594
14.3 Commercial Mortgage-Backed Securities	1,179,947	35,555,056	31,250,744	5,956,196	21,335,524	XXX	95,277,467	4.1	104,319,996	4.2	XXX	95,277,467
14.4 Other Loan-Backed and Structured Securities	29,648,852	219,447,944	88,482,716	35,445,976	9,674,491	XXX	382,699,980	16.3	321,799,824	13.1	XXX	382,699,980
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	73,142,987	379,401,897	246,805,046	192,806,472	132,828,566	0	1,024,984,968	43.7	985,166,203	40.1	XXX	1,024,984,968
14.8 Line 14.7 as a % of Col. 7	7.1	37.0	24.1	18.8	13.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.1	16.2	10.5	8.2	5.7	0.0	43.7	XXX	XXX	XXX	XXX	43.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	4,983,516	4,983,516	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	4,983,516	4,983,516	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		2,707,454
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,338,159	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	34,008	1,372,167
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(1,237,628)	
	3.2 Section 2, Column 19	(1,826,741)	(3,064,368)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		2,755,111
5.	Considerations received/(paid) on terminations, Section 2, Column 15		3,669,833
6.	Amortization:		
	6.1 Section 1, Column 19	0	
	6.2 Section 2, Column 21	0	0
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20	0	
	7.2 Section 2, Column 23	0	0
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18	0	
	8.2 Section 2, Column 20	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		100,531
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		100,531

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	100,531	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		100,531
4.	Part D, Section 1, Column 5	100,531	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	100,531	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		100,531
10.	Part D, Section 1, Column 8	100,531	
11.	Part D, Section 1, Column 9	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	68,177,463	27,070,337	36,713,295	4,393,831
2. Cost of cash equivalents acquired	942,124,890	19,494,810	902,684,374	19,945,706
3. Accrual of discount	24,141	24,141	0	0
4. Unrealized valuation increase (decrease)	110	0	100	10
5. Total gain (loss) on disposals	(117)	134	(251)	0
6. Deduct consideration received on disposals	957,871,245	26,990,717	912,780,096	18,100,432
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	52,455,242	19,598,705	26,617,422	6,239,115
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	52,455,242	19,598,705	26,617,422	6,239,115

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1050		Columbus	IN		03/01/2006	5.923	3,733,710	0	0	0	0	0	6,000,000	01/25/2006
1051		Roseville	CA		05/15/2006	6.100	995,579	0	0	0	0	0	10,500,000	10/12/2005
1148		Fort Myers	FL		06/08/2006	6.280	2,036,880	0	0	0	0	0	5,100,000	05/03/2006
1247		Indianapolis	IN		11/12/2008	6.198	4,877,439	0	0	0	0	0	7,725,000	09/26/2006
1291		Lakewood	CO		11/12/2008	6.974	2,344,305	0	10,980	0	0	0	5,480,000	01/25/2007
1377		Fort Pierce	FL		05/16/2007	5.954	2,844,573	0	0	0	0	0	4,420,000	04/04/2007
1561		Bloomington	MN		09/28/2007	5.850	1,175,489	0	0	0	0	0	15,000,000	08/30/2007
205027		Middletown	RI		04/13/1999	7.450	36,419	0	0	0	0	0	400,000	07/21/1998
205028		Middletown	RI		01/26/1999	7.450	2,209,889	0	0	0	0	0	7,525,000	07/20/1998
205055		Bluffton	SC		08/28/2001	7.750	2,611,895	0	0	0	0	0	6,265,000	06/23/2001
275014		Epping	NH		01/27/2005	6.126	2,364,857	0	0	0	0	0	17,500,000	01/20/2005
0599999. Mortgages in good standing - Commercial mortgages-all other							25,231,035	0	10,980	0	0	0	85,915,000	XXX
0899999. Total Mortgages in good standing							25,231,035	0	10,980	0	0	0	85,915,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							25,231,035	0	10,980	0	0	0	85,915,000	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1578	Woodbury	MN		11/12/2008	02/08/2018	4,627,687	0	0	0	0	0	0	4,627,687	4,627,687	0	0	0
1584	Chula Vista	CA		06/17/2008	06/01/2018	1,582,769	0	0	0	0	0	0	1,582,769	1,582,770	0	0	0
206050	Bethel	ME		03/19/1998	07/01/2018	71,348	0	0	0	0	0	0	71,348	71,348	0	0	0
206084	Salisbury	MD		09/22/1998	08/01/2018	108,638	0	0	0	0	0	0	108,638	108,638	0	0	0
206089	Grand Ledge	MI		10/27/1998	10/01/2018	128,188	0	0	0	0	0	0	128,188	128,188	0	0	0
206090	Kittery	ME		11/05/1998	12/01/2018	157,302	0	0	0	0	0	0	157,302	157,302	0	0	0
0199999. Mortgages closed by repayment						6,675,932	0	0	0	0	0	0	6,675,932	6,675,932	0	0	0
1050	Columbus	IN		03/01/2006	12/10/2018	112,607	0	0	0	0	0	0	112,607	112,607	0	0	0
1051	Roseville	CA		05/15/2006	12/01/2018	101,628	0	0	0	0	0	0	101,628	101,628	0	0	0
1148	Fort Myers	FL		06/08/2006	12/01/2018	173,839	0	0	0	0	0	0	173,839	173,839	0	0	0
1247	Indianapolis	IN		11/12/2008	12/10/2018	133,756	0	0	0	0	0	0	133,756	133,756	0	0	0
1291	Lakewood	CO		11/12/2008	12/01/2018	102,467	0	2,008	0	0	2,008	0	104,475	104,475	0	0	0
1377	Fort Pierce	FL		05/16/2007	12/01/2018	76,535	0	0	0	0	0	0	76,535	76,535	0	0	0
1561	Bloomington	MN		09/28/2007	12/01/2018	98,798	0	0	0	0	0	0	98,798	98,798	0	0	0
205027	Middletown	RI		04/13/1999	12/01/2018	23,494	0	0	0	0	0	0	23,494	23,494	0	0	0
205028	Middletown	RI		01/26/1999	12/01/2018	319,395	0	0	0	0	0	0	319,395	319,395	0	0	0
205055	Bluffton	SC		08/28/2001	12/01/2018	214,889	0	0	0	0	0	0	214,889	214,889	0	0	0
275014	Epping	NH		01/27/2005	12/01/2018	111,299	0	0	0	0	0	0	111,299	111,299	0	0	0
0299999. Mortgages with partial repayments						1,468,708	0	2,008	0	0	2,008	0	1,470,716	1,470,716	0	0	0
0599999 - Totals						8,144,640	0	2,008	0	0	2,008	0	8,146,648	8,146,648	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000789-95-8	NEW YORK LIFE INVESTMENT MANAGEMENT MEZZANINE PART			VA	New York Life Investment Management Mezz	Z	12/31/2013		68,493	5,980	5,980	(20,160)	0	0	0	0	41,474	0	0.000
000789-96-6	BLACK DIAMOND CAPITAL PARTNERS I, L.P.			VA	Black Diamond Capital Partners I, L.P.	Z	12/31/2013		171,981	629,228	629,228	136,830	0	0	0	0	(6,057)	0	0.000
000789-97-4	CYPRIUM INVESTORS III LP			VA	Cyprium Investors III LP	Z	12/31/2013		210,925	17,578	17,578	(66,847)	0	0	0	0	8,162	0	0.000
000789-99-0	CENTERFIELD CAPITAL PARTNERS, II, LP			VA	Centerfield Capital Partners, II, LP	Z	11/10/2015		11,073	72,539	72,539	23,758	0	0	0	0	1,351	0	0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated									462,472	725,325	725,325	73,581	0	0	0	0	44,930	0	XXX
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P.			DE	H2 SPECIAL OPPORTUNITIES IV L.P.		07/14/2017		2,631,188	2,469,794	2,469,794	(161,394)	0	0	0	0	(74,335)	16,118,812	0.000
000000-00-0	1370 FUND-USRA NET LEASE III LLC		NEW YORK	NY	US Realty Advisors		11/16/2017		5,849,580	5,849,580	5,849,580	0	0	0	0	0	(52,129)	14,150,420	0.000
000000-00-0	TRIDENT VII, L.P.		PALO ALTO	CA	Trident Capital VII,L.P.		12/15/2017		3,415,678	3,484,782	3,484,782	69,104	0	0	0	0	0	1,584,322	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201		04/26/2018		5,332,774	4,985,374	4,985,374	(347,400)	0	0	0	0	(18,450)	13,667,226	0.000
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.		MIAMI	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.		06/20/2018		2,334,188	2,288,595	2,334,188	0	0	0	0	0	(5,810)	8,665,812	0.000
000000-00-0	ITM 21 HOLDCO LP			DE	ITM 21 HOLDCO GP LLC		05/10/2018		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0.000
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC		09/20/2018		5,014,728	5,242,433	5,242,433	227,705	0	0	0	0	(214,458)	4,985,272	0.000
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP		10/09/2018		921,178	889,200	889,200	(31,978)	0	0	0	0	(452,526)	6,078,822	0.000
2199999. Joint Venture Interests - Other - Unaffiliated									30,499,314	30,209,758	30,255,351	(243,963)	0	0	0	0	(817,708)	65,250,686	XXX
71909V-AA-2	PHOENIX LIFE INSURANCE COMPANY			DC	Phoenix Life Insurance Company	4FE	10/23/2015		20,852,150	22,966,413	21,261,143	0	141,238	0	0	0	1,921,491	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated									20,852,150	22,966,413	21,261,143	0	141,238	0	0	0	1,921,491	0	XXX
4499999. Total - Unaffiliated									51,813,936	53,901,496	52,241,819	(170,382)	141,238	0	0	0	1,148,713	65,250,686	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									51,813,936	53,901,496	52,241,819	(170,382)	141,238	0	0	0	1,148,713	65,250,686	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P.		DE	H2 SPECIAL OPPORTUNITIES FUND IV L.P.	07/14/2017		0	510,369	0	0.000
000000-00-0	1370 FUND-USRA NET LEASE III LLC	NEW YORK	NY	VARIOUS	11/16/2017		0	4,017,669	0	0.000
000000-00-0	TRIDENT VII, L.P.	PALO ALTO	CA	VARIOUS	12/15/2017		0	2,966,340	0	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018		1,988,234	3,347,589	0	0.000
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	MIAMI	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	06/20/2018		1,151,010	1,183,178	0	0.000
000000-00-0	ITM 21 HOLDCO LP		DE	ITM 21 HOLDCO LP	05/10/2018		5,000,000	0	0	0.000
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP	09/20/2018		2,490,850	2,738,336	0	0.000
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP	10/09/2018		1,373,704	0	0	0.000
2199999. Joint Venture Interests - Other - Unaffiliated							12,003,798	14,763,481	0	XXX
4499999. Total - Unaffiliated							12,003,798	14,763,481	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							12,003,798	14,763,481	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000789-95-8	NEW YORK LIFE INVESTMENT MANAGEMENT MEZZANINE PART		VA	New York Life Investment Management Mezz	12/31/2013	12/20/2018	12,191	19,752	0	0	0	19,752	0	31,943	1,080	0	(30,863)	(30,863)	18,565
000789-97-4	CYPRIUM INVESTORS III LP		VA	Cyprium Investors III LP	12/31/2013	12/01/2018	0	0	0	0	0	0	0	0	83,466	0	83,466	83,466	0
000789-99-0	CENTERFIELD CAPITAL PARTNERS, II, LP		VA	Centerfield Capital Partners, II, LP	11/10/2015	12/13/2018	207,664	(160,525)	0	0	0	(160,525)	0	47,139	203,384	0	156,246	156,246	2,459
BGH4JQ-CD-6	GPAM PDFNI 2016 LLC INTEREST 1		US	GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0	04/12/2016	10/01/2018	8,808,411	0	0	0	0	0	0	8,808,411	9,930,603	0	1,122,192	1,122,192	92,091
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2		US	GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0	07/08/2016	10/01/2018	3,515,771	0	0	0	0	0	0	3,515,771	3,963,680	0	447,909	447,909	36,757
BGH4R3-Y5-4	GPAM PDFNI 2016 LLC INTEREST 3		US	GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0	08/26/2016	10/01/2018	2,741,238	0	0	0	0	0	0	2,741,238	3,090,472	0	349,234	349,234	28,659
BGH523-TA-3	GPAM PDFNI 2017 LLC INTEREST 4		US	GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0	05/11/2017	10/01/2018	2,399,533	0	0	0	0	0	0	2,399,533	2,705,234	0	305,701	305,701	25,087
BGH530-RN-2	GPAM PDFNI 2017 LLC INTEREST 5 - ABS		US	GUGGENHEIM PRIVATE DEBT FUND ISSUER 2.0	06/09/2017	10/01/2018	2,062,706	0	0	0	0	0	0	2,062,706	2,325,495	0	262,789	262,789	21,565
1599999. Joint Venture Interests - Common Stock - Unaffiliated							19,747,514	(140,773)	0	0	0	(140,773)	0	19,606,741	22,303,413	0	2,696,672	2,696,672	225,183
000000-00-0	1370 FUND-USRA NET LEASE III LLC	NEW YORK	NY	US Realty Advisors	11/16/2017	11/01/2018	(433,734)	0	0	0	0	0	0	150,702	150,702	0	0	0	52,129
000000-00-0	TRIDENT VII, L.P.	PALO ALTO	CA	Trident Capital VII,L.P.	12/15/2017	08/21/2018	0	0	0	0	0	0	0	98,011	98,011	0	0	0	0
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018	06/27/2018	0	0	0	0	0	0	0	3,049	3,049	0	0	0	3,049
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	12/21/2018	0	0	0	0	0	0	0	214,458	214,458	0	0	0	214,458
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	12/13/2018	0	0	0	0	0	0	0	452,526	452,526	0	0	0	452,526
000789-94-1	1998 BOOK HOLDINGS, LLC		VA	1998 Book Holdings, LLC	09/30/2014	09/30/2018	64,924	(64,923)	0	0	0	(64,923)	0	1	54,869	0	54,868	54,868	10,055
2199999. Joint Venture Interests - Other - Unaffiliated							(368,810)	(64,923)	0	0	0	(64,923)	0	918,747	973,615	0	54,868	54,868	732,217
4499999. Total - Unaffiliated							19,378,704	(205,696)	0	0	0	(205,696)	0	20,525,489	23,277,028	0	2,751,540	2,751,540	957,400
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							19,378,704	(205,696)	0	0	0	(205,696)	0	20,525,489	23,277,028	0	2,751,540	2,751,540	957,400

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FB-9	UNITED STATES TREASURY				1	36,225	127.0508	44,468	35,000	35,620	0	(52)	0	0	6.125	5.866	MN	278	2,144	11/30/1999	11/15/2027
912810-FB-9	UNITED STATES TREASURY	SD			1	155,250	127.0508	190,576	150,000	152,644	0	(222)	0	0	6.125	5.867	MN	1,193	9,188	11/30/1999	11/15/2027
912828-4D-9	UNITED STATES TREASURY				1	124,507	100.0117	125,015	125,000	124,577	0	82	0	0	2.500	2.585	MS	798	1,563	03/29/2018	03/31/2023
912828-4D-9	UNITED STATES TREASURY	SD			1	2,863,657	100.0117	2,875,336	2,875,000	2,865,312	0	1,642	0	0	2.500	2.584	MS	18,364	35,938	03/29/2018	03/31/2023
912828-4S-6	UNITED STATES TREASURY	SD			1	7,480,371	101.0898	7,581,735	7,500,000	7,482,618	0	2,246	0	0	2.750	2.806	MN	18,132	103,125	06/11/2018	05/31/2023
912828-4U-1	UNITED STATES TREASURY				1	948,414	100.5195	970,013	965,000	949,116	0	712	0	0	2.625	3.019	JD	70	12,666	10/16/2018	06/30/2023
912828-4U-1	UNITED STATES TREASURY	SD			1	24,570	100.5195	25,130	25,000	24,589	0	8	0	0	2.625	3.019	JD	2	328	10/16/2018	06/30/2023
912828-G6-1	UNITED STATES TREASURY				1	24,873	98.9688	24,742	25,000	24,976	0	3	0	0	1.500	1.606	MN	33	192	12/03/2014	11/30/2019
912828-G6-1	UNITED STATES TREASURY	SD			1	910,354	98.9688	905,565	915,000	914,124	0	969	0	0	1.500	1.606	MN	1,207	16,158	12/03/2014	11/30/2019
912828-J8-4	UNITED STATES TREASURY				1	180,408	98.5312	177,356	180,000	180,106	0	(84)	0	0	1.375	1.327	MS	632	2,475	04/24/2015	03/31/2020
912828-J8-4	UNITED STATES TREASURY	SD			1	2,826,389	98.5312	2,778,580	2,820,000	2,821,656	0	(1,311)	0	0	1.375	1.327	MS	9,907	38,775	04/24/2015	03/31/2020
912828-KQ-2	UNITED STATES TREASURY				1	192,516	100.2227	200,445	200,000	199,672	0	873	0	0	3.125	3.576	MN	811	6,250	07/17/2009	05/15/2019
912828-KQ-2	UNITED STATES TREASURY	SD			1	50,012	100.2227	50,111	50,000	50,001	0	(2)	0	0	3.125	3.121	MN	203	1,563	01/21/2011	05/15/2019
912828-L3-2	UNITED STATES TREASURY				1	2,862,563	98.1133	2,825,663	2,880,000	2,874,083	0	3,462	0	0	1.375	1.501	FA	13,455	38,885	08/31/2015	08/31/2020
912828-L3-2	UNITED STATES TREASURY	SD			1	119,273	98.1133	117,736	120,000	119,753	0	200	0	0	1.375	1.501	FA	561	2,365	08/31/2015	08/31/2020
912828-MP-2	UNITED STATES TREASURY	SD			1	125,889	101.0859	126,357	125,000	125,127	0	(109)	0	0	3.625	3.532	FA	1,712	4,531	02/09/2011	02/15/2020
912828-PX-2	UNITED STATES TREASURY				1	441,420	102.3125	434,828	425,000	429,018	0	(2,040)	0	0	3.625	3.161	FA	5,819	17,702	05/17/2011	02/15/2021
912828-PX-2	UNITED STATES TREASURY	SD			1	77,883	102.3125	76,734	75,000	75,706	0	(78)	0	0	3.625	3.162	FA	1,027	423	05/09/2011	02/15/2021
912828-RR-3	UNITED STATES TREASURY	SD			1	112,938	98.7070	111,539	113,000	112,982	0	6	0	0	2.000	2.006	MN	293	2,260	01/04/2012	11/15/2021
912828-VB-3	UNITED STATES TREASURY				1	244,526	96.8984	247,091	255,000	250,106	0	1,055	0	0	1.750	2.213	MN	579	4,463	06/12/2013	05/15/2023
912828-VB-3	UNITED STATES TREASURY	SD			1	235,086	96.8984	237,401	245,000	238,046	0	551	0	0	1.750	2.288	MN	557	4,288	06/12/2013	05/15/2023
912828-WB-9	UNITED STATES TREASURY				1	477,765	98.1250	466,094	475,000	476,839	0	(547)	0	0	1.875	1.752	MS	2,276	8,906	04/17/2017	03/31/2022
912828-WB-9	UNITED STATES TREASURY	SD			1	1,533,876	98.1250	1,496,406	1,525,000	1,530,910	0	(1,755)	0	0	1.875	1.752	MS	7,306	28,594	04/17/2017	03/31/2022
912828-XE-5	UNITED STATES TREASURY	SD			1	493,457	98.5312	492,656	500,000	498,084	0	1,329	0	0	1.500	1.776	MN	659	11,025	06/10/2015	05/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						22,542,221	XXX	22,581,578	22,603,000	22,555,665	0	6,939	0	0	XXX	XXX	XXX	85,873	353,804	XXX	XXX
36203C-J8-6	GN 345087 - RMBS			4	1	54,908	107.6929	60,493	56,171	55,488	0	31	0	0	6.500	7.147	MON	304	3,742	11/29/1995	12/15/2023
36203K-HN-7	GN 351337 - RMBS			4	1	9,114	107.6929	9,914	9,206	9,143	0	3	0	0	6.500	6.924	MON	50	616	11/29/1993	12/15/2023
36203L-6J-6	GN 352873 - RMBS			4	1	12,081	101.7692	12,423	12,207	12,116	0	7	0	0	7.000	7.347	MON	71	865	03/10/1994	03/15/2024
36203P-C3-5	GN 354790 - RMBS			4	1	48,385	107.6929	54,759	50,848	49,897	0	124	0	0	6.500	7.498	MON	275	3,369	03/09/1994	04/15/2024
36204J-CS-3	GN 370981 - RMBS			4	1	10,517	107.2843	11,632	10,842	10,676	0	31	0	0	6.000	6.781	MON	54	659	12/20/1993	12/15/2023
36205F-UU-5	GN 389495 - RMBS			4	1	52,313	107.6929	59,479	55,230	54,349	0	137	0	0	6.500	7.297	MON	299	3,638	03/11/1994	04/15/2024
36206F-YV-8	GN 410324 - RMBS			4	1	38,494	106.3764	41,698	39,198	38,821	0	(36)	0	0	7.500	7.919	MON	245	3,010	05/30/1996	03/15/2026
36206F-ZZ-8	GN 410360 - RMBS			4	1	20,153	100.1492	20,214	20,184	20,070	0	(55)	0	0	8.000	8.377	MON	135	1,777	09/05/1996	09/15/2026
36209C-N9-3	GN 467616 - RMBS			4	1	10,973	107.6929	11,547	10,722	10,795	0	(12)	0	0	6.500	6.153	MON	58	704	11/12/2008	01/15/2028
36210F-PC-4	GN 491019 - RMBS			4	1	51,655	107.6929	54,355	50,472	51,048	0	(44)	0	0	6.500	6.073	MON	273	3,302	11/12/2008	12/15/2028
36224L-SH-1	GN 331820 - RMBS			4	1	2,967	100.1081	2,949	2,946	2,938	0	(5)	0	0	7.500	7.605	MON	18	229	10/19/1992	11/15/2022
36225A-DZ-0	GN 780120 - RMBS			4	1	9,219	100.2378	8,780	8,759	8,771	0	(34)	0	0	9.500	9.006	MON	69	880	03/22/1995	12/15/2021
38374T-C2-8	GNR 0931C PT - CMO/RMBS			4	1	781,606	101.2403	792,291	782,584	760,153	0	(7,979)	0	0	3.698	3.853	MON	2,412	29,592	05/14/2009	05/20/2039
38374T-RW-6	GNR 0922B MT - CMO/RMBS			4	1	354,303	99.7021	353,468	354,524	354,459	0	2	0	0	3.278	3.122	MON	969	11,939	04/27/2009	04/20/2038
38374T-SG-0	GNR 0926C CB - CMO/RMBS			4	1	1,421,370	106.5641	1,514,670	1,421,370	1,421,370	0	0	0	0	4.500	4.501	MON	5,330	64,968	04/03/2009	04/16/2039
38374U-NM-9	GNR 0929D PB - CMO/RMBS			4	1	2,949,332	106.3327	3,138,310	2,951,407	2,946,415	0	(772)	0	0	4.750	4.778	MON	11,683	142,550	11/10/2009	05/20/2039
38374V-H9-3	GNR 0959 PZ - CMO/RMBS			4	1	1,879,783	105.4265	2,036,505	1,931,683	1,904,876	0	(2,196)	0	0	5.000	5.326	MON	8,049	96,534	08/04/2009	07/20/2039
38376C-L5-6	GNR 0976K JM - CMO/RMBS			4	1	601,513	103.5505	623,795	602,407	600,160	0	(400)	0	0	4.750	4.825	MON	2,385	29,076	09/18/2009	09/20/2039
38376C-M9-7	GNR 0976K NQ - CMO/RMBS			4	1	1,505,547	103.0286	1,551,629	1,506,017	1,502,145	0	(846)	0	0	4.600	4.648	MON	5,773	70,394	10/02/2009	09/20/2039
38376C-N2-1	GNR 0976K NT - CMO/RMBS			4	1	2,405,110	103.3918	2,491,356	2,409,628	2,399,362	0	(1,579)	0	0	4.700	4.787	MON	9,438	115,079	10/20/2009	09/20/2039
38376C-N6-2	GNR 0992A CP - CMO/RMBS			4	1	991,250	113.7734	1,137,734	1,000,000	993,117	0	113	0	0	5.000	5.102	MON	4,167	50,000	12/23/2009	10/20/2039
38376C-XK-0	GNR 0979B PE - CMO/RMBS			4	1	14,733,398	104.2916	15,643,733	15,000,000	14,857,078	0	12,968	0	0	4.500	4.685	MON	56,250	675,000	10/22/2009	09/20/2039
38376E-HU-2	GNR 0988D AW - CMO/RMBS			4	1	1,992,500	105.6009	2,112,018	2,000,000	1,992,977	0	(45)	0	0	4.750	4.813	MON	7,917	95,000	11/10/2009	10/20/2039
38376J-EQ-3	GNR 09106F PE - CMO/RMBS			4	1	5,978,750	104.7575	6,285,451	6,000,000	5,981,262	0	(12)	0	0	4.500	4.557	MON	22,500	270,000	12/02/2009	11/20/2039
38376J-JV-7	GNR 09104D XZ - CMO/RMBS			4	1	2,047,376	106.2001	2,174,316	2,047,376	2,043,415	0	(1,163)	0	0	5.000	5.036	MON	8,531	102,243	11/24/2009	11/20/2039
38376J-YD-0	GNR 09103C DY - CMO/RMBS			4	1	12,826,056	105.9439	13,915,640	13,134,909	12,947,963	0	(21,605)	0	0	4.500	4.816	MON	49,256	600,591	12/08/2009	11/20/2039
38376K-AP-6	GNR 0993B UZ - CMO/RMBS			4	1	940,694	105.7752	1,004,162	949,336	943,708	0	(730)	0	0	5.000	5.130	MON	3,956	47,443	10/20/2009	10/20/2039
38376K-EU-1	GNR 0993K DZ - CMO/RMBS			4	1	1,703,074	105.6279	1,821,590	1,724,534	1,711,305	0	(1,459)	0	0	5.000	5.174	MON	7,186	86,340	12/04/2009	07/20/2039
38376P-MF-4	GNR 09118C WP - CMO/RMBS			4	1	1,986,250	104.3195	2,086,390	2,000,000	1,990,542	0	391	0	0	4.500	4.587	MON	7,500	90,000	12/02/2009	12/20/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						55,418,689	XXX	59,031,301	56,142,562	55,674,418	0	(25,166)	0	0	XXX	XXX	XXX	215,151	2,599,542	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38376G-CV-0	GNR 09115 D - CMBS			4	1	2,562,886	100.9064	2,586,116	2,562,886	2,562,886	0	0	0	0	4.661	4.625	MON	9,956	119,853	12/10/2009	01/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						2,562,886	XXX	2,586,116	2,562,886	2,562,886	0	0	0	0	XXX	XXX	XXX	9,956	119,853	XXX	XXX
0599999. Total - U.S. Government Bonds						80,523,796	XXX	84,198,995	81,308,447	80,792,969	0	(18,227)	0	0	XXX	XXX	XXX	310,980	3,073,199	XXX	XXX
00830Y-AA-9	AFRICA FINANCE CORP		C		1FE	3,215,020	98.8918	3,164,538	3,200,000	3,204,436	0	(3,208)	0	0	4.375	4.266	AO	24,111	140,000	06/09/2015	04/29/2020
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIOR SNC		C	1	2FE	3,490,165	95.5010	3,342,535	3,500,000	3,492,876	0	883	0	0	4.375	4.410	AO	32,752	153,125	10/06/2015	10/14/2025
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1FE	1,985,100	101.6250	2,032,500	2,000,000	1,985,163	0	63	0	0	4.750	4.844	FA	10,819	0	11/15/2018	02/15/2029
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						8,690,285	XXX	8,539,573	8,700,000	8,682,474	0	(2,262)	0	0	XXX	XXX	XXX	67,682	293,125	XXX	XXX
1099999. Total - All Other Government Bonds						8,690,285	XXX	8,539,573	8,700,000	8,682,474	0	(2,262)	0	0	XXX	XXX	XXX	67,682	293,125	XXX	XXX
13063A-5E-0	CALIFORNIA ST			1	1FE	6,033,469	136.2730	5,757,534	4,225,000	5,800,567	0	(72,707)	0	0	7.500	4.170	AO	79,219	316,875	08/18/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST			1	1FE	4,123,928	143.2550	3,939,513	2,750,000	3,976,816	0	(37,646)	0	0	7.550	4.244	AO	51,906	207,625	10/24/2014	04/01/2039
452152-FP-1	ILLINOIS ST				1FE	499,205	105.5310	527,655	500,000	499,281	0	33	0	0	5.100	5.114	JD	2,125	25,500	11/16/2016	06/01/2033
452152-ZB-0	ILLINOIS ST			1	1FE	3,064,170	108.5250	3,255,750	3,000,000	3,058,006	0	(1,576)	0	0	5.650	5.489	JD	14,125	169,500	07/17/2014	12/01/2038
74514L-D2-0	PUERTO RICO COMWLTH			2	1FE	1,949,840	105.3310	2,106,620	2,000,000	1,956,475	0	1,626	0	0	5.000	0.000	JJ	0	100,000	09/05/2014	07/01/2035
74514L-VT-1	PUERTO RICO COMWLTH			2	1FE	500,000	103.1090	515,545	500,000	500,000	0	0	0	0	5.250	0.000	JJ	0	26,250	08/28/2014	07/01/2030
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						16,170,612	XXX	16,102,617	12,975,000	15,791,145	0	(110,270)	0	0	XXX	XXX	XXX	147,375	845,750	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						16,170,612	XXX	16,102,617	12,975,000	15,791,145	0	(110,270)	0	0	XXX	XXX	XXX	147,375	845,750	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF			2	1FE	2,885,940	99.7170	2,991,510	3,000,000	2,886,667	0	727	0	0	3.820	4.102	FA	47,750	0	10/29/2018	08/01/2038
05914F-E7-1	BALTIMORE CNTY MD			1	1FE	1,714,790	89.4390	1,520,463	1,700,000	1,700,000	0	0	0	0	3.303	3.256	JJ	28,076	56,151	10/07/2016	07/01/2046
144393-MA-0	CARPINTERIA CALIF UNI SCH DIST			2	1FE	2,027,260	104.2020	2,084,040	2,000,000	2,026,917	0	(343)	0	0	4.000	3.831	FA	11,778	0	11/13/2018	08/01/2039
144393-MC-6	CARPINTERIA CALIF UNI SCH DIST			2	1FE	2,019,160	103.7890	2,075,780	2,000,000	2,018,905	0	(255)	0	0	4.000	3.881	FA	11,778	0	11/13/2018	08/01/2041
19428U-CU-9	COLLEGE OF THE SEQUOIAS TULARE AREA IMPT			2	1FE	600,363	66.9340	823,288	1,230,000	696,076	0	22,627	0	0	0.000	5.161	FA	0	0	10/07/2014	08/01/2042
232769-DZ-9	CYPRESS-FAIRBANKS TEX INDPT SCH DIST			2	1FE	1,005,330	102.3780	1,023,780	1,000,000	1,005,274	0	(56)	0	0	4.000	3.931	FA	10,000	0	11/15/2018	02/15/2043
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1FE	1,014,800	106.8260	1,068,260	1,000,000	1,004,022	0	(1,722)	0	0	6.450	6.245	FA	24,367	64,500	11/16/2010	02/15/2035
235308-RA-3	DALLAS TEX INDPT SCH DIST	C		2	1FE	1,014,800	106.8260	1,068,260	1,000,000	1,003,986	0	(1,707)	0	0	6.450	6.246	FA	24,367	64,500	11/16/2010	02/15/2035
251129-5D-0	DETROIT MICH CITY SCH DIST			1	1FE	1,029,951	137.6220	1,100,976	800,000	1,009,289	0	(5,437)	0	0	7.747	5.579	MN	10,329	61,976	11/06/2014	05/01/2039
445638-AA-3	HUNT MH BORROWER LLC FEE			2,5	2PL	3,987,995	101.5180	4,048,533	3,987,995	3,987,995	0	0	0	0	6.000	6.000	JD	6,647	240,679	02/22/2016	12/21/2048
446222-SZ-5	HUNTINGTON BEACH CALIF UN HIGH SCH DIST	@			1FE	738,876	65.3580	784,296	1,200,000	742,642	0	3,766	0	0	0.000	3.850	N/A	0	0	11/08/2018	08/01/2031
50207#-AA-0	LMH FEE			2,5	2PL	9,660,765	103.1010	9,960,345	9,660,765	9,660,765	0	0	0	0	5.900	5.900	JD	15,833	573,508	05/21/2015	06/21/2048
542433-GX-9	LONG BEACH CALIF UNI SCH DIST	@			1FE	647,120	69.3210	693,210	1,000,000	650,267	0	3,147	0	0	0.000	3.750	N/A	0	0	11/09/2018	08/01/2030
542433-GY-7	LONG BEACH CALIF UNI SCH DIST	@			1FE	664,609	66.0900	707,163	1,070,000	667,936	0	3,327	0	0	0.000	3.780	N/A	0	0	11/08/2018	08/01/2031
542433-GZ-4	LONG BEACH CALIF UNI SCH DIST	@			1FE	849,835	63.0170	901,143	1,430,000	854,144	0	4,310	0	0	0.000	3.830	N/A	0	0	11/08/2018	08/01/2032
542433-QF-7	LONG BEACH CALIF UNI SCH DIST	@		3	1FE	517,060	63.7640	637,640	1,000,000	603,775	0	23,731	0	0	0.000	4.050	N/A	0	0	02/10/2015	08/01/2031
64966J-AR-7	NEW YORK N Y			1	1FE	1,295,850	125.8710	1,258,710	1,000,000	1,260,400	0	(8,820)	0	0	6.271	4.253	JD	5,226	62,710	09/04/2014	12/01/2037
692020-WB-2	OXNARD CALIF SCH DIST	@			1FE	278,470	59.5360	297,680	500,000	279,959	0	1,489	0	0	0.000	4.040	N/A	0	0	11/08/2018	07/01/2033
758449-PB-2	REEDY CREEK IMPT DIST FLA	C		2	1FE	1,000,000	109.5460	1,095,460	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	4,167	50,000	08/15/2013	06/01/2038
777849-SZ-4	ROSEVILLE CALIF JT UN HIGH SCH DIST	@		3	1FE	718,170	49.3050	739,575	1,500,000	719,755	0	1,585	0	0	0.000	4.220	N/A	0	0	11/30/2018	08/01/2036
777849-TC-4	ROSEVILLE CALIF JT UN HIGH SCH DIST	@		3	1FE	558,653	42.1250	570,794	1,355,000	559,920	0	1,267	0	0	0.000	4.340	N/A	0	0	11/30/2018	08/01/2039
797355-M7-6	SAN DIEGO CALIF UNI SCH DIST	@			1FE	213,175	50.8530	259,350	510,000	248,691	0	9,470	0	0	0.000	3.920	N/A	0	0	01/07/2015	07/01/2037
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST	@			1FE	182,795	44.2440	221,220	500,000	213,832	0	8,283	0	0	0.000	3.990	N/A	0	0	01/07/2015	07/01/2040
797355-N4-2	SAN DIEGO CALIF UNI SCH DIST	@			1FE	167,550	40.7280	203,640	500,000	196,227	0	7,657	0	0	0.000	4.020	N/A	0	0	01/07/2015	07/01/2042
797355-N5-9	SAN DIEGO CALIF UNI SCH DIST	@			1FE	321,120	39.1070	391,070	1,000,000	376,229	0	14,716	0	0	0.000	4.030	N/A	0	0	01/07/2015	07/01/2043
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST	@			1FE	538,423	37.5420	656,985	1,750,000	631,069	0	24,744	0	0	0.000	4.040	N/A	0	0	01/07/2015	07/01/2044
797355-N8-3	SAN DIEGO CALIF UNI SCH DIST	@			1FE	294,730	36.0330	360,330	1,000,000	345,578	0	13,582	0	0	0.000	4.050	N/A	0	0	01/07/2015	07/01/2045
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						35,947,589	XXX	37,543,501	43,693,759	36,350,318	0	126,086	0	0	XXX	XXX	XXX	200,316	1,174,024	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						35,947,589	XXX	37,543,501	43,693,759	36,350,318	0	126,086	0	0	XXX	XXX	XXX	200,316	1,174,024	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1FE	483,225	105.9820	529,910	500,000	484,253	0	217	0	0	5.250	5.467	FA	9,917	26,250	01/24/2014	02/15/2048
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1FE	2,007,200	119.5800	2,391,600	2,000,000	2,005,232	0	(327)	0	0	6.600	6.566	AO	33,000	132,000	11/12/2008	10/01/2029
011903-BU-4	ALASKA INDL DEV & EXPT AUTH REV			2	2FE	2,849,460	100.2260	3,006,780	3,000,000	2,888,392	0	4,139	0	0	5.300	5.654	MS	53,000	159,000	02/26/2007	03/01/2035
011903-BU-4	ALASKA INDL DEV & EXPT AUTH REV	C		2	2FE	1,805,820	100.2260	2,004,520	2,000,000	1,849,796	0	5,372	0	0	5.300	6.034	MS	35,333	106,000	11/12/2008	03/01/2035
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1FE	2,091,450	138.0660	2,070,990	1,500,000	1,994,640	0	(24,527)	0	0	7.734	4.544	FA	43,826	116,010	09/30/2014	02/15/2033
040484-DY-0	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			2	1FE	2,000,000	104.9440	2,098,880	2,000,000	2,000,000	0	0	0	0	6.643	6.642	FA	55,358	132,860	06/16/2010	08/01/2044
04048R-DT-0	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			1	1FE	2,000,000	126.1700	2,523,400	2,000,000	2,000,000	0	0	0	0	6.304	6.304	JJ	63,040	126,080	03/30/2010	07/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
052476-XE-3	AUSTIN TEX WTR & WASTEWATER SYS REV			1	1FE	4,500,000	128.1620	5,767,290	4,500,000	4,500,000	0	0	0	0	6.018	6.017	MN	34,604	270,810	11/18/2010	11/15/2040
052476-XE-3	AUSTIN TEX WTR & WASTEWATER SYS REV	C		1	1FE	1,000,000	128.1620	1,281,620	1,000,000	1,000,000	0	0	0	0	6.018	6.017	MN	7,690	60,180	11/18/2010	11/15/2040
088518-CL-7	BEXAR CNTY TEX REV			1	1FE	2,610,075	122.1960	3,054,900	2,500,000	2,578,841	0	(3,480)	0	0	6.980	6.625	FA	65,922	174,500	09/16/2008	08/15/2032
18085P-MT-8	CLARK CNTY NEV ARPT REV			1	1FE	6,399,700	142.4320	8,189,840	5,750,000	6,351,307	0	(10,959)	0	0	6.820	5.996	JJ	196,075	392,150	04/30/2015	07/01/2045
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	1,004,570	102.7100	1,027,100	1,000,000	1,004,528	0	(42)	0	0	4.000	3.941	MS	2,778	0	11/21/2018	03/15/2039
249182-GR-1	DENVER COLO CITY & CNTY ARPT REV	C		2	1FE	986,150	108.8100	1,088,100	1,000,000	988,683	0	498	0	0	5.000	5.110	MN	6,389	50,000	08/22/2013	11/15/2033
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV			2	1FE	1,118,130	112.6460	1,126,460	1,000,000	1,117,612	0	(518)	0	0	5.000	3.580	JD	4,167	0	12/11/2018	12/01/2038
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1FE	4,264,925	118.7050	4,154,675	3,500,000	4,163,118	0	(29,394)	0	0	5.591	3.973	JD	16,307	195,685	05/05/2015	12/01/2034
262633-PG-9	DU PAGE CNTY ILL			1	1FE	5,000,000	120.5150	6,025,750	5,000,000	5,000,000	0	0	0	0	5.852	5.852	JJ	146,300	292,600	10/26/2010	01/01/2035
3130A3-SM-2	FEDERAL HOME LOAN BANKS			1		2,999,250	102.1717	3,065,151	3,000,000	2,999,419	0	44	0	0	3.500	3.502	MS	31,208	105,000	09/16/2014	09/14/2029
3130A7-ZR-9	FEDERAL HOME LOAN BANKS			2	1	982,528	91.7401	1,018,315	1,110,000	983,190	0	662	0	0	3.090	4.009	MN	4,287	17,150	11/14/2018	05/16/2036
3130A8-GX-5	FEDERAL HOME LOAN BANKS			2	1	1,770,400	89.7546	1,795,092	2,000,000	1,770,888	0	488	0	0	3.000	3.912	JD	2,500	30,000	12/12/2018	06/16/2036
3130AC-N9-1	FEDERAL HOME LOAN BANKS			2	1	999,500	96.1063	961,063	1,000,000	999,541	0	35	0	0	3.130	3.135	AO	5,304	31,300	10/16/2017	10/30/2029
3130AD-JG-8	FEDERAL HOME LOAN BANKS			2	1	1,198,200	97.5477	1,170,572	1,200,000	1,198,283	0	83	0	0	3.500	3.513	JJ	17,967	20,650	01/24/2018	01/27/2033
3130AF-CX-3	FEDERAL HOME LOAN BANKS			2	1	991,750	101.0900	1,010,900	1,000,000	991,790	0	40	0	0	4.170	4.239	MN	4,865	0	11/09/2018	11/19/2035
3130AF-F4-4	FEDERAL HOME LOAN BANKS			2	1	1,999,000	100.1141	2,002,282	2,000,000	1,999,004	0	4	0	0	4.650	4.654	MN	11,883	0	11/09/2018	11/15/2038
3130AF-FY-8	FEDERAL HOME LOAN BANKS			2	1	2,000,000	101.0659	2,021,318	2,000,000	2,000,000	0	0	0	0	4.050	4.050	MN	7,875	0	11/14/2018	11/26/2030
3130AF-GQ-4	FEDERAL HOME LOAN BANKS			2	1	4,500,000	101.5241	4,568,585	4,500,000	4,500,000	0	0	0	0	4.000	4.000	MN	16,500	0	11/27/2018	11/28/2033
31331Y-FQ-8	FEDERAL FARM CREDIT BANKS				1	35,910	108.9698	38,139	35,000	35,332	0	(75)	0	0	5.125	4.856	MN	164	1,794	07/17/2009	11/28/2022
3133EJ-V2-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1	2,000,000	102.1705	2,043,410	2,000,000	2,000,000	0	0	0	0	4.070	4.070	MN	9,044	0	11/14/2018	11/21/2033
3133M4-YM-9	FEDERAL HOME LOAN BANKS				1	288,850	122.6752	325,089	265,000	279,908	0	(1,172)	0	0	6.005	5.250	JJ	6,763	15,913	07/17/2009	07/28/2028
343136-L7-0	FLORIDA ST TPK AUTH TPK REV	C		2	1FE	996,170	101.9180	1,019,180	1,000,000	996,802	0	70	0	0	6.800	6.829	JJ	34,000	68,000	06/26/2009	07/01/2039
362848-RA-3	GAINESVILLE FLA UTILS SYS REV	C		1	1FE	1,000,000	127.2380	1,272,380	1,000,000	1,000,000	0	0	0	0	6.024	6.023	AO	15,060	60,240	11/10/2010	10/01/2040
413890-EN-0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	@		3	1FE	496,575	33.3070	499,605	1,500,000	579,468	0	36,987	0	0	0.000	4.119	N/A	0	0	09/30/2016	11/15/2043
432347-LS-9	HILLSBOROUGH CNTY FLA UTIL REV			2	1FE	4,707,500	103.7630	5,188,150	5,000,000	4,755,560	0	7,024	0	0	5.550	5.990	FA	115,625	277,500	11/09/2010	08/01/2037
432347-LU-4	HILLSBOROUGH CNTY FLA UTIL REV			1,2	1FE	979,210	104.1840	1,041,840	1,000,000	981,968	0	401	0	0	5.850	6.000	FA	24,375	58,500	10/21/2010	08/01/2040
438701-RH-9	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			2	1FE	8,000,000	104.7240	8,377,920	8,000,000	8,000,000	0	0	0	0	6.121	6.121	JJ	244,840	489,680	10/27/2010	07/01/2040
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1FE	1,216,800	122.5970	1,225,970	1,000,000	1,184,817	0	(7,994)	0	0	5.851	4.242	JD	4,876	58,510	09/12/2014	12/01/2034
47770V-AK-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	C		2	1FE	986,070	108.7720	1,087,720	1,000,000	987,926	0	370	0	0	5.000	5.100	JJ	25,000	50,000	08/14/2013	01/01/2038
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1FE	468,200	106.7230	533,615	500,000	469,585	0	197	0	0	4.532	5.172	JJ	11,330	22,660	08/27/2013	01/01/2035
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV			1	1FE	1,000,000	115.1250	1,151,250	1,000,000	1,000,000	0	0	0	0	5.722	5.722	JJ	28,610	57,220	06/17/2010	07/01/2030
499815-KD-9	KNOXVILLE TENN WASTE WTR SYS REV			2	1FE	1,000,000	110.6410	1,106,410	1,000,000	1,000,000	0	0	0	0	6.100	6.099	AO	15,250	61,000	11/30/2010	04/01/2040
499815-KD-9	KNOXVILLE TENN WASTE WTR SYS REV	C		2	1FE	1,000,000	110.6410	1,106,410	1,000,000	1,000,000	0	0	0	0	6.100	6.099	AO	15,250	61,000	11/30/2010	04/01/2040
517840-W2-6	LAS VEGAS VALLEY NEV WTR DIST			1	1FE	986,790	123.9230	1,239,230	1,000,000	988,806	0	265	0	0	5.700	5.792	MS	19,000	57,000	05/26/2010	03/01/2040
523520-BY-9	LEE CNTY FLA TOURIST DEV TAX REV			1,2	1FE	4,000,000	104.7390	4,189,560	4,000,000	4,000,000	0	0	0	0	6.289	6.288	AO	62,890	251,560	09/23/2010	10/01/2040
54243R-AF-1	LONG BEACH CALIF REV			2	1FE	1,700,000	100.1400	1,702,380	1,700,000	1,700,000	0	0	0	0	7.282	7.280	MN	20,632	123,794	10/21/2010	11/01/2030
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1FE	232,097	138.6630	228,794	165,000	229,568	0	(1,323)	0	0	6.574	4.131	JJ	5,424	10,847	01/12/2017	07/01/2045
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1FE	10,297,965	120.4990	12,230,649	10,150,000	10,282,176	0	(3,938)	0	0	5.735	5.621	JD	48,509	582,103	09/25/2014	06/01/2039
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	C		1	1FE	1,000,000	120.4990	1,204,990	1,000,000	1,000,000	0	0	0	0	5.735	5.735	JD	4,779	57,350	11/05/2010	06/01/2039
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1FE	974,360	125.2720	1,252,720	1,000,000	978,096	0	485	0	0	5.980	6.166	MN	7,641	59,800	04/01/2010	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1FE	1,000,000	133.3440	1,333,440	1,000,000	1,000,000	0	0	0	0	6.250	6.249	MN	7,986	62,500	11/17/2010	05/15/2043
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D	C		1	1FE	1,000,000	133.3440	1,333,440	1,000,000	1,000,000	0	0	0	0	6.250	6.249	MN	7,986	62,500	11/17/2010	05/15/2043
54659L-AR-5	LOUISVILLE & JEFFERSON CNTY KY METRO GOV	C		2	1FE	1,019,490	112.4660	1,124,660	1,000,000	1,010,487	0	(1,913)	0	0	5.250	4.999	AO	13,125	52,500	09/11/2013	10/01/2026
54659L-AS-3	LOUISVILLE & JEFFERSON CNTY KY METRO GOV	C		2	1FE	982,210	110.6910	1,106,910	1,000,000	987,529	0	1,102	0	0	5.000	5.179	AO	12,500	50,000	09/11/2013	10/01/2027
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ	C		1	1FE	1,000,000	116.7910	1,167,910	1,000,000	1,000,000	0	0	0	0	5.788	5.788	JJ	28,940	57,880	12/10/2009	07/01/2029
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY			2	1FE	1,500,000	100.5760	1,508,640	1,500,000	1,500,000	0	0	0	0	4.621	4.621	JD	8,857	0	10/30/2018	12/01/2038
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY			2	1FE	3,550,000	101.2940	3,595,937	3,550,000	3,550,000	0	0	0	0	4.614	4.614	JD	13,650	163,797	03/18/2015	12/01/2053
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV			2	1FE	1,102,170	111.4610	1,114,610	1,000,000	1,101,599	0	(571)	0	0	5.000	3.590	JD	4,167	0	12/10/2018	06/01/2042
590545-SP-5	MESA ARIZ UTIL SYS REV			2	1FE	1,007,420	105.1150	1,051,150	1,000,000	1,001,435	0	(888)	0	0	6.100	5.999	JJ	30,500	61,000	05/20/2010	07/01/2034
592125-AA-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1FE	6,203,424	135.3260	8,187,223	6,050,000	6,185,459	0	(2,035)	0	0	7.431	7.234	JJ	224,788	449,576	07/08/2010	07/01/2043
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	3,384,363	128.7440	3,218,600	2,500,000	3,301,996	0	(23,361)	0	0	6.648	4.303	MN	21,237	166,200	05/01/2015	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	3,864,590	128.9380	3,610,264	2,800,000	3,768,842	0	(26,473)	0	0	6.687	4.243	MN	23,925	187,236	03/04/2015	11/15/2040
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	2,137,880	34.0400	3,233,800	9,500,000	2,636,796	0	128,036	0	0	0.000	5.040	N/A	0	0	10/08/2014	10/01/2044
59334P-DA-2	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA				1FE	4,097,880	119.9110	4,796,440	4,000,000	4,086,070	0	(2,306)	0	0	5.624	5.447	JJ	112,480	224,960	12/18/2012	07/01/2040
59334P-DA-2	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA	C			1FE	987,470	119.9110	1,199,110	1,000,000	989,177	0	252	0	0	5.624	5.712	JJ	28,120	56,240	09/01/2010	07/01/2040
646108-QM-5	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1FE	2,600,000	100.5700	2,614,820	2,600,000	2,600,000	0	0	0	0	4.671	4.671	MN	20,241	121,446	03/06/2015	11/01/2045
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	3,469,410	140.9000	4,227,000	3,000,000	3,400,252	0	(9,029)	0	0	7.414	6.263	JJ	111,210	222,420	08/05/2009	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV	C		1	1FE	2,257,280	140.9000	2,818,000	2,000,000	2,219,646	0	(4,836)	0	0	7.414	6.452	JJ	74,140	148,280	06/05/2009	01/01/2040
649883-ZZ-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1FE	1,125,000	99.6710	1,121,299	1,125,000	1,125,000	0	0	0	0	3.850	3.850	AO	10,828	43,313	10/09/2014	10/01/2044
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1FE	1,263,990	118.7160	1,187,160	1,000,000	1,228,056	0	(13,404)	0	0	5.628	3.453	MS	16,571	56,280	03/30/2016	03/15/2039
64990C-7K-1	NEW YORK ST DORM AUTH REVS NON ST SUPPOR			1,2	1FE	2,082,320	105.9020	2,118,040	2,000,000	2,081,334	0	(986)	0	0	4.850	4.323	JJ	60,356	0	10/25/2018	07/01/2048
66285W-BY-1	NORTH TEX TWY AUTH REV	B			1FE	837,915	62.1300	931,950	1,500,000	906,475	0	32,031	0	0	0.000	3.630	N/A	0	0	10/19/2016	01/01/2033
66285W-BZ-8	NORTH TEX TWY AUTH REV	B			1FE	2,671,750	59.5240	2,976,200	5,000,000	2,893,457	0	103,611	0	0	0.000	3.680	N/A	0	0	10/19/2016	01/01/2034
66285W-CB-0	NORTH TEX TWY AUTH REV	B			1FE	2,941,560	54.6240	3,277,440	6,000,000	3,290,261	0	159,294	0	0	0.000	3.750	N/A	0	0	10/19/2016	01/01/2036
663903-DM-1	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1FE	6,000,000	105.2210	6,313,260	6,000,000	6,000,000	0	0	0	0	6.038	6.037	MN	46,291	362,280	11/05/2010	11/15/2040
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL				2FE	1,264,170	101.2766	1,340,637	1,323,739	1,265,582	0	637	0	0	5.460	5.763	N/A	24,092	72,672	11/30/2016	09/01/2050
677659-P2-4	OHIO ST WTR DEV AUTH REV			2	1FE	5,000,000	104.5480	5,227,400	5,000,000	5,000,000	0	0	0	0	5.742	5.741	JD	23,925	287,100	06/10/2010	12/01/2030
678535-3J-2	OKLAHOMA CITY OKLA ARPT TRUST	C		2	1FE	1,000,000	109.5460	1,095,460	1,000,000	1,000,000	0	0	0	0	5.992	5.992	JJ	29,960	59,920	09/13/2013	07/01/2028
678535-3Z-6	OKLAHOMA CITY OKLA ARPT TRUST			2	1FE	1,085,890	112.6310	1,126,310	1,000,000	1,084,921	0	969	0	0	5.000	3.920	JJ	6,528	0	11/07/2018	07/01/2036
678535-4B-8	OKLAHOMA CITY OKLA ARPT TRUST			2	1FE	1,079,220	111.6860	1,116,860	1,000,000	1,078,332	0	888	0	0	5.000	4.000	JJ	6,528	0	11/07/2018	07/01/2038
678535-4C-6	OKLAHOMA CITY OKLA ARPT TRUST			2	1FE	2,143,580	110.7500	2,215,000	2,000,000	2,141,980	0	1,600	0	0	5.000	4.090	JJ	13,056	0	11/07/2018	07/01/2043
686430-EX-3	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN			2	1FE	1,500,000	107.6030	1,614,045	1,500,000	1,500,000	0	0	0	0	7.784	7.783	MS	38,920	116,760	04/07/2010	09/01/2040
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV			1	1FE	1,000,000	128.2450	1,282,450	1,000,000	1,000,000	0	0	0	0	6.105	6.105	JD	5,088	61,050	06/22/2009	12/01/2039
709224-QG-7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1FE	1,070,910	108.6940	1,086,940	1,000,000	1,057,693	0	6,539	0	0	5.000	4.090	JD	4,167	50,000	12/05/2016	12/01/2046
731167-EA-6	POLK CNTY FLA UTIL SYS REV			2	1FE	3,000,000	104.7510	3,142,530	3,000,000	3,000,000	0	0	0	0	5.935	5.934	AO	44,513	178,050	08/26/2010	10/01/2040
73209M-AQ-0	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX			2	1FE	1,000,000	102.8220	1,028,220	1,000,000	1,000,000	0	0	0	0	4.280	4.280	FA	9,511	0	11/16/2018	02/01/2033
73358W-CX-0	PORT AUTH N Y & N J				1FE	7,502,186	121.7880	7,550,856	6,200,000	7,397,964	0	32,682	0	0	5.647	4.277	MN	58,352	350,114	08/18/2015	11/01/2040
76221T-DF-3	RHODE IS HSG & MTG FIN CORP REV			2	1FE	270,000	101.6290	274,398	270,000	270,000	0	0	0	0	4.236	4.236	AO	2,859	22,027	10/01/2014	10/01/2029
79642B-HT-3	SAN ANTONIO TEX WTR REV			1	1FE	2,000,000	116.3560	2,327,120	2,000,000	2,000,000	0	0	0	0	5.502	5.501	MN	14,061	110,040	11/17/2009	05/15/2029
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL			1,2	1FE	1,000,000	109.3150	1,093,150	1,000,000	1,000,000	0	0	0	0	5.594	5.594	JJ	27,970	55,940	02/05/2014	07/01/2043
79768H-AJ-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1FE	919,988	118.5130	888,848	750,000	885,934	0	9,101	0	0	5.600	3.685	AO	10,500	42,000	01/14/2015	10/01/2030
867686-NP-8	SUNRISE FLA UTIL SYS REV			1,2	1FE	2,998,550	104.6940	3,140,820	3,000,000	2,999,062	0	32	0	0	5.913	5.915	AO	44,348	177,390	09/10/2010	10/01/2035
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV			1	1FE	7,700,000	126.0900	9,708,930	7,700,000	7,700,000	0	0	0	0	5.969	5.968	AO	114,903	459,613	10/27/2010	10/01/2040
882135-7K-6	TEXAS A & M UNIV REVS	C		2	1FE	1,000,000	106.1040	1,061,040	1,000,000	1,000,000	0	0	0	0	4.972	4.972	MN	6,353	49,720	09/04/2013	05/15/2043
914026-RC-5	UNIVERSITY ALA GEN REV	C		2	1FE	908,130	104.7780	1,047,780	1,000,000	916,219	0	1,661	0	0	4.500	5.100	AO	11,250	45,000	08/20/2013	10/01/2043
914119-RE-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	1,000,000	104.0080	1,040,080	1,000,000	1,000,000	0	0	0	0	6.484	6.483	JD	5,403	64,840	06/25/2010	06/01/2039
91417K-Y6-2	UNIVERSITY COLO ENTERPRISE SYS REV			2	1FE	864,482	104.6310	894,595	855,000	864,372	0	110	0	0	4.000	3.860	JD	2,850	17,100	11/01/2018	06/01/2039
915115-8F-9	UNIVERSITY TEX PERM UNIV FD			1,2	1FE	3,400,000	90.5780	3,079,652	3,400,000	3,400,000	0	0	0	0	3.376	3.376	JJ	57,392	72,378	11/07/2017	07/01/2047
927749-FB-2	VIRGINIA BEACH VA WTR & SWR REV			2	1FE	993,280	105.1020	1,051,020	1,000,000	994,770	0	182	0	0	5.700	5.749	AO	14,250	57,000	06/16/2010	10/01/2035
92812V-CD-6	VIRGINIA ST HSG DEV AUTH			2	1FE	7,300,000	102.8070	7,504,911	7,300,000	7,300,000	0	0	0	0	4.666	4.665	MN	56,770	340,618	10/29/2014	11/01/2044
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	C		1	1FE	1,000,000	120.6860	1,206,860	1,000,000	1,000,000	0	0	0	0	6.416	6.416	JJ	32,080	64,160	12/01/2010	07/01/2030
93878L-AD-9	WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1FE	2,000,000	103.8720	2,077,440	2,000,000	2,000,000	0	0	0	0	5.214	5.213	AO	26,070	104,280	10/21/2010	10/01/2025
93878L-AF-4	WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1FE	3,000,000	105.0030	3,150,090	3,000,000	3,000,000	0	0	0	0	6.764	6.763	AO	50,730	202,920	10/21/2010	10/01/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						222,014,337	XXX	244,561,249	229,798,739	222,539,227	0	262,781	0	0	XXX	XXX	XXX	3,215,481	10,471,794	XXX	XXX
31283G-HR-1	FH G00240 - RMBS			4	1	6,591	108.5456	7,980	7,351	6,953	0	45	0	0	6.500	9.474	MON	40	489	05/11/1994	06/01/2024
31292G-K4-7	FH C00315 - RMBS			4	1	3,426	108.5456	3,916	3,608	3,528	0	5	0	0	6.500	7.683	MON	20	239	04/12/1994	04/01/2024
31292G-MQ-6	FH C00367 - RMBS			4	1	10,823	108.5456	12,826	11,816	11,429	0	54	0	0	6.500	8.461	MON	64	787	05/31/1994	06/01/2024
31292H-NB-6	FH C01286 - RMBS			4	1	13,737	109.2142	14,952	13,691	13,683	0	9	0	0	6.000	6.018	MON	68	837	01/04/2002	01/01/2032
31293H-DD-2	FH C20100 - RMBS			4	1	6,564	107.5864	7,135	6,632	6,580	0	9	0	0	6.000	6.264	MON	33	428	12/02/1998	01/01/2029
31293H-T3-7	FH C20570 - RMBS			4	1	2,966	107.5864	3,224	2,997	2,954	0	0	0	0	6.000	6.487	MON	15	181	12/02/1998	01/01/2029
31293J-BS-7	FH C20949 - RMBS			4	1	15,601	107.5864	16,959	15,764	15,635	0	1	0	0	6.000	6.287	MON	79	953	12/02/1998	01/01/2029
31296S-A6-3	FH A17229 - RMBS			4	1	102,803	109.1126	111,821	102,482	102,473	0	21	0	0	6.000	6.008	MON	512	6,370	10/08/2004	12/01/2033
31297E-NJ-1	FH A26693 - RMBS			4	1	14,291	108.5456	15,391	14,179	14,306	0	66	0	0	6.500	6.242	MON	77	1,069	09/13/2004	09/01/2034
3132XC-R3-1	FH G67706 - RMBS			4	1	6,594,486	100.2776	6,507,049	6,489,039	6,591,440	0	3,046	0	0	3.500	3.288	MON	18,926	190,659	01/29/2018	12/01/2047
3132XU-R5-6	FH G52307 - RMBS			4	1	6,689,171	100.2776	6,597,183	6,578,922	6,684,010	0	5,160	0	0	3.500	3.290	MON	19,189	192,994	01/29/2018	11/01/2047
31335G-MD-4	FH C80356 - RMBS			4	1	18,808	106.8784	19,570	18,310	18,403	0	42	0	0	8.000	7.715	MON	122	1,489	11/29/1995	10/01/2025
31356F-P6-2	FH D53145 - RMBS			4	1	11,102	108.5456	12,356	11,383	11,251	0	20	0	0	6.500	7.087	MON	62	750	10/13/1995	05/01/2024
31361S-H9-0	FN 050656 - RMBS			4	1	6,066	105.2913	6,357	6,038	6,001	0	14	0	0	7.500	7.684	MON	38	469	11/01/1992	11/01/2022
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS			4	1	7,429,102	94.6295	7,083,990	7,486,026	7,431,172	0	2,070	0	0	3.500	3.553	MON	21,834	236,026	01/18/2018	02/25/2048
3136B3-PT-1	FNR 1888B MZ - CMO/RMBS			4	1	3,442,556	93.8704	3,558,651	3,791,025	3,445,224	0	2,668	0	0	3.500	4.104	MON	11,057	11,025	10/30/2018	12/25/2058
31375D-PU-1	FN 331735 - RMBS			4	1	57,398	107.3859	63,350	58,993	58,148	0	69	0	0	6.500	7.004	MON	320	3,867	02/23/1996	03/01/2026
3138MT-GM-3	FN MB0203 - RMBS			4	1	57,927	98.1607	54,510	55,532	57,654	0	112	0	0	3.000	2.463	MON	139	1,670	04/09/2013	11/01/2042
3138W4-MZ-1	FN AR6675 - RMBS			4	1	48,036	98.3101	45,295	46,074	48,004	0	63	0	0	3.000	2.411	MON	115	1,399	04/09/2013	02/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
313960-UD-9	FNR 0962B Z - CMO/RMBS			4	1	595,077	111.8262	666,468	595,986	594,709	0	(132)	0	0	6.000	6.050	MON	2,980	34,624	07/08/2009	08/25/2039
31397N-DH-5	FNR 0915D KB - CMO/RMBS			4	1	3,066,688	103.5549	3,189,659	3,080,164	3,063,331	0	(1,902)	0	0	4.500	4.603	MON	11,551	140,748	03/06/2009	03/25/2039
31397N-UJ-2	FNR 0919E PW - CMO/RMBS			4	1	2,862,309	104.4383	3,008,147	2,880,311	2,860,873	0	(1,900)	0	0	4.500	4.637	MON	10,801	131,698	03/10/2009	10/25/2036
31397Y-YA-3	FHR 3507B NX - CMO/RMBS			4	1	3,789,459	104.5863	3,963,257	3,789,459	3,789,459	0	0	0	0	5.000	5.002	MON	15,789	189,473	03/06/2009	03/15/2036
31397Y-YK-1	FHR 3507D PX - CMO/RMBS			4	1	2,581,078	104.5875	2,699,485	2,581,078	2,581,078	0	0	0	0	5.000	5.013	MON	10,754	130,307	03/06/2009	10/15/2037
31398C-3D-8	FHR 3520B A - CMO/RMBS			4	1	4,101,896	104.7214	4,311,731	4,117,336	4,099,902	0	(1,919)	0	0	4.500	4.608	MON	15,440	188,453	03/09/2009	02/15/2035
31398C-6N-3	FHR 3514D WA - CMO/RMBS			4	1	3,859,537	105.3389	4,240,516	4,025,592	3,923,216	0	(4,895)	0	0	4.000	4.533	MON	13,419	162,249	03/06/2009	07/15/2033
31398C-FA-1	FHR 3522D NB - CMO/RMBS			4	1	8,445,454	102.6422	8,727,580	8,502,915	8,457,990	0	(2,876)	0	0	4.500	4.650	MON	31,886	389,181	04/02/2009	04/15/2039
31398C-R9-1	FHR 3537E MX - CMO/RMBS			4	1	7,441,190	106.1715	7,945,117	7,483,284	7,441,819	0	(3,362)	0	0	4.500	4.631	MON	28,062	341,431	05/11/2009	06/15/2038
31398F-XJ-5	FNR 0996B CB - CMO/RMBS			4	1	193,381	102.6225	210,351	204,975	195,801	0	(35)	0	0	4.000	4.725	MON	683	8,258	10/06/2009	11/25/2049
31398G-HQ-5	FNR 0998E WK - CMO/RMBS			4	1	1,794,093	103.9316	1,865,212	1,794,654	1,787,651	0	(2,434)	0	0	4.750	4.817	MON	7,104	88,040	11/23/2009	12/25/2039
3140GU-L8-8	FN BH5750 - RMBS			4	1	6,929,693	100.0203	6,820,794	6,819,411	6,922,282	0	(7,412)	0	0	3.500	3.289	MON	19,890	199,465	01/29/2018	11/01/2047
3140Q7-XN-2	FN CA0684 - RMBS			4	1	6,702,088	100.3164	6,614,771	6,593,907	6,697,283	0	(4,805)	0	0	3.500	3.281	MON	19,232	193,477	01/29/2018	11/01/2047
31418C-UA-0	FN MA3276 - RMBS			4	1	6,772,048	100.0076	6,697,217	6,696,710	6,767,930	0	(4,118)	0	0	3.500	3.354	MON	19,532	196,407	01/29/2018	02/01/2048
35563P-HB-8	FH 184SC HB - CMO			4	1	3,345,684	90.1699	3,606,795	4,000,000	3,351,371	0	5,687	0	0	3.000	4.949	MON	10,000	20,000	11/08/2018	03/25/2058
35563P-HG-7	FH 184SC MB - CMO			4	1	2,682,387	96.0172	2,880,515	3,000,000	2,683,672	0	1,284	0	0	3.500	4.326	MON	8,750	17,500	11/08/2018	03/25/2058
35563P-HJ-1	FH 184SC MZ - CMO			4	1	1,708,243	93.8103	1,887,167	2,011,684	1,712,329	0	4,086	0	0	3.500	5.236	MON	5,867	11,684	11/08/2018	03/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						91,401,760	XXX	93,477,298	92,897,327	91,459,542	0	(28,085)	0	0	XXX	XXX	XXX	304,451	3,094,695	XXX	XXX
3137BF-XU-0	FHMS K042 X1 - CMBS			3,6	1	1,165,531	5.2832	722,331	0	880,977	0	(151,521)	0	0	1.051	(2.392)	MON	11,970	152,128	01/21/2015	12/25/2024
3138L9-4A-7	FN AM8916 - CMBS/RMBS			4	1	4,611,000	91.4844	4,391,253	4,800,000	4,663,284	0	540	0	0	3.160	3.523	MON	13,061	153,787	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS			4	1	4,385,563	91.7795	4,038,297	4,400,000	4,393,095	0	(16,054)	0	0	3.450	3.530	MON	13,072	153,908	05/05/2015	05/01/2045
3138LC-C5-2	FN AN0091 - CMBS/RMBS			4	1	7,896,859	98.6834	7,783,157	7,887,000	7,892,926	0	(20,640)	0	0	3.460	3.464	MON	23,499	276,680	09/22/2015	10/01/2030
3138LL-ET-8	FN AN7345 - CMBS/RMBS			4	1	2,945,877	94.3392	2,777,380	2,944,037	2,944,124	0	(1,872)	0	0	3.210	3.166	MON	8,138	95,955	10/12/2017	11/01/2037
3140HS-EE-7	FN BL1032 - CMBS/RMBS			4	1	2,349,141	105.6400	2,443,452	2,313,000	2,349,131	0	(9)	0	0	4.250	4.093	MON	8,192	0	11/27/2018	03/01/2032
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						23,353,970	XXX	22,155,870	22,344,037	23,123,537	0	(189,555)	0	0	XXX	XXX	XXX	77,931	832,459	XXX	XXX
35563C-AA-6	FMMHR 15R1 1A - ABS			4	1	4,078,075	107.5000	4,052,892	3,770,132	4,058,989	0	(19,086)	0	0	12.435	4.102	MON	7,814	165,217	03/07/2018	11/26/2055
35563C-AS-7	FMMHR 15R1 3A - ABS			4	1	4,617,290	104.1880	4,708,221	4,518,967	4,617,139	0	(151)	0	0	4.106	3.989	MON	2,577	30,972	11/16/2018	11/25/2052
59524E-AC-6	MIDATL 0508 3 - ABS			4	1AM	5,151,741	92.6748	4,905,539	5,293,283	5,157,700	0	3,665	0	0	5.300	5.525	FA	116,893	282,152	10/07/2016	08/01/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						13,847,106	XXX	13,666,653	13,582,382	13,833,828	0	(15,573)	0	0	XXX	XXX	XXX	127,284	478,341	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						350,617,172	XXX	373,861,070	358,622,484	350,956,134	0	29,568	0	0	XXX	XXX	XXX	3,725,147	14,877,288	XXX	XXX
00084D-AL-4	ABN AMRO BANK NV		C		2FE	3,893,253	99.8310	3,893,409	3,900,000	3,894,775	0	585	0	0	4.800	4.822	AO	37,960	187,200	04/11/2016	04/18/2026
001055-AD-4	AFLAC INC			1	1FE	1,023,820	130.0106	1,300,106	1,000,000	1,021,016	0	(449)	0	0	6.900	6.712	JD	2,683	69,000	05/10/2010	12/17/2039
001055-AD-4	AFLAC INC	C		1	1FE	1,030,870	130.0106	1,300,106	1,000,000	1,027,058	0	(582)	0	0	6.900	6.659	JD	2,683	69,000	07/06/2010	12/17/2039
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL CORP			1	2FE	4,990,950	114.2577	5,712,885	5,000,000	4,994,505	0	205	0	0	6.000	6.011	AO	75,000	300,000	09/22/2004	10/01/2034
00139P-AA-6	AIG SUNAMERICA GLOBAL FUNDING X				1FE	1,185,650	127.1291	1,271,291	1,000,000	1,124,429	0	(6,251)	0	0	6.900	5.557	MS	20,317	69,000	05/19/2005	03/15/2032
00206R-40-9	AT&T INC			2	2FE	990,250	22.9000	916,000	1,000,000	989,093	0	(1,158)	0	0	5.625	5.691	FMAN	9,375	14,063	08/20/2018	08/01/2067
00440E-AH-0	CHUBB INA HOLDINGS INC	C	C	1	1FE	1,159,670	128.3701	1,283,701	1,000,000	1,130,694	0	(4,398)	0	0	6.700	5.520	MN	8,561	67,000	01/13/2011	05/15/2036
007634-AA-6	AEGON FUNDING CORP	C	C	1	1FE	1,010,730	104.6325	1,046,325	1,000,000	1,002,510	0	(1,184)	0	0	5.750	5.612	JD	2,556	57,500	06/16/2010	12/15/2020
00817Y-AF-5	AETNA INC			1	2FE	6,924,230	117.2822	7,623,343	6,500,000	6,832,557	0	(10,538)	0	0	6.625	6.141	JD	19,139	430,625	04/03/2007	06/15/2036
00817Y-AF-5	AETNA INC	C		1	2FE	998,040	117.2822	1,172,822	1,000,000	998,501	0	45	0	0	6.625	6.640	JD	2,944	66,250	06/06/2006	06/15/2036
00830Y-AB-7	AFRICA FINANCE CORP		C		1FE	421,783	95.1810	404,519	425,000	422,493	0	419	0	0	3.875	4.000	AO	3,568	16,469	04/06/2017	04/13/2024
008474-A@-7	AGNICO EAGLE MINES LIMITED		A		2	2,000,000	101.9066	2,038,132	2,000,000	2,000,000	0	0	0	0	6.670	6.667	AO	31,127	133,400	04/07/2010	04/07/2020
013822-AB-7	ALCOA NEDERLAND HOLDING BV			1,2	3FE	726,250	102.0000	714,000	700,000	725,564	0	(343)	0	0	7.000	6.704	MS	12,386	49,000	10/12/2016	09/30/2026
018522-A*-3	ALLETE INC				1	1,951,320	101.8111	2,036,222	2,000,000	1,992,276	0	4,545	0	0	5.280	5.538	N/A	44,000	105,600	03/23/2007	08/01/2020
018522-A@-1	ALLETE INC				1	6,300,000	109.4156	6,893,183	6,300,000	6,300,000	0	0	0	0	5.690	5.689	MS	119,490	358,470	10/11/2005	03/01/2036
020002-AS-0	ALLSTATE CORP			1	1FE	1,795,380	113.3740	2,267,480	2,000,000	1,841,579	0	5,403	0	0	5.550	6.335	MN	16,033	111,000	08/06/2007	05/09/2035
020002-AT-8	ALLSTATE CORP			1	1FE	3,999,360	117.9971	4,719,884	4,000,000	4,000,419	0	(14)	0	0	5.950	5.949	AO	59,500	238,000	03/21/2006	04/01/2036
023551-AM-6	HESS CORP			1	3FE	3,875,880	106.0860	3,713,010	3,500,000	3,775,671	0	(11,759)	0	0	7.125	6.279	MS	73,427	249,375	05/02/2007	03/15/2033
026351-AZ-9	AIG LIFE HOLDINGS INC				2FE	5,779,227	114.0132	5,871,680	5,150,000	5,526,745	0	(26,928)	0	0	6.625	5.665	FA	128,893	341,188	02/22/2006	02/15/2029
029163-AD-4	MUNICH RE AMERICA CORP		C	1	1FE	3,838,499	121.0794	4,080,376	3,370,000	3,616,303	0	(23,270)	0	0	7.450	6.269	JD	11,158	251,065	05/03/2005	12/15/2026
03030#-AB-0	AMERICAN TRANS CO LLC				1	3,500,000	122.9466	4,303,131	3,500,000	3,500,000	0	0	0	0	5.910	5.910	FA	86,188	206,850	02/06/2007	08/01/2037
03040#-AE-2	AMERICAN WATER CAP CORP				1	2,610,000	105.0184	2,740,980	2,610,000	2,610,000	0	0	0	0	5.770	5.770	JD	4,183	150,597	12/07/2006	12/21/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03040W-AD-7	AMERICAN WATER CAPITAL CORP			1	1FE	500,000	127.1005	635,503	500,000	500,000	0	0	0	0	6.593	6.592	AO	6,959	32,965	06/18/2008	10/15/2037
031100-B@-8	AMETEK INC				2	2,500,000	111.6911	2,792,278	2,500,000	2,500,000	0	0	0	0	6.300	6.299	JD	5,688	157,500	08/16/2007	12/18/2019
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2FE	8,599,640	117.5071	8,225,497	7,000,000	8,463,264	0	(68,655)	0	0	6.625	4.640	FA	175,194	463,750	12/16/2016	08/15/2033
037389-AU-7	AON CORP		C	1	2FE	6,024,730	116.5325	6,991,950	6,000,000	6,023,626	0	(520)	0	0	6.250	6.216	MS	94,792	375,000	01/05/2011	09/30/2040
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1FE	5,927,726	100.9651	5,972,086	5,915,000	5,925,629	0	(1,279)	0	0	4.400	4.370	MN	24,580	260,260	06/30/2017	05/27/2026
037735-BZ-9	APPALACHIAN POWER COMPANY			1	2FE	1,691,445	112.8236	1,974,413	1,750,000	1,709,112	0	1,725	0	0	5.950	6.198	MN	13,305	104,125	08/18/2004	05/15/2033
038222-AK-1	APPLIED MATERIALS INC			1,2	1FE	1,993,260	106.4215	2,128,430	2,000,000	1,993,975	0	223	0	0	5.100	5.127	AO	25,500	102,000	09/21/2015	10/01/2035
03937L-AA-3	ARCH CAPITAL GROUP LTD.		C	1	2FE	5,064,967	127.7651	6,260,490	4,900,000	5,029,719	0	(4,666)	0	0	7.350	7.063	MN	60,025	360,150	06/01/2010	05/01/2034
03937L-AA-3	ARCH CAPITAL GROUP LTD.	C	C	1	2FE	947,411	127.7651	1,277,651	1,000,000	957,794	0	1,390	0	0	7.350	7.828	MN	12,250	73,500	11/12/2008	05/01/2034
04015C-AA-6	ARES FINANCE CO LLC			1,2	2FE	2,948,040	95.5510	2,866,530	3,000,000	2,967,520	0	4,881	0	0	4.000	4.213	AO	27,667	120,000	10/01/2014	10/08/2024
04015P-AA-7	ARGONAUT GROUP STAT TR VIII			9	2	3,639,807	100.0000	3,625,306	3,625,306	3,638,873	0	(934)	0	0	5.982	5.945	N/A	5,422	109,896	07/27/2018	09/22/2034
040356-AA-3	ARIEL HLDGS LTD		C	9	2	2,602,573	96.0000	2,583,360	2,691,000	2,603,943	0	1,370	0	0	5.610	5.980	MJSD	7,129	57,060	09/26/2018	09/15/2037
040555-CF-9	ARIZONA PUBLIC SERVICE COMPANY			1	1FE	2,363,800	115.8595	2,896,488	2,500,000	2,404,978	0	4,067	0	0	5.625	6.024	MN	17,969	140,625	09/17/2004	05/15/2033
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A			1,2	1FE	2,915,000	105.4179	3,072,932	2,915,000	2,915,000	0	0	0	0	5.750	5.750	JD	7,449	168,906	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B			1,2	1FE	2,915,000	105.4162	3,072,882	2,915,000	2,915,000	0	0	0	0	5.750	5.750	JD	7,449	168,763	04/15/2015	06/15/2050
04363U-AD-8	ASCIANO FINANCE LTD		C	1	2FE	2,984,550	106.3763	3,191,289	3,000,000	2,993,626	0	1,275	0	0	6.000	6.057	AO	42,000	180,000	03/31/2011	04/07/2023
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		C	1	2FE	2,506,205	103.4263	2,585,658	2,500,000	2,503,881	0	(604)	0	0	5.000	4.967	JJ	62,500	125,000	07/16/2014	07/01/2024
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC				1FE	992,510	99.1103	1,014,659	1,023,767	995,165	0	549	0	0	5.433	5.680	JD	4,635	55,925	10/04/2016	12/01/2050
049560-AG-0	ATMOS ENERGY CORP			1	1FE	2,495,395	118.4516	2,961,290	2,500,000	2,497,139	0	107	0	0	5.950	5.961	AO	31,403	148,750	10/18/2004	10/15/2034
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1FE	2,395,728	104.8509	2,516,422	2,400,000	2,395,924	0	54	0	0	5.695	5.707	JD	6,075	136,680	12/16/2015	12/15/2047
053611-AJ-8	AVERY DENNISON CORP			1,2	2FE	1,990,000	100.8829	2,017,658	2,000,000	1,990,056	0	56	0	0	4.875	4.939	JD	6,771	0	11/29/2018	12/06/2028
05565A-AB-9	BNP PARIBAS GROUP		C	2,5	2FE	1,627,500	102.0000	1,428,000	1,400,000	1,611,257	0	(11,424)	0	0	7.195	5.806	JD	1,679	100,730	07/26/2017	12/29/2049
05565A-AQ-6	BNP PARIBAS SA		C	2	2FE	3,718,900	101.8750	3,463,750	3,400,000	3,609,532	0	(80,988)	0	0	7.625	4.694	MS	65,533	213,500	11/30/2018	03/30/2066
05565A-AR-4	BNP PARIBAS SA		C		2FE	6,837,944	96.2324	6,591,919	6,850,000	6,840,635	0	1,056	0	0	4.375	4.397	MN	40,791	299,688	05/05/2016	05/12/2026
05607M-AA-5	HEATHROW FUNDING LTD	C	C	5	1FE	991,900	102.5543	1,025,543	1,000,000	997,448	0	921	0	0	4.875	4.983	JJ	22,479	48,750	06/22/2011	07/15/2023
059438-AH-4	JPMORGAN CHASE & CO				1FE	894,375	118.8334	891,251	750,000	827,452	0	(7,627)	0	0	7.625	5.948	AO	12,073	57,188	02/02/2007	10/15/2026
059438-AH-4	JPMORGAN CHASE & CO	C			1FE	596,250	118.8334	594,167	500,000	551,585	0	(5,079)	0	0	7.625	5.950	AO	8,049	38,125	02/02/2007	10/15/2026
072732-AC-4	BAYER CORPORATION		C	1	2FE	3,240,090	113.4072	3,402,216	3,000,000	3,140,800	0	(11,325)	0	0	6.650	5.975	FA	75,367	199,500	01/03/2007	02/15/2028
079857-AF-5	BELLSOUTH CAPITAL FUNDING CORPORATION			1	2FE	2,929,630	109.1456	12,006,016	11,000,000	8,547,513	0	1,926	0	0	7.120	9.165	JJ	361,142	391,600	01/16/1998	07/15/2097
081437-AF-2	BEMIS CO INC	C		1	2FE	2,181,740	102.1618	2,043,236	2,000,000	2,013,611	0	(22,339)	0	0	6.800	5.598	FA	56,667	136,000	08/04/2009	08/01/2019
084423-60-7	W. R. BERKLEY CORP			2	2FE	1,170,078	22.4066	1,003,547	1,119,700	1,145,677	0	(9,930)	0	0	5.750	4.727	MJSD	5,365	64,383	08/03/2017	06/01/2056
084423-AL-6	W. R. BERKLEY CORP	C		1	2FE	1,022,890	101.8408	1,018,408	1,000,000	1,001,417	0	(2,176)	0	0	6.150	5.914	FA	23,233	61,500	09/24/2004	08/15/2019
084670-BK-3	BERKSHIRE HATHAWAY INC			1	1FE	986,860	104.4101	1,044,101	1,000,000	988,332	0	261	0	0	4.500	4.580	FA	17,500	45,000	01/29/2013	02/11/2043
101137-AE-7	BOSTON SCIENTIFIC CORP			1	2FE	6,377,350	125.0476	8,128,094	6,500,000	6,400,161	0	2,372	0	0	7.000	7.149	MN	58,139	455,000	11/05/2010	11/15/2035
11271L-AA-0	BROOKFIELD FINANCE INC			1,2	1FE	3,763,368	97.9646	3,722,655	3,800,000	3,771,371	0	3,204	0	0	4.250	4.370	JD	13,010	161,500	05/25/2016	06/02/2026
11271L-AC-6	BROOKFIELD FINANCE INC			1,2	1FE	2,389,805	94.4013	2,360,033	2,500,000	2,396,272	0	6,467	0	0	3.900	4.462	JJ	42,250	50,917	04/19/2018	01/25/2028
11943#-AA-1	CTL-BUFFALO BROAD CVS ERIE (PA)				2	0	0.0000	0	0	0	0	0	0	0	7.110	0.000	MON	0	77	02/19/1998	11/01/2018
12189Q-AB-6	BURLINGTON NORTHERN SANTA FE CORPORATION				1FE	1,046,720	124.6749	1,246,749	1,000,000	1,036,722	0	(1,036)	0	0	6.530	6.194	JJ	30,111	65,300	08/20/2004	07/15/2037
12189T-AK-0	BURLINGTON NORTHERN SANTA FE CORPORATION				1FE	3,278,554	125.1613	3,535,807	2,825,000	3,100,459	0	(18,914)	0	0	7.082	5.816	MN	26,676	200,067	11/30/2005	05/13/2029
12189T-AN-4	BURLINGTON NORTHERN SANTA FE CORPORATION			1	1FE	861,648	122.6596	981,277	800,000	836,866	0	(2,537)	0	0	6.750	6.135	MS	15,900	54,000	08/20/2004	03/15/2029
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3FE	6,750,000	93.1400	6,286,950	6,750,000	6,750,000	0	0	0	0	5.125	5.122	MN	57,656	345,938	01/17/2017	05/01/2027
125509-BH-1	CIGNA CORP			1	2FE	5,161,000	110.5892	5,529,460	5,000,000	5,133,833	0	(4,349)	0	0	6.150	5.901	MN	39,292	307,500	10/14/2010	11/15/2036
12630*-AA-1	CTL-CS ATLANTIC PPTYS WAG (FL)				2	2,768,439	114.7369	3,176,421	2,768,439	2,768,439	0	0	0	0	8.000	8.000	MON	18,456	222,177	06/25/2002	07/01/2027
126408-GK-3	CSX CORP			1	2FE	1,248,788	118.2635	1,478,294	1,250,000	1,249,321	0	20	0	0	6.150	6.155	MN	12,813	76,875	04/20/2007	05/01/2037
12641L-BU-6	CSX CORPORATION			1	2FE	3,473,160	120.2171	4,207,599	3,500,000	3,485,064	0	1,016	0	0	6.800	6.860	JD	19,833	238,000	07/11/2002	12/01/2028
127097-C8-0	CABOT OIL & GAS CORPORATION				2	500,000	107.6258	538,129	500,000	500,000	0	0	0	0	6.690	6.689	JJ	15,331	33,450	06/27/2008	07/16/2023
127097-C8-0	CABOT OIL & GAS CORPORATION	C			2	1,407,333	107.6258	1,614,387	1,500,000	1,460,447	0	7,096	0	0	6.690	7.384	JJ	45,994	100,350	11/12/2008	07/16/2023
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD	C		1	2FE	993,440	113.1451	1,131,451	1,000,000	994,826	0	146	0	0	6.500	6.549	FA	24,556	65,000	08/10/2006	02/15/2037
141781-AC-8	CARGILL INC.				1FE	4,354,595	120.1482	4,205,187	3,500,000	3,873,053	0	(44,641)	0	0	7.375	5.465	AO	64,531	258,125	06/03/2003	10/01/2025
141781-AE-4	CARGILL, INCORPORATED				1FE	3,485,100	122.5791	3,677,373	3,000,000	3,259,263	0	(25,894)	0	0	7.500	6.073	MS	75,000	225,000	02/09/2007	09/01/2026
143658-AH-5	CARNIVAL CORPORATION				1FE	2,167,917	117.0913	2,663,827	2,275,000	2,214,487	0	4,528	0	0	6.650	7.048	JJ	69,760	151,288	05/08/2008	01/15/2028
147528-D#-7	CASEYS GENERAL STORES INC				2	97,500	100.9622	98,438	97,500	97,500	0	0	0	0	5.720	5.727	MS	1,410	8,366	09/11/2006	09/30/2019
147528-E*-0	CASEYS GENERAL STORES INC				2	180,000	101.0162	181,829	180,000	180,000	0	0	0	0	5.720	5.718	MS	2,603	12,870	09/11/2006	03/30/2020
15769#-AJ-4	CHAMBERLAIN GROUP INC				2	2,000,000	100.5220	2,010,440	2,000,000	2,000,000	0	0	0	0	6.210	6.209	JD	6,210	124,200	05/11/2006	06/13/2019
15769#-AL-9	CHAMBERLAIN GROUP INC				2	1,000,000	105.1631	1,051,631	1,000,000	1,000,000	0	0	0	0	6.410	6.409	JD	3,205	64,100	05/11/2006	06/13/2023
171232-AE-1	CHUBB INA HOLDINGS INC		C	1	1FE	8,746,398	128.8531	10,265,726	7,967,000	8,487,099	0	(26,335)	0	0	6.800	6.059	MN	69,224	541,756	07/12/2005	11/15/2031
171232-AQ-4	CHUBB INA HOLDINGS INC		C	1	1FE	499,790	121.1044	605,522	500,000	499,931	0	2	0	0	6.000	6.001	MN	4,167	30,000	05/08/2007	05/11/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172062-AE-1	CINCINNATI FINANCIAL CORPORATION			1	1FE	1,419,090	117.1968	1,757,952	1,500,000	1,438,824	0	2,154	0	0	6.125	6.543	MN	15,313	91,875	05/03/2006	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL CORPORATION				1FE	4,940,502	120.4380	6,021,900	5,000,000	4,965,563	0	2,527	0	0	6.920	7.022	MN	44,211	346,000	05/09/2005	05/15/2028
17252M-AG-5	CINTAS CORP NO. 2			1	1FE	11,451,338	122.0664	14,647,968	12,000,000	11,535,102	0	12,137	0	0	6.150	6.507	FA	278,800	738,000	11/12/2008	08/15/2036
19089P-AA-6	COBIZ CAP TR III			9	2FE	3,273,977	86.2500	3,283,167	3,806,571	3,282,282	0	8,305	0	0	3.889	5.118	MJSD	411	73,850	07/27/2018	09/30/2035
195214-AA-9	COLOEAST CAP TR I			9	3FE	787,720	88.0000	797,567	906,326	789,558	0	1,837	0	0	4.040	5.197	MJSD	102	18,274	07/27/2018	09/30/2035
195869-AL-6	COLONIAL PIPELINE CO			1	1FE	498,025	125.1617	625,809	500,000	498,450	0	43	0	0	6.375	6.404	FA	13,281	31,875	08/08/2007	08/01/2037
20030N-AK-7	COMCAST CORP	C		1	1FE	1,007,040	119.7008	1,197,008	1,000,000	1,005,695	0	(183)	0	0	6.500	6.444	MN	8,306	65,000	11/29/2007	11/15/2035
202795-HG-8	COMMONWEALTH EDISON COMPANY			1	1FE	1,382,121	116.0451	1,560,807	1,345,000	1,373,711	0	(1,305)	0	0	5.875	5.653	FA	32,924	79,019	01/11/2011	02/01/2033
20449E-BT-2	COMPASS BANK	C	C		2FE	500,600	102.2240	511,120	500,000	500,082	0	(62)	0	0	5.500	5.486	AO	6,875	27,500	03/14/2005	04/01/2020
205887-AF-9	CONAGRA, INC.				2FE	508,787	113.4288	517,235	456,000	484,312	0	(2,785)	0	0	7.125	6.107	AO	8,123	32,490	11/15/2006	10/01/2026
205887-AR-3	CONAGRA, INC.			1	2FE	5,420,215	113.4791	6,241,351	5,500,000	5,455,540	0	3,072	0	0	7.000	7.116	AO	96,250	385,000	12/10/2001	10/01/2028
20825C-AF-1	CONOCOPHILLIPS			1	1FE	2,443,395	117.7116	2,413,088	2,050,000	2,400,120	0	(18,356)	0	0	5.900	4.250	AO	25,534	120,950	07/20/2016	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS			1	1FE	4,400,804	123.7589	4,150,874	3,354,000	4,329,037	0	(30,011)	0	0	6.500	4.320	FA	90,838	218,010	07/07/2016	02/01/2039
219023-AC-2	CORN PRODUCTS INTERNATIONAL INC			1	2FE	5,274,750	118.9916	5,949,580	5,000,000	5,231,718	0	(6,684)	0	0	6.625	6.198	AO	69,931	331,250	09/14/2010	04/15/2037
22102#-AA-5	CORVIAS FEE II				3PL	1,000,000	99.0797	990,797	1,000,000	1,000,000	0	0	0	0	5.000	4.999	JJ	22,222	50,000	08/24/2016	01/21/2020
222862-AJ-3	COVENTRY HEALTH CARE INC	C		1,2	2FE	1,996,000	103.5389	2,070,778	2,000,000	1,998,845	0	429	0	0	5.450	5.475	JD	4,844	109,000	06/02/2011	06/15/2021
224399-AP-0	CRANE CO			1	2FE	2,736,085	119.1649	3,277,035	2,750,000	2,739,457	0	303	0	0	6.550	6.587	MN	23,016	180,125	11/15/2006	11/15/2036
231021-AJ-5	CUMMINS ENGINE COMPANY, INC.	C		1	1FE	955,193	123.8313	1,238,313	1,000,000	971,175	0	2,117	0	0	7.125	7.567	MS	23,750	71,250	11/12/2008	03/01/2028
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD		C	1,2,5	1FE	3,250,000	92.4000	3,003,000	3,250,000	3,250,000	0	0	0	0	4.000	4.000	JJ	56,694	130,000	07/13/2016	12/29/2049
250847-DZ-0	DTE ELECTRIC CO			1	1FE	2,032,769	111.3590	2,227,180	2,000,000	2,024,069	0	(923)	0	0	5.450	5.338	FA	41,178	109,000	08/30/2005	02/15/2035
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	C	9	2FE	615,680	130.4278	652,139	500,000	581,170	0	(4,594)	0	0	8.750	6.697	JD	1,944	43,750	01/21/2009	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	C	1	2FE	735,510	96.3119	722,339	750,000	737,266	0	287	0	0	4.875	5.000	MS	11,680	36,563	03/01/2012	03/06/2042
25179S-AD-2	DEVON FINANCING CORP.	C		1	2FE	552,615	121.1041	605,521	500,000	538,923	0	(1,853)	0	0	7.875	6.944	MS	9,953	39,375	01/07/2009	09/30/2031
252391-AB-3	DEXUS DIVERSIFIED TRUST	C	C	1	1FE	2,989,350	103.8315	3,114,945	3,000,000	2,997,219	0	1,156	0	0	5.600	5.645	MS	49,467	168,000	03/10/2011	03/15/2021
25389J-AH-9	DIGITAL REALTY TRUST LP	C		1,2	2FE	2,022,327	102.0254	2,040,508	2,000,000	2,002,861	0	(3,005)	0	0	5.875	5.710	FA	48,958	117,500	11/05/2010	02/01/2020
25470X-AB-1	DISH DBS CORP			1	4FE	4,212,500	102.0300	4,081,200	4,000,000	4,019,806	0	(28,286)	0	0	7.875	7.095	MS	105,000	315,000	04/07/2010	09/01/2019
25654#-AB-8	DODGER TICKETS LLC				2PL	3,866,284	108.5633	4,197,366	3,866,284	3,866,284	0	0	0	0	6.070	6.067	MAR	176,664	245,160	11/15/2007	03/31/2032
25746U-AN-9	DOMINION RESOURCES INC			1	2FE	1,994,320	117.9881	2,359,762	2,000,000	1,996,536	0	147	0	0	6.300	6.319	MS	37,100	126,000	08/09/2004	03/15/2033
260543-CQ-4	DOW CHEMICAL CO			1,2	2FE	1,997,960	101.7465	2,034,930	2,000,000	1,997,974	0	14	0	0	4.800	4.813	MN	8,267	0	11/28/2018	11/30/2028
26439X-AH-6	DCP MIDSTREAM LLC			1	3FE	3,523,135	97.0000	3,395,000	3,500,000	3,519,290	0	(568)	0	0	6.450	6.398	MN	36,371	225,750	10/25/2006	11/03/2036
26780T-AA-5	DYNAGAS LNG PARTNERS LP	C			4	2,070,000	94.7500	2,131,875	2,250,000	2,215,084	0	39,143	0	0	6.250	8.207	JAJO	23,828	140,625	10/20/2014	10/30/2019
268318-AA-6	CTL-EDF DANVERS KOHLS DANVERS (MA)				2	3,727,763	109.3175	4,075,096	3,727,763	3,727,763	0	0	0	0	7.250	7.250	MON	22,522	271,382	04/29/2002	10/01/2027
268518-AA-1	CTL-EH II LLC KOHLS BREWSTER (NY)				2	3,269,039	103.0520	3,368,811	3,269,039	3,269,624	0	(121)	0	0	6.630	6.625	MON	18,061	218,299	12/19/2002	02/01/2023
26874Q-AB-6	ENSCO INTERNATIONAL INCORPORATED	C	C	1	4FE	1,061,496	72.0000	648,000	900,000	989,406	0	(7,541)	0	0	7.200	5.754	MN	8,280	64,800	09/28/2005	11/15/2027
26882P-AR-3	ERAC USA FINANCE COMPANY			1	2FE	1,079,820	118.7796	1,187,796	1,000,000	1,063,590	0	(2,441)	0	0	6.700	6.059	JD	5,583	67,000	08/17/2010	06/01/2034
26882P-BE-1	ERAC USA FINANCE CO			1	2FE	3,843,720	124.3272	4,351,452	3,500,000	3,790,445	0	(7,970)	0	0	7.000	6.243	AO	51,722	245,000	06/09/2010	10/15/2037
26884U-A@-8	EPR PROPERTIES				2FE	6,850,000	96.4654	6,607,880	6,850,000	6,850,000	0	0	0	0	4.560	4.560	FA	111,929	312,360	08/26/2016	08/22/2026
278642-20-2	EBAY INC			2	2FE	584,919	25.6333	579,723	565,400	579,186	0	(5,733)	0	0	6.000	4.809	FMAN	5,654	25,443	02/09/2018	02/01/2056
283677-AW-2	EL PASO ELECTRIC CO			1	2FE	1,988,440	112.4344	2,248,688	2,000,000	1,991,721	0	290	0	0	6.000	6.040	MN	15,333	120,000	05/11/2005	05/15/2035
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA			1	1FE	3,000,000	108.7764	3,263,292	3,000,000	3,000,000	0	0	0	0	5.848	5.851	JJ	78,948	175,440	01/12/2011	01/19/2041
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA	C		1	1FE	1,000,000	108.7764	1,087,764	1,000,000	1,000,000	0	0	0	0	5.848	5.848	JJ	26,316	58,480	01/12/2011	01/19/2041
290876-AD-3	EMERA INC			2,5	3FE	3,280,600	100.1920	2,875,510	2,870,000	3,232,307	0	(39,436)	0	0	6.750	4.721	JD	8,610	193,725	01/09/2018	06/15/2076
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS LTD.	C		1	1FE	7,263,650	117.5574	8,522,912	7,250,000	7,257,592	0	(622)	0	0	7.000	6.984	JJ	234,014	507,500	09/18/2013	07/15/2034
29348Q-AB-8	ENABLE OKLAHOMA INTRASTATE TRANSMISSION	C		1	2FE	2,626,425	102.8691	2,571,728	2,500,000	2,519,635	0	(15,403)	0	0	6.250	5.564	MS	46,007	156,250	07/06/2010	03/15/2020
29977G-AA-0	EVERBANK FINANCIAL CORP			2	1FE	1,500,000	105.5210	1,582,815	1,500,000	1,500,000	0	0	0	0	5.750	5.750	JJ	42,885	86,250	06/26/2015	07/02/2025
302508-AQ-9	FMR CORP.			1	1FE	1,066,980	130.4567	1,304,567	1,000,000	1,040,626	0	(2,564)	0	0	7.570	7.015	JD	3,364	75,700	12/10/2001	06/15/2029
30251B-AC-2	FMR LLC			1	1FE	1,988,560	124.8890	2,497,780	2,000,000	1,990,118	0	198	0	0	6.500	6.543	JD	6,139	130,000	06/30/2010	12/14/2040
302573-AA-8	FNB FINL SVCS CAP TR			9	2FE	3,446,705	89.7500	3,416,397	3,806,571	3,452,552	0	5,846	0	0	3.899	4.704	N/A	412	74,044	07/27/2018	06/30/2035
309565-AA-7	FARMERS CAP BK TR I			9	1	3,110,848	87.0000	3,154,016	3,625,306	3,118,814	0	7,966	0	0	3.939	5.193	MJSD	397	71,255	07/27/2018	09/30/2035
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III			2,5	2FE	4,000,000	96.7699	3,870,796	4,000,000	4,000,000	0	0	0	0	5.454	5.454	AO	50,904	218,160	10/01/2014	10/15/2054
31428X-AW-6	FEDEX CORP			1	2FE	2,495,775	98.4461	2,461,153	2,500,000	2,496,299	0	72	0	0	5.100	5.111	JJ	58,792	127,500	01/06/2014	01/15/2044
32055R-A@-6	FIRST INDUSTRIAL LP				2FE	1,200,000	99.4422	1,193,306	1,200,000	1,200,000	0	0	0	0	4.300	4.300	AO	10,177	51,600	04/20/2017	04/20/2027
337358-BD-6	WELLS FARGO BANK NA				1FE	3,900,155	117.2794	4,104,779	3,500,000	3,801,575	0	(10,464)	0	0	6.550	5.743	AO	48,397	229,250	01/25/2006	10/15/2035
33738M-AB-7	WELLS FARGO BANK NA				1FE	1,018,460	113.4285	1,134,285	1,000,000	1,010,256	0	(724)	0	0	6.500	6.359	JD	5,417	65,000	12/10/1998	12/01/2028
33803W-AB-5	FISHERS LANE ASSOCIATES LLC			1	1FE	6,000,000	107.4753	6,448,518	6,000,000	6,000,000	0	0	0	0	5.477	5.479	MON	23,734	328,620	06/20/2012	08/05/2040
33834Q-AA-3	50CSW LLC				3AM	1,982,475	99.9431	1,981,347	1,982,475	1,982,475	0	0	0	0	5.500	5.478	FA	37,254	203,422	12/07/2016	02/28/2019
33847W-AA-5	FLAGSTAR STAT TR V				1	1,380,537	92.5000	1,341,363	1,450,122	1,381,731	0	1,194	0	0	4.340	4.763	JAJO	14,685	16,080	07/27/2018	01/07/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
33848A-AA-2	FLAGSTAR STAT TR VI			9	1	1,724,868	92.5000	1,676,704	1,812,653	1,726,346	0	1,478	0	0	4.340	4.762	JAJO	18,356	20,101	07/27/2018	04/07/2035
338915-AM-3	BANK OF AMERICA CORP				2FE	4,488,200	114.0499	4,561,996	4,000,000	4,283,247	0	(21,796)	0	0	6.700	5.726	JJ	123,578	268,000	01/26/2006	07/15/2028
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2FE	6,500,000	87.7823	5,705,850	6,500,000	6,500,000	0	0	0	0	4.125	4.114	MS	67,776	268,125	07/12/2016	03/31/2038
346845-AF-7	FORT BENNING FAMILY CMNTYS LLC			1	2FE	738,051	104.2728	813,328	780,000	739,155	0	399	0	0	5.810	6.188	JJ	20,897	45,318	06/01/2016	01/15/2051
349553-A@-6	FORTIS INC		A		2	2,500,000	116.3312	2,908,280	2,500,000	2,500,000	0	0	0	0	6.600	6.599	MS	55,000	166,250	08/08/2007	09/01/2037
349631-AG-6	BEAM SUNTORY INC		C	1	2FE	7,471,572	116.3900	8,863,099	7,615,000	7,534,884	0	5,811	0	0	6.625	6.777	JJ	232,628	504,494	04/19/2002	07/15/2028
349631-AG-6	BEAM SUNTORY INC	C	C	1	2FE	983,540	116.3900	1,163,900	1,000,000	990,789	0	669	0	0	6.625	6.758	JJ	30,549	66,250	11/13/2001	07/15/2028
361448-BD-4	GATX CORP			1,2	2FE	4,746,960	101.6235	4,827,116	4,750,000	4,746,895	0	(65)	0	0	4.350	4.365	FA	32,142	0	11/01/2018	02/15/2024
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP		C		1FE	5,208,230	118.2644	5,617,559	4,750,000	4,978,834	0	(24,961)	0	0	7.000	6.154	FA	125,611	332,500	10/31/2006	02/15/2026
36158F-AD-2	SWISS RE SOLUTIONS HOLDING CORP		C	1	1FE	8,624,830	131.0181	10,481,448	8,000,000	8,401,949	0	(22,139)	0	0	7.750	7.102	JD	27,556	620,000	05/02/2002	06/15/2030
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO			1	2FE	174,318	88.8307	177,661	200,000	174,713	0	395	0	0	3.373	5.617	MN	862	0	11/13/2018	11/15/2025
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				2FE	4,422,271	95.6091	4,460,165	4,665,000	4,423,066	0	795	0	0	5.875	6.348	JJ	127,137	0	11/30/2018	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	734,594	104.5504	716,170	685,000	734,569	0	(25)	0	0	6.875	6.237	JJ	22,370	0	12/13/2018	01/10/2039
37149#-AA-8	TALISKER FEE				2PL	15,000,000	92.8138	13,922,070	15,000,000	15,000,000	0	0	0	0	5.250	5.250	N/A	65,625	631,376	02/02/2018	12/01/2057
373298-BN-7	GEORGIA-PACIFIC CORPORATION				1FE	1,470,000	120.5859	1,808,789	1,500,000	1,482,984	0	1,813	0	0	7.375	7.589	JD	9,219	110,625	01/12/2010	12/01/2025
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2FE	7,297,060	111.3013	7,791,091	7,000,000	7,234,205	0	(7,440)	0	0	6.450	6.134	MN	75,250	451,500	04/03/2007	05/01/2036
382388-AL-0	GOODRICH CORP				2FE	3,331,200	121.7108	3,651,324	3,000,000	3,266,902	0	(7,060)	0	0	7.000	6.202	AO	44,333	210,000	02/06/2006	04/15/2038
382388-AU-0	GOODRICH CORP			1	2FE	3,225,750	119.3596	3,580,788	3,000,000	3,178,207	0	(5,502)	0	0	6.800	6.237	JJ	102,000	204,000	01/23/2007	07/01/2036
382388-AU-0	GOODRICH CORP	C		1	2FE	1,114,180	119.3596	1,193,596	1,000,000	1,090,396	0	(2,872)	0	0	6.800	5.961	JJ	34,000	68,000	01/23/2008	07/01/2036
39121J-AE-0	GREAT RIVER ENERGY			1	1FE	1,850,359	113.6025	2,102,054	1,850,359	1,850,359	0	0	0	0	6.254	6.255	JJ	57,861	120,401	06/21/2007	07/01/2038
39742Q-AA-1	GREER CAP TR I			9	1	2,061,788	94.0000	2,044,672	2,175,183	2,063,728	0	1,940	0	0	4.530	5.001	JAJO	19,981	25,196	07/27/2018	10/18/2034
40049J-AV-9	GRUPO TELEVISA, S.A. DE C.V.		C	1	2FE	6,083,166	109.7475	6,804,345	6,200,000	6,136,869	0	7,531	0	0	6.625	6.824	MS	117,520	410,750	11/12/2008	03/18/2025
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC			5	1	1,008,937	168.9038	1,276,983	756,042	995,589	0	(6,552)	0	0	6.508	4.693	MON	2,187	42,096	01/04/2017	07/15/2055
404280-AT-6	HSBC HOLDINGS PLC		C	2	2FE	2,584,500	96.0000	2,304,000	2,400,000	2,551,545	0	(24,260)	0	0	6.375	5.177	MS	38,675	153,000	09/11/2017	12/29/2049
409322-AB-0	HAMPTON RDS PPV LLC			1	2FE	447,635	102.9264	514,632	500,000	442,839	0	975	0	0	6.071	7.087	JD	1,349	30,355	09/30/2014	12/15/2041
413875-AN-5	HARRIS CORP	C		1	2FE	995,070	115.7425	1,157,425	1,000,000	995,747	0	89	0	0	6.150	6.186	JD	2,733	61,500	12/07/2010	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2FE	6,839,682	115.2209	8,065,463	7,000,000	6,862,352	0	2,436	0	0	6.100	6.260	AO	106,750	427,000	10/10/2006	10/01/2041
42217K-BB-1	WELLTOWER INC			1,2	2FE	1,981,520	100.6605	2,013,210	2,000,000	1,984,148	0	323	0	0	5.125	5.183	MS	30,181	102,500	11/27/2012	03/15/2043
42307T-AG-3	KRAFT HEINZ FOODS CO			1	2FE	6,660,513	113.9169	6,550,222	5,750,000	6,360,837	0	(30,598)	0	0	6.750	5.600	MS	114,281	388,125	09/15/2005	03/15/2032
42307T-AG-3	KRAFT HEINZ FOODS CO	C		1	2FE	1,171,700	113.9169	1,139,169	1,000,000	1,115,211	0	(5,809)	0	0	6.750	5.509	MS	19,875	67,500	08/23/2005	03/15/2032
42307T-AH-1	KRAFT HEINZ FOODS CO			1	2FE	1,114,180	114.5567	1,145,567	1,000,000	1,097,623	0	(2,279)	0	0	7.125	6.274	FA	29,688	71,250	08/04/2009	08/01/2039
42809H-AG-2	HESS CORP			1,2	3FE	898,110	91.6334	824,701	900,000	898,451	0	153	0	0	4.300	4.325	AO	9,675	38,700	09/19/2016	04/01/2027
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2FE	997,350	98.1136	981,136	1,000,000	998,057	0	234	0	0	4.500	4.533	JD	3,750	45,000	11/18/2015	12/01/2025
444859-BB-7	HUMANA INC			1,2	2FE	2,221,252	98.8636	2,199,715	2,225,000	2,221,889	0	70	0	0	4.625	4.635	JD	8,576	102,906	01/18/2013	12/01/2042
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC	C		1	2FE	1,174,910	117.4091	1,174,091	1,000,000	1,112,338	0	(9,280)	0	0	7.300	5.693	JJ	33,661	73,000	10/13/2010	01/15/2028
45326T-AA-6	INCITEC PIVOT FINANCE LLC	C	C	1	2FE	2,072,240	102.2081	2,044,162	2,000,000	2,008,864	0	(8,957)	0	0	6.000	5.509	JD	7,000	120,000	04/27/2010	12/10/2019
454750-AQ-6	INDIANA GAS COMPANY, INC.				1FE	6,289,140	112.0792	6,724,752	6,000,000	6,175,663	0	(13,241)	0	0	6.550	6.139	MS	115,717	393,000	01/24/2007	06/30/2028
454750-AQ-6	INDIANA GAS COMPANY, INC.	C			1FE	1,384,763	112.0792	1,681,188	1,500,000	1,425,075	0	5,336	0	0	6.550	7.289	MS	28,929	98,250	11/12/2008	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	2FE	3,081,260	116.7307	3,793,748	3,250,000	3,113,701	0	3,857	0	0	6.050	6.445	MS	57,895	196,625	02/11/2008	03/15/2037
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO			1	1FE	6,433,331	118.6505	7,297,006	6,150,000	6,386,104	0	(7,539)	0	0	6.050	5.703	AO	93,019	372,075	03/02/2011	10/01/2036
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO	C		1	1FE	1,999,820	125.9390	2,518,780	2,000,000	1,999,972	0	1	0	0	6.600	6.600	JD	11,000	132,000	06/12/2007	06/01/2037
456650-AF-0	INFINITY PROPERTY AND CASUALTY CORP			1	2FE	3,041,840	102.4893	3,074,679	3,000,000	3,018,274	0	(4,433)	0	0	5.000	4.817	MS	42,500	150,000	01/10/2013	09/19/2022
456650-AF-0	INFINITY PROPERTY AND CASUALTY CORP	C		1	2FE	2,000,000	102.4893	2,049,786	2,000,000	2,000,000	0	0	0	0	5.000	4.999	MS	28,333	100,000	09/12/2012	09/19/2022
456837-AM-5	ING GROEP NV		C		1FE	797,264	98.8643	790,914	800,000	797,319	0	55	0	0	4.550	4.593	AO	8,999	0	09/25/2018	10/02/2028
456866-AL-6	INGERSOLL-RAND COMPANY		C		2FE	1,605,065	109.6103	1,530,160	1,396,000	1,485,226	0	(11,111)	0	0	7.200	5.985	JD	8,376	100,512	09/28/2005	06/01/2025
45687A-AG-7	INGERSOLL RAND GLOBAL HOLDING CO LTD		C	1	2FE	995,900	114.7509	1,147,509	1,000,000	996,345	0	67	0	0	5.750	5.778	JD	2,556	57,500	06/17/2013	06/15/2043
461070-AG-9	INTERSTATE POWER AND LIGHT CO			1	1FE	993,680	125.3102	1,253,102	1,000,000	994,722	0	123	0	0	6.250	6.296	JJ	28,819	62,500	07/07/2009	07/15/2039
461070-AG-9	INTERSTATE POWER AND LIGHT CO	C		1	1FE	2,022,220	125.3102	2,506,204	2,000,000	2,019,008	0	(451)	0	0	6.250	6.168	JJ	57,639	125,000	07/14/2009	07/15/2039
465685-AH-8	ITC HOLDINGS CORP			1,2	2FE	2,991,960	110.3321	3,309,963	3,000,000	2,992,792	0	141	0	0	5.300	5.318	JJ	79,500	159,000	06/26/2013	07/01/2043
466488-AC-3	JM HUBER CORPORATION				3	3,315,720	101.0088	3,030,264	3,000,000	3,107,935	0	(24,233)	0	0	7.390	6.317	AO	37,566	221,700	02/20/2007	10/30/2022
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO			1	2FE	1,489,908	116.5870	1,748,805	1,500,000	1,492,129	0	224	0	0	6.150	6.198	JD	7,688	92,250	12/17/2007	06/01/2037
477688-AA-9	CTL-WILBRAHAM PPTYS CVS INDY (IN)				2	0	107.0590	0	0	0	0	0	0	0	7.050	7.050	MON	0	4,368	04/13/1999	04/01/2024
478165-AF-0	S C JOHNSON & SON INC				1FE	8,355,064	119.3587	10,145,490	8,500,000	8,380,402	0	4,308	0	0	5.750	5.887	FA	184,639	488,750	11/12/2008	02/15/2033
494550-AL-0	KINDER MORGAN ENERGY PARTNERS, L.P.	C		1	2FE	2,289,140	120.7148	2,414,296	2,000,000	2,207,165	0	(9,629)	0	0	7.750	6.565	MS	45,639	155,000	02/12/2007	03/15/2032
49549*-AA-3	KJ FDG SEC TL			9	1PL	10,700,000	101.2804	10,837,003	10,700,000	10,700,000	0	0	0	0	4.800	4.800	JD	42,800	138,347	07/20/2018	12/01/2049
50219*-AA-0	CTL-KENNETH LEWIS WAG ALLEN (TX)				2	164,126	100.0000	164,126	164,126	164,126	0	0	0	0	6.840	6.840	MON	936	11,814	09/24/1998	06/01/2019
513774-AA-7	LANCASHIRE HOLDINGS LTD		C	1	2FE	3,632,356	102.9353	3,499,800	3,400,000	3,517,785	0	(28,142)	0	0	5.700	4.681	AO	48,450	193,800	08/01/2014	10/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
514666-AN-6	LAND O LAKES INC				3FE	1,300,000	97.5000	1,267,500	1,300,000	1,300,000	0	0	0	0	7.000	7.000	MJSD	4,044	21,992	09/13/2018	12/29/2049
529043-AC-5	LEXINGTON REALTY TRUST			1,2	2FE	2,758,843	98.8263	2,625,815	2,657,000	2,713,515	0	(12,184)	0	0	4.250	3.700	JD	5,019	112,923	01/22/2015	06/15/2023
53079E-AG-9	LIBERTY MUTUAL GROUP INC			1	2FE	7,402,359	116.5137	9,262,839	7,950,000	7,527,831	0	13,631	0	0	6.500	7.055	MS	152,154	516,750	11/04/2005	03/15/2035
53217V-AC-3	LIFE TECHNOLOGIES CORP	C		1	2FE	1,995,920	102.7994	2,055,988	2,000,000	1,999,447	0	447	0	0	6.000	6.025	MS	40,000	120,000	02/11/2010	03/01/2020
534187-AR-0	LINCOLN NATIONAL CORP			1	2FE	3,223,998	115.4037	3,577,515	3,100,000	3,194,462	0	(3,220)	0	0	6.150	5.863	AO	44,485	190,650	01/28/2010	04/07/2036
539439-AN-9	LLOYDS BANKING GROUP PLC		C		2FE	1,303,071	91.0243	1,298,917	1,427,000	1,297,929	0	1,902	0	0	5.300	5.980	JD	6,303	75,631	04/05/2005	12/01/2045
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	3FE	1,400,000	96.5200	1,351,280	1,400,000	1,400,000	0	0	0	0	7.500	7.500	JD	1,167	22,458	10/02/2018	12/27/2066
548661-AH-0	LOWE'S COMPANIES, INC.	C			2FE	1,159,230	116.4199	1,164,199	1,000,000	1,089,560	0	(7,345)	0	0	6.875	5.607	FA	25,972	68,750	01/11/2006	02/15/2028
54866N-BM-0	LOWE'S COMPANIES, INC.				2FE	1,044,680	119.4392	1,194,392	1,000,000	1,024,463	0	(2,027)	0	0	7.580	7.190	MS	25,267	75,800	02/11/2002	06/18/2027
549271-AF-1	LUBRIZOL CORPORATION (THE)			1	1FE	447,590	126.9215	634,608	500,000	458,191	0	1,368	0	0	6.500	7.408	AO	8,125	32,500	08/05/2008	10/01/2034
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2FE	4,719,521	115.9158	5,506,001	4,750,000	4,726,721	0	647	0	0	6.400	6.446	MN	50,667	304,000	11/15/2007	05/01/2037
565849-AB-2	MARATHON OIL CORP	C		1	2FE	1,136,030	109.5620	1,095,620	1,000,000	1,093,088	0	(4,596)	0	0	6.800	5.782	MS	20,022	68,000	02/14/2006	03/15/2032
570535-AH-7	MARKEL CORP	C		1	2FE	2,193,540	102.6084	2,052,168	2,000,000	2,019,352	0	(24,845)	0	0	7.125	5.773	MS	36,021	142,500	05/04/2010	09/30/2019
57169*-AK-3	MARS INC				1	3,500,000	102.1674	3,575,859	3,500,000	3,500,000	0	0	0	0	6.520	6.517	AO	53,881	228,200	09/12/2008	10/06/2019
57169*-AL-1	MARS INC				1	2,500,000	105.1255	2,628,138	2,500,000	2,500,000	0	0	0	0	6.570	6.567	AO	38,781	164,250	09/12/2008	10/06/2020
57169*-AM-9	MARS INC				1	3,000,000	112.9162	3,387,486	3,000,000	3,000,000	0	0	0	0	6.720	6.718	AO	47,600	201,600	09/12/2008	10/06/2023
571748-AK-8	MARSH & MCLENNAN COMPANIES, INC.				1FE	1,238,484	116.8385	1,402,062	1,200,000	1,233,813	0	(1,600)	0	0	5.875	5.580	FA	29,375	70,500	08/20/2013	08/01/2033
573284-AJ-5	MARTIN MARIETTA MATERIALS INC			1	2FE	241,250	111.3352	278,338	250,000	242,745	0	201	0	0	6.250	6.524	MN	2,604	15,625	03/04/2010	05/01/2037
574599-AT-3	MASCO CORPORATION				2FE	1,026,270	119.1700	1,191,700	1,000,000	1,016,671	0	(1,002)	0	0	7.750	7.519	FA	32,292	77,500	03/13/2002	08/01/2029
585270-AC-5	MEIJI YASUDA LIFE INSURANCE CO		C	2,5	2FE	800,000	98.7500	790,000	800,000	800,000	0	0	0	0	5.100	5.100	AO	7,367	20,400	04/19/2018	04/26/2048
59156R-AM-0	METLIFE INC			1	1FE	1,014,100	112.6515	1,126,515	1,000,000	1,010,546	0	(383)	0	0	5.700	5.601	JD	2,533	57,000	07/21/2005	06/15/2035
59156R-AP-3	METLIFE INC			1,2,5	2FE	2,262,500	101.5860	2,539,650	2,500,000	2,299,834	0	5,338	0	0	6.400	7.202	JD	7,111	160,000	01/14/2010	12/15/2066
59156R-AV-0	METLIFE INC			1,2,5	2FE	2,521,050	146.0000	2,190,000	1,500,000	2,466,174	0	(40,807)	0	0	10.750	4.823	FA	67,188	161,250	09/11/2017	08/01/2069
59156R-BS-6	METLIFE CAPITAL TRUST X			1,2,5	2FE	2,237,470	126.0000	1,890,000	1,500,000	2,192,520	0	(33,289)	0	0	9.250	4.756	AO	31,990	138,750	09/11/2017	04/08/2068
594457-BT-9	DTE GAS CO	C		1	1FE	960,620	118.4880	1,184,880	1,000,000	972,241	0	1,212	0	0	5.700	5.993	MS	16,783	57,000	11/14/2005	03/15/2033
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO	C		1	1FE	1,460,992	116.9592	1,754,388	1,500,000	1,468,929	0	895	0	0	5.950	6.140	MN	11,404	89,250	07/23/2007	05/15/2037
617448-AK-7	MORGANITE INDUSTRIES INC		C		3	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.260	6.259	JD	11,303	313,000	11/29/2007	12/19/2019
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO			1,2,5	1FE	3,000,000	100.8750	3,026,250	3,000,000	3,000,000	0	0	0	0	4.297	4.297	JJ	59,442	128,910	07/14/2014	07/15/2054
62952E-AA-5	NYU HOSPITALS CENTER			1	1FE	2,053,840	100.9725	2,019,450	2,000,000	2,047,243	0	(1,151)	0	0	4.428	4.268	JJ	44,280	88,560	08/01/2012	07/01/2042
638585-BF-5	BANK OF AMERICA CORP				2FE	1,701,285	114.3871	1,715,807	1,500,000	1,614,334	0	(9,217)	0	0	6.800	5.723	MS	30,033	102,000	12/08/2005	03/15/2028
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC	C		1	2FE	1,988,400	103.6182	2,072,364	2,000,000	1,996,915	0	1,269	0	0	5.375	5.449	MS	28,667	107,500	03/22/2011	03/25/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1FE	5,241,153	117.5794	5,878,970	5,000,000	5,211,367	0	(5,086)	0	0	6.400	6.039	AO	54,222	320,000	08/25/2011	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	C		1	1FE	1,007,747	117.5794	1,175,794	1,000,000	1,007,046	0	(153)	0	0	6.400	6.339	AO	10,844	64,000	08/25/2011	04/30/2040
64072T-AC-9	CSC HOLDINGS LLC		C	1,2	3FE	3,900,000	101.2500	3,796,875	3,750,000	3,885,877	0	(5,730)	0	0	6.625	6.239	JJ	114,557	248,438	01/05/2016	10/15/2025
65334H-AA-0	NEXEN INC.		C	1	1FE	8,835,660	135.5070	12,195,630	9,000,000	8,886,153	0	4,717	0	0	7.875	8.032	MS	208,688	708,750	08/06/2002	03/15/2032
65334H-AG-7	NEXEN INC	C	C	1	1FE	1,556,340	121.7091	1,825,637	1,500,000	1,547,070	0	(1,360)	0	0	6.400	6.113	MN	12,267	96,000	05/13/2010	05/15/2037
65334H-AJ-1	NEXEN INC		C	1	1FE	994,450	138.1133	1,381,133	1,000,000	995,314	0	93	0	0	7.500	7.545	JJ	31,458	75,000	07/27/2009	07/30/2039
654579-AA-9	NIPPON LIFE INSURANCE CO		C	2,5	1FE	1,047,700	102.2500	1,022,500	1,000,000	1,040,020	0	(7,680)	0	0	5.000	3.856	AO	10,139	50,000	03/13/2018	10/18/2042
65473Q-B*-3	NISOURCE FINANCE CORPORATION				2	6,000,000	108.8990	6,533,940	6,000,000	6,000,000	0	0	0	0	5.890	5.889	MN	32,395	353,400	07/21/2005	11/28/2025
65473Q-BB-8	NISOURCE FINANCE CORP			1,2	2FE	1,997,280	102.6768	2,053,536	2,000,000	1,998,071	0	39	0	0	5.250	5.257	FA	39,667	105,000	06/11/2012	02/15/2043
655855-FA-7	SOUTHERN RAILWAY CO	C			1FE	2,387,210	109.3224	1,902,210	1,740,000	1,828,049	0	(56,325)	0	0	9.750	6.059	JD	7,540	169,650	08/30/2004	06/15/2020
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH HEA				1	2,500,000	98.9004	2,472,510	2,500,000	2,500,000	0	0	0	0	4.200	4.200	MN	17,500	105,000	10/08/2014	05/01/2030
664787-AD-0	NORTHERN BORDER PIPELINE COMPANY			1	2FE	2,992,922	108.2185	3,246,555	3,000,000	2,999,089	0	348	0	0	7.500	7.515	AO	56,250	225,000	02/01/2002	09/15/2021
66516X-AC-9	NORTHERN GROUP HSG LLC				1FE	1,065,928	122.2967	978,374	800,000	1,057,306	0	(3,707)	0	0	6.803	4.783	MON	2,419	54,424	07/22/2016	08/15/2053
665228-B@-0	NORTHERN ILL GAS CO				1	10,827,594	114.0810	13,119,315	11,500,000	10,930,835	0	13,300	0	0	6.250	6.703	FA	271,528	718,750	11/12/2008	08/15/2038
66955*-AA-4	CTL-ROBERT KORFF WAG NORWOOD (MA)				2	99,500	100.0000	99,500	99,500	99,500	0	0	0	0	7.100	7.100	MON	589	7,637	02/09/1999	03/01/2019
670346-AN-5	NUCOR CORP	C		1,2	1FE	503,125	106.0515	530,258	500,000	502,878	0	(59)	0	0	5.200	5.158	FA	10,833	26,000	02/14/2014	08/01/2043
67134C-AA-9	OAK HILL CAP TR 4			9	1	1,633,153	88.5000	1,604,198	1,812,653	1,636,077	0	2,924	0	0	4.040	4.905	MJSD	18,513	18,239	07/27/2018	06/30/2035
677071-AK-8	OHANA MILITARY COMMUNITIES LLC				1FE	2,689,855	114.0258	2,692,306	2,361,137	2,675,647	0	(4,906)	0	0	5.880	4.823	AO	34,709	139,556	07/08/2016	10/01/2051
677071-AN-2	OHANA MILITARY COMMUNITIES LLC				1FE	266,153	113.4090	283,523	250,000	263,396	0	(699)	0	0	5.558	4.999	AO	3,474	13,895	09/19/2014	10/01/2036
677071-AU-6	OHANA MILITARY CMNTYS LLC			1	1FE	1,077,642	114.8095	1,110,236	967,024	1,071,333	0	(1,762)	0	0	6.000	5.119	AO	14,505	58,291	10/28/2015	10/01/2051
677071-AV-4	OHANA MILITARY COMMUNITIES LLC				1FE	1,574,370	116.2002	1,687,517	1,452,250	1,567,699	0	(1,930)	0	0	6.150	5.481	AO	22,328	89,720	10/28/2015	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC			1	1FE	1,020,010	109.6286	1,096,286	1,000,000	1,018,524	0	(559)	0	0	5.334	5.179	AO	13,335	53,340	01/14/2016	10/01/2051
677347-CE-4	OHIO EDISON CO			1	2FE	3,256,020	124.2197	3,726,591	3,000,000	3,201,997	0	(6,214)	0	0	6.875	6.238	JJ	95,104	206,250	10/24/2006	07/15/2036
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO.			1	1FE	1,390,425	132.8217	1,660,271	1,250,000	1,349,020	0	(4,258)	0	0	7.250	6.387	JJ	41,788	90,625	07/28/2004	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO.			1	1FE	5,201,948	129.0504	6,452,520	5,000,000	5,143,909	0	(6,976)	0	0	7.000	6.663	MN	58,333	350,000	12/12/2006	05/01/2032
68268N-AC-7	ONEOK PARTNERS LP			1	2FE	1,489,665	111.8777	1,678,166	1,500,000	1,491,922	0	232	0	0	6.650	6.702	AO	24,938	99,750	06/09/2010	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68268N-AD-5	ONEOK PARTNERS LP			1	2FE	2,287,140	112.4009	2,248,018	2,000,000	2,240,538	0	(6,944)	0	0	6.850	5.791	AO	28,922	137,000	09/01/2010	10/15/2037
68389X-BH-7	ORACLE CORP			1,2	1FE	6,862,583	94.4484	6,139,146	6,500,000	6,830,850	0	(14,062)	0	0	3.850	3.452	JJ	115,393	250,250	08/31/2016	07/15/2036
690742-AB-7	OWENS CORNING			1	2FE	3,258,672	110.5962	3,594,377	3,250,000	3,259,051	0	(287)	0	0	7.000	6.971	JD	18,958	227,500	08/09/2010	12/01/2036
69350Y-AA-4	PNFP STAT TR IV				2FE	4,656,600	100.0000	4,680,000	4,680,000	4,656,927	0	327	0	0	5.270	5.311	MJSD	10,962	124,758	08/21/2018	12/15/2037
693627-AY-7	DUKE ENERGY INDIANA LLC			1	1FE	3,498,145	123.2090	4,312,315	3,500,000	3,499,342	0	22	0	0	6.120	6.122	AO	45,220	214,200	10/18/2005	10/15/2035
694476-AA-0	PACIFIC LIFE INSURANCE COMPANY			1	2FE	3,414,090	121.7620	3,652,860	3,000,000	3,293,019	0	(12,558)	0	0	6.600	5.615	MS	58,300	198,000	08/05/2005	09/15/2033
694476-AC-6	PACIFIC LIFECORP	C		1	2FE	260,575	102.6516	246,364	240,000	243,130	0	(2,689)	0	0	6.000	4.777	FA	5,640	14,400	06/09/2011	02/10/2020
694476-AD-4	PACIFIC LIFECORP			1	2FE	987,750	102.0992	1,020,992	1,000,000	989,040	0	224	0	0	5.125	5.205	JJ	21,497	51,250	01/16/2013	01/30/2043
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2FE	3,250,000	102.5167	3,331,793	3,250,000	3,250,000	0	0	0	0	5.750	5.750	MS	61,253	186,875	08/25/2014	09/03/2024
714264-AK-4	PERNOD RICARD SA		C	1	2FE	8,034,063	109.1297	7,911,903	7,250,000	7,942,766	0	(16,683)	0	0	5.500	4.803	JJ	183,868	398,750	01/10/2013	01/15/2042
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD			1,2	2FE	7,037,375	99.4450	6,961,150	7,000,000	7,031,802	0	(5,573)	0	0	5.500	5.354	JJ	177,528	321,750	04/16/2018	07/15/2022
717081-DT-7	PFIZER INC			1	1FE	7,354,401	121.3985	7,520,637	6,195,000	7,261,404	0	(30,148)	0	0	5.600	4.349	MS	102,149	346,920	10/05/2015	09/15/2040
718546-AK-0	PHILLIPS 66			1,2	1FE	4,486,643	97.4012	4,422,014	4,540,000	4,493,962	0	1,910	0	0	4.650	4.742	MN	26,975	211,110	11/12/2014	11/15/2034
72302#-AA-8	CTL-TRAINGLE 46 HOME DEPOT (NJ)				1	8,059,952	120.7166	9,729,696	8,059,952	8,059,952	0	0	0	0	7.250	7.250	MON	48,696	584,715	07/30/2002	08/01/2032
72345H-AA-3	PINNACLE BANK			2,5	2FE	1,000,000	100.3381	1,003,381	1,000,000	1,000,000	0	0	0	0	4.875	4.851	JJ	20,448	48,750	07/24/2015	07/30/2025
723787-AB-3	PIONEER NATURAL RESOURCES COMPANY			1	2FE	3,786,950	121.2947	4,530,357	3,735,000	3,761,820	0	(2,688)	0	0	7.200	7.076	JJ	124,002	268,920	09/28/2005	01/15/2028
72605X-AK-1	PLACER DOME INC.				2FE	1,017,440	115.1297	1,151,297	1,000,000	1,008,839	0	(862)	0	0	7.370	7.215	JJ	33,984	73,700	08/21/2001	06/03/2026
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP				1	2,000,000	120.3268	2,406,536	2,000,000	2,000,000	0	0	0	0	6.310	6.309	MN	21,033	126,200	04/10/2006	05/01/2036
736508-H*-6	PORTLAND GENERAL ELECTRIC COMP				1	1,500,000	118.8945	1,783,418	1,500,000	1,500,000	0	0	0	0	5.800	5.799	MN	14,500	87,000	12/07/2006	06/01/2039
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1,2	1FE	3,593,880	89.2060	3,211,416	3,600,000	3,594,061	0	134	0	0	3.150	3.159	JJ	52,290	113,400	10/06/2016	07/15/2046
74166N-AA-2	ADT CORP			1	3FE	2,697,300	74.0000	2,664,000	3,600,000	2,781,540	0	33,736	0	0	4.875	7.592	JJ	80,925	175,500	05/02/2016	07/15/2032
74166N-AA-2	ADT CORP	C		1	3FE	599,400	74.0000	592,000	800,000	618,120	0	7,497	0	0	4.875	7.592	JJ	17,983	39,000	05/02/2016	07/15/2032
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC			1	1FE	6,029,110	117.4173	7,045,038	6,000,000	6,020,190	0	(779)	0	0	6.050	6.016	AO	76,633	363,000	03/04/2010	10/15/2036
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC	C		1	1FE	1,002,720	117.4173	1,174,173	1,000,000	1,002,230	0	(69)	0	0	6.050	6.029	AO	12,772	60,500	10/12/2006	10/15/2036
743263-AE-5	PROGRESS ENERGY INC			1	2FE	288,220	133.0436	332,609	250,000	276,580	0	(1,402)	0	0	7.750	6.474	MS	6,458	19,375	07/26/2007	03/01/2031
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	2,479,550	97.9330	2,252,459	2,300,000	2,443,238	0	(27,802)	0	0	5.625	4.079	JD	5,750	129,375	03/16/2018	06/15/2043
744320-AN-2	PRUDENTIAL FINANCIAL INC			2,5	2FE	2,649,863	93.6250	2,340,625	2,500,000	2,619,702	0	(22,995)	0	0	5.200	4.141	MS	38,278	130,000	09/19/2017	03/15/2044
744320-AH-8	PRUDENTIAL FINANCIAL INC				1FE	10,337,879	106.6463	12,264,325	11,500,000	10,587,907	0	29,211	0	0	5.400	6.155	JD	31,050	621,000	11/12/2008	06/13/2035
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1FE	3,481,555	113.1108	3,958,878	3,500,000	3,485,972	0	438	0	0	5.700	5.736	JD	9,421	199,500	12/11/2006	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC				1FE	247,943	120.8133	302,033	250,000	248,346	0	43	0	0	6.625	6.687	JD	1,380	16,563	11/29/2007	12/01/2037
744320-BN-4	PRUDENTIAL FINANCIAL INC			1	1FE	1,662,135	122.1306	1,831,959	1,500,000	1,640,857	0	(3,223)	0	0	6.625	5.851	JD	2,760	99,375	11/01/2010	06/21/2040
74531E-AC-6	PUGET SOUND ENERGY, INC.	C		1	1FE	586,740	124.4084	622,042	500,000	551,590	0	(3,657)	0	0	7.000	5.654	AO	7,389	35,000	09/28/2005	03/09/2029
745332-BU-9	PUGET SOUND ENERGY INC			1	1FE	1,000,000	114.8691	1,148,691	1,000,000	1,000,000	0	0	0	0	5.483	5.483	JD	4,569	54,830	05/23/2005	06/01/2035
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2FE	1,571,010	115.9601	1,739,402	1,500,000	1,558,494	0	(1,585)	0	0	6.950	6.582	JJ	52,125	104,250	02/06/2008	07/01/2037
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION				2FE	172,713	103.4575	153,311	148,188	151,296	0	(1,806)	0	0	9.810	7.377	JD	969	16,473	02/12/1993	12/07/2022
759351-AG-4	REINSURANCE GROUP OF AMERICA INC	C		1	2FE	2,086,920	102.6653	2,053,306	2,000,000	2,009,984	0	(10,889)	0	0	6.450	5.852	MN	16,483	129,000	03/04/2010	11/15/2019
759470-B*-7	RELIANCE INDUSTRIES LTD		D		2	3,000,000	100.2700	3,008,100	3,000,000	3,000,000	0	0	0	0	6.340	6.337	MS	50,192	190,200	02/12/2007	03/26/2019
759891-AA-2	RENRE NORTH AMERICA HOLDINGS INC	C	C	1	1FE	1,992,660	102.3114	2,046,228	2,000,000	1,998,925	0	841	0	0	5.750	5.797	MS	33,861	115,000	03/12/2010	03/15/2020
76028U-AA-9	REPUBLIC BANCORP CAP TR			9	1	2,954,446	85.5000	2,957,053	3,458,542	2,962,288	0	7,842	0	0	3.858	5.142	MJSD	371	66,571	07/27/2018	09/30/2035
760759-AK-6	REPUBLIC SERVICES INC			1	2FE	2,162,460	120.3763	2,407,526	2,000,000	2,140,308	0	(3,387)	0	0	6.200	5.629	MS	41,333	124,000	11/10/2010	03/01/2040
780097-BA-8	ROYAL BANK OF SCOTLAND GROUP PLC	C			2FE	2,994,570	97.6164	2,928,492	3,000,000	2,995,812	0	472	0	0	4.800	4.823	AO	34,400	144,000	03/30/2016	04/05/2026
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC	C		2	3FE	4,228,470	103.5000	3,933,000	3,800,000	4,088,876	0	(110,178)	0	0	8.625	5.493	MJSD	910	409,688	12/07/2017	12/29/2049
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	C		2	3FE	667,380	99.7500	598,500	600,000	656,298	0	(8,516)	0	0	8.000	6.256	MJSD	133	60,000	09/11/2017	12/29/2049
783549-AZ-1	RYDER SYSTEM, INC.			1	2FE	3,832,994	117.0478	4,447,816	3,800,000	3,817,339	0	(2,067)	0	0	6.950	6.862	JD	22,008	264,100	03/23/2006	12/01/2025
785592-A*-7	SABINE PASS LIQUEFACTION				2FE	6,750,000	98.3614	6,639,395	6,750,000	6,750,000	0	0	0	0	5.000	5.000	MS	99,375	337,500	02/24/2017	09/15/2037
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			1,2	2FE	6,746,220	97.6605	6,592,084	6,750,000	6,746,731	0	316	0	0	4.450	4.457	MN	40,884	300,375	05/09/2017	05/12/2027
80501#-AA-0	CTL-SAVANNAH MERCER CVS/REVCO (GA)				2	0	100.0000	0	0	0	0	0	0	0	7.080	7.080	MON	0	133	04/01/1998	01/01/2019
82669G-AS-3	SIGNATURE BANK			5	1FE	4,000,000	102.0918	4,083,672	4,000,000	4,000,000	0	0	0	0	5.300	5.299	AO	42,400	212,000	03/11/2016	04/22/2026
83367T-BF-5	SOCIETE GENERALE SA		C	2	3FE	1,350,800	98.8750	1,186,500	1,200,000	1,317,852	0	(23,740)	0	0	7.875	5.582	JD	3,413	94,500	09/11/2017	12/18/2063
83368J-KG-4	SOCIETE GENERALE SA		C	2	3FE	2,396,720	97.3750	2,142,250	2,200,000	2,331,228	0	(48,578)	0	0	7.375	4.982	MS	48,675	162,250	09/11/2017	09/13/2066
83368R-AA-0	SOCIETE GENERALE	C	C		1FE	3,012,630	104.1525	3,124,575	3,000,000	3,003,555	0	(1,432)	0	0	5.200	5.144	AO	32,933	156,000	04/15/2011	04/15/2021
835407-AA-5	SOMPO JAPAN INSURANCE INC		C	2,5	1FE	1,493,750	100.6250	1,408,750	1,400,000	1,477,863	0	(15,887)	0	0	5.325	3.888	MS	19,259	74,550	02/20/2018	03/28/2073
83545*-AB-4	SONIC HEALTHCARE LTD				2	2,000,000	101.2854	2,025,708	2,000,000	2,000,000	0	0	0	0	5.730	5.730	JJ	53,798	114,600	01/12/2010	01/12/2020
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS COMPANY			1	2FE	3,785,304	121.2439	4,849,756	4,000,000	3,840,770	0	7,197	0	0	6.625	7.097	FA	110,417	265,000	11/12/2008	02/01/2032
83751#-AA-1	CTL - S COVE DEV AHOLD/STOP (NJ)				2	4,876,529	112.1055	5,240,971	4,675,035	4,770,941	0	(10,989)	0	0	8.060	7.658	MON	31,401	378,319	10/22/2007	07/01/2025
84265V-AA-3	SOUTHERN PERU COPPER CORP		C	1	2FE	7,346,338	116.7500	7,880,625	6,750,000	7,230,610	0	(16,069)	0	0	7.500	6.769	JJ	216,563	506,250	08/18/2010	07/27/2035
843452-AY-9	SOUTHERN NATURAL GAS COMPANY			1	2FE	2,233,020	117.0363	2,340,726	2,000,000	2,171,732	0	(9,198)	0	0	7.350	6.325	FA	55,533	147,000	08/18/2010	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			1	2FE	992,310	118.0987	1,180,987	1,000,000	994,183	0	179	0	0	6.000	6.054	AO	15,000	60,000	10/03/2006	10/01/2036
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	4FE	2,381,850	89.2500	2,115,225	2,370,000	2,381,423	0	(427)	0	0	7.125	7.039	MS	49,721	58,164	08/08/2018	03/15/2026
853254-BA-7	STANDARD CHARTERED PLC		C	2	3FE	1,009,900	100.2500	1,002,500	1,000,000	1,009,459	0	(441)	0	0	7.500	7.163	AO	18,542	0	12/03/2018	08/08/2066
853254-BH-2	STANDARD CHARTERED PLC		C	2	3FE	1,057,740	98.5000	985,000	1,000,000	1,044,548	0	(9,438)	0	0	7.750	6.476	AO	19,160	46,500	12/03/2018	12/29/2049
867914-AH-6	SUNTRUST BANKS, INC.				2FE	2,192,589	111.3323	2,343,545	2,105,000	2,147,925	0	(4,777)	0	0	6.000	5.648	FA	47,713	126,300	02/13/2006	02/15/2026
873050-CB-5	TTX CO			1	1FE	2,976,090	120.1083	3,603,249	3,000,000	2,979,637	0	445	0	0	5.875	5.931	JD	14,688	176,250	11/18/2010	12/01/2040
875127-AV-4	TAMPA ELECTRIC CO			1	2FE	1,231,615	120.7607	1,328,368	1,100,000	1,208,197	0	(3,592)	0	0	6.550	5.653	MN	9,206	72,050	01/07/2011	05/15/2036
878091-BE-6	TEACHERS INSURANCE AND ANNUITY ASSOCIATI			1,2,5	1FE	9,981,600	101.4163	10,141,630	10,000,000	9,982,422	0	215	0	0	4.375	4.385	MS	128,819	437,500	09/15/2014	09/15/2054
87817*-AA-8	CTL -CYPRESS CREEK EDGE LLC TD FL				1	3,310,524	111.1011	3,678,027	3,310,524	3,310,524	0	0	0	0	5.670	5.670	MON	8,343	187,869	10/14/2010	06/15/2036
879240-AQ-2	COMCAST CABLE COMMUNICATIONS LLC				1FE	3,887,560	120.2066	4,087,024	3,400,000	3,533,972	0	(33,890)	0	0	10.125	8.719	AO	72,675	344,250	08/02/1995	04/15/2022
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2FE	3,949,415	113.9501	3,988,254	3,500,000	3,859,624	0	(11,432)	0	0	7.045	6.079	JD	7,534	246,575	09/04/2009	06/20/2036
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2FE	999,280	110.2300	1,102,300	1,000,000	999,611	0	7	0	0	5.300	5.303	FA	22,083	53,000	12/04/2013	02/01/2044
891716-AA-0	TOWER CAPITAL TRUST III					1,019,960	86.0000	1,019,960	1,186,000	1,020,484	0	524	0	0	0.000	0.893	N/A	0	0	12/07/2018	03/01/2037
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.			1	1FE	3,759,685	126.0748	4,412,618	3,500,000	3,683,552	0	(8,129)	0	0	6.375	5.827	MS	65,698	223,125	01/19/2006	03/15/2033
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.	C		1	1FE	1,928,363	126.0748	2,162,183	1,715,000	1,873,953	0	(7,274)	0	0	6.375	5.430	MS	32,192	109,331	09/17/2009	03/15/2033
89675*-AN-7	TRITON CONTAINER INT 2010 A-1		C		2	285,714	100.6604	287,601	285,714	285,714	0	0	0	0	6.070	6.068	AO	2,939	21,679	04/30/2010	04/30/2020
89675*-AP-2	TRITON CONTAINER INT 2010 A-2		C		2	800,000	102.1998	817,598	800,000	800,000	0	0	0	0	6.600	6.598	AO	8,947	59,400	04/30/2010	04/30/2022
899038-AF-6	TUDOR INVESTMENT CORP				2PL	342,427	100.1952	333,984	333,333	334,516	0	(2,463)	0	0	5.500	4.718	JD	611	27,500	07/17/2015	06/19/2019
90131H-AT-2	21ST CENTURY FOX AMERICA INC				2FE	7,386,730	117.5804	7,642,726	6,500,000	6,856,417	0	(57,977)	0	0	7.750	6.460	JJ	225,288	503,750	10/21/2005	01/20/2024
90131H-AX-3	21ST CENTURY FOX AMERICA INC				2FE	36,031	123.0526	36,916	30,000	32,840	0	(328)	0	0	7.700	5.990	AO	391	2,310	01/27/2005	10/30/2025
90131H-BJ-3	21ST CENTURY FOX AMERICA INC				2FE	4,505,520	143.3148	5,732,592	4,000,000	4,389,395	0	(10,586)	0	0	8.150	7.173	AO	67,011	326,000	07/24/1998	10/17/2036
90131H-BJ-3	21ST CENTURY FOX AMERICA INC	C			2FE	1,132,050	143.3148	1,433,148	1,000,000	1,101,313	0	(2,765)	0	0	8.150	7.136	AO	16,753	81,500	07/09/1998	10/17/2036
90131H-BL-8	21ST CENTURY FOX AMERICA INC			1	2FE	2,322,400	131.6723	2,633,446	2,000,000	2,268,431	0	(7,949)	0	0	6.650	5.498	MN	16,994	133,000	08/26/2010	11/15/2037
902917-AH-6	WASTE MANAGEMENT INC			1	2FE	5,849,012	122.6568	6,347,489	5,175,000	5,557,313	0	(29,039)	0	0	7.000	5.972	JJ	167,038	362,250	09/08/2005	07/15/2028
907818-CS-5	UNION PACIFIC CORPORATION	C		1	1FE	1,048,980	113.2740	1,132,740	1,000,000	1,038,228	0	(1,775)	0	0	5.375	5.000	JD	4,479	53,750	12/13/2011	06/01/2033
907818-EM-6	UNION PACIFIC CORP			1,2	1FE	4,753,980	84.8163	3,816,734	4,500,000	4,745,250	0	(4,046)	0	0	3.799	3.515	AO	42,739	170,955	10/04/2016	10/01/2051
910637-N#-0	UNITED ILLUMINATING CO		C		1	1,000,000	109.5152	1,095,152	1,000,000	1,000,000	0	0	0	0	6.260	6.258	MS	20,171	62,600	07/20/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO		C		1	750,000	110.0539	825,404	750,000	750,000	0	0	0	0	6.260	6.259	JD	3,260	46,950	07/20/2007	12/06/2022
910637-Q#-7	UNITED ILLUMINATING CO		C		1	1,500,000	105.4843	1,582,265	1,500,000	1,500,000	0	0	0	0	6.610	6.609	JD	8,263	99,150	06/30/2008	12/01/2020
910637-R*-0	UNITED ILLUMINATING CO		C		1	2,000,000	111.7051	2,234,102	2,000,000	2,000,000	0	0	0	0	5.610	5.609	MS	34,595	112,200	12/10/2009	03/10/2025
91159H-HK-9	U.S. BANCORP	C		2	1FE	1,486,950	99.5196	1,492,794	1,500,000	1,491,989	0	1,243	0	0	3.600	3.705	MS	16,500	54,000	09/11/2014	09/11/2024
91324P-AX-0	UNITEDHEALTH GROUP INC			1	1FE	4,945,129	127.6875	6,384,375	5,000,000	4,956,189	0	1,193	0	0	6.500	6.583	JD	14,444	325,000	02/22/2008	06/15/2037
91758P-AA-5	UTB FINANCIAL HOLDING CO			2,5	2PL	1,777,000	100.4114	1,784,311	1,777,000	1,777,000	0	0	0	0	6.500	6.500	MS	39,464	0	08/28/2018	09/01/2028
918453-AA-9	VZ IRVING TX REPACK TR				1AM	1,003,707	37.0800	1,260,720	3,400,000	1,251,714	0	121,834	0	0	0.000	12.146	N/A	0	2,966	12/12/2016	08/20/2036
91913Y-AE-0	VALERO ENERGY CORP			1	2FE	8,687,530	123.3345	10,483,433	8,500,000	8,631,651	0	(6,010)	0	0	7.500	7.312	AO	134,583	637,500	07/15/2003	04/15/2032
92345Y-AA-4	VERISK ANALYTICS INC	C		1	2FE	1,995,360	105.1254	2,102,508	2,000,000	1,998,781	0	475	0	0	5.800	5.828	MN	19,333	116,000	03/30/2011	05/01/2021
925524-AH-3	VIACOM INC.			1	2FE	2,138,406	124.6060	2,342,593	1,880,000	2,043,567	0	(9,065)	0	0	7.875	6.778	JJ	62,099	148,050	12/04/2001	07/30/2030
92849T-AJ-7	VITERRA INC	C	C	1	2FE	500,945	103.0265	515,133	500,000	500,217	0	(127)	0	0	5.950	5.921	FA	12,396	29,750	03/28/2011	08/01/2020
92857T-AH-0	VODAFONE AIRTOUCH PLC		C	1	2FE	6,345,790	124.5817	6,851,994	5,500,000	6,021,746	0	(30,938)	0	0	7.875	6.653	FA	163,625	433,125	11/13/2002	02/15/2030
92857T-AH-0	VODAFONE AIRTOUCH PLC	C	C	1	2FE	1,184,720	124.5817	1,245,817	1,000,000	1,113,724	0	(6,829)	0	0	7.875	6.428	FA	29,750	78,750	11/07/2002	02/15/2030
92857W-AB-6	VODAFONE GROUP PUBLIC LIMITED COMPANY		C	1	2FE	5,110,212	110.3820	5,629,482	5,100,000	5,107,819	0	(346)	0	0	6.250	6.233	MN	27,448	318,750	11/19/2002	11/30/2032
929160-AG-4	VULCAN MATERIALS CO			1	2FE	4,299,000	116.9625	4,678,500	4,000,000	4,254,200	0	(6,652)	0	0	7.150	6.559	MN	24,628	286,000	03/04/2010	11/30/2037
929218-AA-3	VZ REPACK TRUST				1AM	2,761,131	40.0000	3,760,000	9,400,000	3,798,425	0	342,017	0	0	0.000	12.394	MON	0	3,832	12/11/2015	05/20/2035
92936M-AE-7	WPP FINANCE 2010		C	1	2FE	511,205	98.0361	490,181	500,000	510,442	0	(194)	0	0	5.625	5.470	MN	3,594	28,125	01/24/2014	11/15/2043
942683-AH-6	ACTAVIS INC		C	1,2	2FE	968,991	91.6328	870,512	950,000	966,998	0	(408)	0	0	4.625	4.500	AO	10,984	43,938	01/04/2013	10/01/2042
94973V-AH-0	ANTHEM INC			1	2FE	9,312,193	111.7287	9,776,261	8,750,000	9,159,642	0	(15,722)	0	0	5.950	5.505	JD	23,139	520,625	08/05/2005	12/15/2034
94973V-AL-1	ANTHEM INC			1	2FE	497,335	110.5895	552,948	500,000	498,018	0	66	0	0	5.850	5.887	JJ	13,488	29,250	01/05/2006	01/15/2036
94973V-AN-7	ANTHEM INC			1	2FE	1,868,412	116.6830	1,931,104	1,655,000	1,831,300	0	(5,437)	0	0	6.375	5.452	JD	4,689	105,506	08/31/2010	06/15/2037
94974B-GA-2	WELLS FARGO & CO	C			1FE	1,958,120	96.7341	1,934,682	2,000,000	1,974,361	0	4,004	0	0	3.300	3.551	MS	20,533	66,000	09/15/2014	09/09/2024
957576-AA-9	WESTERN AND SOUTHERN FINANCIAL GROUP INC			1	1FE	3,835,580	116.8246	4,672,984	4,000,000	3,884,448	0	4,848	0	0	5.750	6.052	JJ	106,056	230,000	09/30/2004	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP				1FE	1,851,841	123.3159	1,957,428	1,587,328	1,839,052	0	(3,694)	0	0	6.750	5.542	MS	31,548	107,434	10/28/2015	03/15/2057
961548-AY-0	WESTVACO CORPORATION			1	2FE	8,241,046	127.6961	8,772,722	6,870,000	7,787,772	0	(49,061)	0	0	7.950	6.353	FA	206,329	546,165	09/28/2005	02/15/2031
962166-AW-4	WEYERHAEUSER CO				2FE	966,440	117.2078	1,172,078	1,000,000	981,716	0	1,456	0	0	6.950	7.236	AO	17,375	69,500	06/27/2002	10/01/2027
962166-BR-4	WEYERHAEUSER CO			1	2FE	1,032,180	122.2837	1,222,837	1,000,000	1,022,558	0	(1,005)	0	0	7.375	7.109	MS	21,715	73,750	10/07/2002	03/15/2032
97651A-AA-3	WINTRUST CAP TR VIII			9	2	3,452,589	88.5000	3,368,815	3,806,571	3,458,353	0	5,764	0	0	3.931	4.725	MJSD	416	74,257	07/27/2018	09/30/2035
98420E-AB-1	XLIT LTD		C	1	1FE	498,850	106.8928	534,464	500,000	499,040	0	18	0	0	5.250	5.264	JD	1,167	26,250	11/18/2013	12/15/2043
98462Y-AB-6	YAMANA GOLD INC			1,2	2FE	789,550	97.8250	782,600	800,000	792,056	0	1,210	0	0	4.950	5.158	JJ	18,260	39,600	11/29/2016	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
98939Q-AE-9	ZENITH NATIONAL INSURANCE CORP				2FE	2,312,946	112.7535	2,248,212	1,993,918	2,303,254	0	(9,692)	0	0	8.550	6.363	FA	71,033	0	07/27/2018	08/01/2028
9AMBDB-27-6	CALIFORNIA REPUBLIC BANK				3Z	1,500,000	96.5000	1,447,500	1,500,000	1,500,000	0	0	0	0	5.250	5.249	MN	10,063	78,750	10/22/2014	10/31/2024
F9731#-AF-4	VICAT S.A.		C		2	2,000,000	101.1558	2,023,116	2,000,000	2,000,000	0	0	0	0	5.960	5.959	JD	9,933	119,200	12/21/2010	12/01/2020
G03698-AK-2	ANGLIAN WATER SERVICES LTD		D		2FE	4,000,000	101.8454	4,073,816	4,000,000	4,000,000	0	0	0	0	5.180	5.179	JD	14,964	207,200	12/05/2011	12/05/2021
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC		D		2	7,000,000	101.6269	7,113,883	7,000,000	7,000,000	0	0	0	0	5.640	5.638	MS	114,053	394,800	03/17/2011	03/17/2021
G9300#-AB-3	GAS NETWORKS IRELAND		C		1	4,000,000	100.5011	4,020,044	4,000,000	4,000,000	0	0	0	0	6.740	6.737	MS	68,149	269,600	03/31/2009	03/31/2019
G9300#-AC-1	GAS NETWORKS IRELAND		C		1	2,030,000	103.8974	2,077,948	2,000,000	2,008,711	0	(3,495)	0	0	6.840	6.628	MS	34,580	136,800	12/07/2010	03/31/2021
H42097-AA-5	UBS GROUP AG		D	2,5	3FE	2,167,570	101.6624	2,033,248	2,000,000	2,114,981	0	(42,445)	0	0	7.125	4.759	AUG	57,000	142,500	02/05/2018	12/29/2049
H919B9-YE-5	CREDIT SUISSE GROUP AG		D	2	3FE	1,800,050	98.7500	1,678,750	1,700,000	1,775,491	0	(19,063)	0	0	7.125	5.705	JJ	51,142	92,625	11/30/2018	12/31/2049
K3752#-AE-8	COPENHAGEN AIRPORTS A/S		D		2	3,000,000	102.1155	3,063,465	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JD	91,000	180,000	06/29/2010	06/29/2020
N9146#-AB-3	VAN CORD FINANCE B.V.		C		2	2,000,000	99.8066	1,996,132	2,000,000	2,000,000	0	0	0	0	5.410	5.408	N/A	21,339	108,200	04/20/2011	04/20/2021
Q1629#-AA-5	BRISBANE AIRPORT CORP PTY LTD		C		2	2,000,000	103.0549	2,061,098	2,000,000	2,000,000	0	0	0	0	5.240	5.240	JJ	48,616	104,800	04/20/2011	07/14/2021
Q7397#-AM-6	PRATT FINANCE PTY LTD		C		2PL	1,000,000	104.0632	1,040,632	1,000,000	1,000,000	0	0	0	0	5.320	5.320	JJ	24,827	53,200	07/13/2011	07/13/2023
Q7397#-AN-4	PRATT FINANCE PTY LTD		C		2PL	2,000,000	104.4682	2,089,364	2,000,000	2,000,000	0	0	0	0	5.420	5.420	JJ	50,587	108,400	10/13/2011	07/13/2023
Q78063-AG-1	QBE INSURANCE GROUP LTD		D	2	2FE	1,697,000	100.6250	1,509,375	1,500,000	1,664,129	0	(27,599)	0	0	6.750	4.615	JD	8,156	101,250	01/03/2018	12/02/2044
Q9194#-AL-9	TRANSURBAN FINANCE COMPANY PTY LTD		D	5	2FE	1,395,953	109.6674	1,478,137	1,347,836	1,378,799	0	(3,045)	0	0	6.210	5.840	MN	10,928	83,701	11/15/2010	11/14/2026
R16582-5H-8	DNB BANK ASA		D	2	2FE	1,939,700	98.1750	1,767,150	1,800,000	1,901,553	0	(28,458)	0	0	6.500	4.576	MAR	89,375	117,000	09/11/2017	10/18/2066
W7468#-AE-1	SANDVIK TREASURY AB		C		2	6,000,000	104.8608	6,291,648	6,000,000	6,000,000	0	0	0	0	6.250	6.250	JD	3,125	375,000	06/13/2007	06/28/2022
W94232-TS-9	SWEDBANK AB		D	2	2FE	1,491,400	95.2500	1,333,500	1,400,000	1,466,344	0	(18,872)	0	0	6.000	4.399	MS	24,267	84,000	09/11/2017	12/16/2066
X0940#-AC-7	CARGOTEC CORPORATION C		C		3	2,000,000	99.9269	1,998,538	2,000,000	2,000,000	0	0	0	0	5.680	5.678	FA	41,022	113,600	12/07/2006	02/21/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,070,734,212	XXX	1,154,910,642	1,059,604,437	1,067,953,056	0	(1,249,782)	0	0	XXX	XXX	XXX	15,501,733	60,735,223	XXX	XXX
00841U-AN-6	ABMT 142 A13 - CMO/RMBS			4	1FM	2,090,748	98.4018	2,061,197	2,094,676	2,086,388	0	(600)	0	0	3.500	3.574	MON	6,109	74,004	09/19/2014	09/25/2044
05946X-S6-1	BAFC 057 3A1 - CMO/RMBS			4	1FM	226,923	105.4064	246,350	233,715	226,517	0	(133)	0	0	5.750	6.423	MON	1,120	13,648	09/27/2011	11/25/2035
05949Q-AY-1	BAFC 062 217 - CMO/RMBS			4	1FM	12,151	95.4933	11,840	12,399	10,089	0	155	0	0	5.750	9.204	MON	59	723	10/18/2010	03/25/2036
05949T-BD-0	BAFC 061 2A1 - CMO/RMBS			4	1FM	437,821	96.1073	441,761	459,654	397,603	0	12,696	0	0	5.500	7.170	MON	2,107	25,471	03/04/2010	01/25/2036
05950F-AE-5	BAFC 064 A5 - CMO/RMBS			4	1FM	550,865	92.6107	569,613	615,062	493,229	0	3,189	0	0	6.000	9.577	MON	3,075	37,449	03/02/2012	07/25/2036
06051G-BU-2	BAFC 042 3A1 - CMO/RMBS			4	1FM	573,866	104.0996	601,983	578,276	573,637	0	(133)	0	0	5.500	5.716	MON	2,650	32,155	08/18/2004	09/20/2034
073879-LN-6	BSABS 04AC6 A1 - RMBS			4	1FM	912,969	97.2829	919,780	945,469	894,521	0	2,500	0	0	5.750	6.137	MON	4,530	43,163	10/11/2013	11/25/2034
12566T-AD-9	CMALT 06A7 1A4 - CMO/RMBS	C		4	1FM	437,721	93.5257	484,476	518,013	381,118	0	(8,005)	0	0	5.750	8.265	MON	2,482	30,096	09/18/2014	12/25/2036
12566V-AE-2	CMALT 07A4 1A5 - CMO/RMBS			4	1FM	830,686	91.8183	1,078,052	1,174,115	716,448	0	17,276	0	0	5.750	16.871	MON	5,626	68,447	06/25/2012	04/25/2037
12646U-AA-6	CSMC 134R1 A1 - CMO/RMBS			4	1FM	726,811	92.8208	721,171	776,949	737,328	0	3,485	0	0	2.500	3.547	MON	1,619	19,604	09/04/2014	03/25/2043
126671-R2-4	CWL 035 AF5 - RMBS			4	1FM	1,388,705	102.6414	1,598,751	1,557,608	1,479,466	0	7,434	0	0	5.138	6.837	MON	6,669	81,553	03/03/2010	02/25/2034
126671-R3-2	CWL 035 AF6 - RMBS			4	1FM	133,921	102.2488	141,168	138,063	138,063	0	0	0	0	4.804	4.660	MON	553	6,922	03/04/2010	01/25/2034
126673-DP-4	CWL 047 AF6 - RMBS			4	1FM	127	100.1641	128	128	127	0	0	0	0	4.711	6.548	MON	1	8	07/28/2011	12/25/2034
126673-QX-3	CWL 0413 AF6 - RMBS			4	1FM	40,077	101.2028	42,304	41,802	41,133	0	164	0	0	4.581	7.260	MON	160	2,090	07/26/2011	04/25/2035
126673-WD-0	CWL 051 AF6 - RMBS			4	1FM	24,520	101.4206	28,543	28,143	27,103	0	262	0	0	4.951	10.304	MON	116	1,493	01/29/2010	06/25/2035
126673-Y9-7	CWL 057 AF6 - RMBS			4	1FM	26,102	101.8371	30,206	29,661	27,713	0	(101)	0	0	4.693	8.037	MON	116	1,483	04/26/2010	08/27/2035
12667F-GD-1	CWALT 047T1 A4 - CMO/RMBS			4	1FM	397,012	101.4717	409,655	403,714	385,173	0	528	0	0	5.750	6.840	MON	1,934	23,414	01/11/2007	06/25/2034
12667G-JJ-3	CWALT 0511CB 2A6 - CMO/RMBS			4	1FM	2,207,849	99.3207	2,572,259	2,589,853	2,034,390	0	(5,091)	0	0	5.500	9.790	MON	11,870	144,473	03/08/2011	06/25/2035
12668A-Z3-2	CWALT 0565CB 2A3 - CMO/RMBS			4	1FM	869,951	91.9403	862,357	937,953	767,629	0	(11,247)	0	0	5.500	8.022	MON	4,299	52,216	02/24/2011	12/25/2035
126694-3B-2	CWHL 068 1A1 - CMO/RMBS			4	1FM	748,040	91.1479	778,488	854,094	633,954	0	5,247	0	0	6.000	10.845	MON	4,270	53,291	04/04/2012	05/25/2036
126694-GU-6	CWHL 0523 A1 - CMO/RMBS			4	1FM	608,526	83.5351	564,814	676,140	497,383	0	(13,488)	0	0	5.500	8.437	MON	3,099	37,723	02/11/2010	11/25/2035
12669G-Q5-3	CWHL 0515 A1 - CMO/RMBS			4	1FM	72,280	87.1147	67,615	77,617	61,069	0	(1,622)	0	0	5.500	7.129	MON	356	4,321	01/26/2012	08/25/2035
144539-AC-7	CARR 06NC5 A3 - RMBS			4	1FM	2,280,625	76.4828	3,135,797	4,100,000	2,993,433	0	135,127	0	0	2.656	7.671	MON	1,815	87,708	01/24/2013	10/27/2036
161546-FV-3	CFAB 034 1A5 - RMBS			4	1FM	496,455	101.0545	604,446	598,138	543,169	0	11,951	0	0	5.205	8.313	MON	2,595	31,383	02/25/2010	07/25/2036
16162W-KT-5	CHASE 05S1 A13 - CMO/RMBS			4	1FM	177,045	103.4709	188,856	182,520	187,023	0	148	0	0	6.000	5.434	MON	913	11,167	05/05/2010	05/25/2035
172973-W5-4	CMSI 054 1A6 - CMO/RMBS			4	1FM	399,808	105.1433	438,458	417,010	402,736	0	(267)	0	0	5.500	6.360	MON	1,911	23,308	03/30/2010	07/25/2035
225458-5R-5	CSFB 059 2A1 - CMO/RMBS			4	1FM	156,912	88.5637	146,137	165,008	133,938	0	(5,715)	0	0	5.500	6.483	MON	756	9,253	02/15/2011	10/25/2035
225458-5R-5	CSFB 059 2A1 - CMO/RMBS	C		4	1FM	235,369	88.5637	219,206	247,512	199,787	0	(7,126)	0	0	5.500	6.622	MON	1,134	13,879	02/15/2011	10/25/2035
225458-F7-8	CSFB 057 2A4 - CMO/RMBS			4	1FM	837,926	78.2054	761,981	974,333	703,719	0	(20,912)	0	0	5.500	8.137	MON	4,466	54,188	11/02/2010	08/25/2035
225470-VP-5	CSMC 061 413 - CMO/RMBS			4	1FM	427,260	96.9418	454,919	469,270	414,557	0	3,099	0	0	5.500	8.418	MON	2,151	26,171	09/30/2010	02/25/2036
29977K-AA-1	EVER 132 A - CMO/RMBS			4	1FM	2,702,907	96.4433	2,628,168	2,725,089	2,703,048	0	1,200	0	0	3.000	3.150	MON	6,813	82,439	06/04/2013	06/25/2043
32027N-A2-7	FFML 06FF2 A4 - RMBS			4	1FM	737,263	99.7960	805,209	806,855	803,829	0	7,047	0	0	2.906	3.985	MON	391	17,970	07/31/2013	02/25/2036
38011W-AA-4	GMACN 02A CTF - RMBS			4	1	1,506,071	121.7486	1,518,763	1,247,458	1,505,458	0	(613)	0	0	6.845	4.483	MON	7,116	0	12/17/2018	05/10/2037
45254N-JW-8	IMM 046 2A - RMBS			4	1FM	840,631	101.9751	902,352	884,875	823,170	0	222	0	0	6.060	6.533	MON	4,469	39,015	07/30/2013	10/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660N-F7-5	RAST 04A3 A7 - CMO/RMBS			4	1FM	126,833	101.4290	132,881	131,009	127,056	0	(40)	0	0	5.250	5.994	MON	573	7,020	03/05/2010	06/25/2034
466247-VH-3	JPMMT 05S2 215 - CMO/RMBS			4	1FM	469,020	95.0206	483,762	509,113	416,931	0	(2,362)	0	0	6.000	7.241	MON	2,546	30,903	05/05/2010	09/25/2035
46635H-AA-6	JPSMT A - CMO/RMBS			4	1FM	243,667	100.6838	239,349	237,724	233,116	0	(6,743)	0	0	5.500	4.663	MON	1,090	14,159	05/13/2011	03/25/2050
550786-AN-7	LVII 093 B1 - CMO/RMBS			4	1FM	814,778	100.9500	800,504	792,971	794,501	0	(6,209)	0	0	5.279	4.342	MON	3,489	51,141	07/20/2015	11/27/2037
576434-TE-4	MALT 04ALT7 3A1 - CMO/RMBS			4	1FM	528,689	103.6787	549,339	529,848	496,190	0	(439)	0	0	6.500	8.049	MON	2,870	34,932	01/22/2010	08/25/2034
576434-UG-7	MALT 04ALT9 A5 - RMBS			4	1FM	187,175	101.7178	206,106	202,625	196,252	0	200	0	0	6.547	7.418	MON	1,105	12,065	03/04/2010	08/25/2034
57643L-FP-6	MABS 04IMC3 M2 - RMBS			4	1FM	244,535	99.5881	278,915	280,068	236,415	0	3,807	0	0	3.376	8.784	MON	158	8,036	07/26/2012	02/26/2035
57643L-NX-0	MABS 06AB1 A4 - RMBS			4	1FM	140,931	94.3064	146,454	155,296	132,478	0	(1,390)	0	0	5.719	8.750	MON	740	7,118	09/15/2011	02/25/2036
64352V-LY-5	NCHET 05A A4 - RMBS			4	1FM	747,476	100.6045	777,758	773,085	754,327	0	4,725	0	0	4.682	5.698	MON	3,016	36,598	09/17/2013	08/25/2035
64352V-LY-5	NCHET 05A A4 - RMBS	C		4	1FM	179,654	100.6045	181,477	180,386	178,196	0	589	0	0	4.682	4.837	MON	704	6,932	09/24/2014	08/25/2035
69337B-AH-7	PHHAM 071B 21A - CMO/RMBS			4	1FM	562,861	87.8777	655,225	745,610	479,218	0	5,174	0	0	6.000	15.307	MON	3,728	45,435	10/26/2010	02/25/2037
74957E-AM-9	RFMSI 06S5 A12 - CMO/RMBS			4	1FM	372,372	95.1543	442,910	465,465	311,492	0	773	0	0	6.000	14.815	MON	2,327	28,392	08/31/2011	06/25/2036
74957E-AM-9	RFMSI 06S5 A12 - CMO/RMBS	C		4	1FM	186,186	95.1543	221,455	232,733	156,775	0	4,258	0	0	6.000	14.604	MON	1,164	14,196	08/31/2011	06/25/2036
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS			4	1FM	825,488	92.8569	893,531	962,267	683,240	0	1,721	0	0	6.000	12.823	MON	4,811	58,507	08/17/2011	05/25/2037
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS	C		4	1FM	586,983	92.8569	638,237	687,334	490,083	0	11,583	0	0	6.000	12.699	MON	3,437	41,792	08/17/2011	05/25/2037
74958A-AJ-3	RFMSI 06S7 A9 - CMO/RMBS	C		4	1FM	207,720	94.3350	228,516	242,239	179,553	0	2,195	0	0	6.500	11.704	MON	1,312	16,008	03/16/2012	08/25/2036
759950-GA-0	RAMC 054 A6 - RMBS	C		4	1FM	508,023	100.0139	546,812	546,736	501,645	0	3,922	0	0	5.749	7.894	MON	2,619	17,705	01/05/2016	02/25/2036
76110W-UY-0	RASC 03KS10 MI1 - RMBS			4	1FM	202,584	102.2247	207,154	202,645	196,532	0	783	0	0	5.120	5.695	MON	865	10,375	11/17/2003	12/25/2033
76110W-WG-7	RASC 04KS2 A16 - RMBS			4	1FM	14,184	99.9950	14,612	14,613	14,613	0	0	0	0	4.300	4.050	MON	52	675	05/12/2010	03/25/2034
76111X-E9-0	RFMSI 05S9 A9 - CMO/RMBS			4	1FM	1,490,640	92.8398	1,486,032	1,600,641	1,419,795	0	3,773	0	0	5.500	6.945	MON	7,336	89,385	03/19/2012	12/25/2035
76111X-RB-1	RFMSI 04S9 A23 - CMO/RMBS			4	1FM	388,617	100.7103	427,151	424,138	400,767	0	(526)	0	0	5.500	7.033	MON	1,944	23,383	02/04/2010	12/25/2034
76112B-ZK-9	RAMP 05RS8 M2 - RMBS	C		4	1FM	1,541,250	96.3013	1,926,027	2,000,000	1,660,685	0	49,239	0	0	3.256	5.737	MON	1,085	50,683	09/27/2016	09/25/2035
81377A-AD-4	SABR 06HE2 A2C - RMBS			4	1FM	614,745	54.0699	662,301	1,224,897	570,300	0	(21,235)	0	0	2.656	8.773	MON	542	26,213	02/21/2013	07/25/2036
81745B-AB-1	SEMT 136 A2 - CMO/RMBS			4	1FM	769,786	96.2461	767,140	797,061	771,275	0	1,662	0	0	3.000	3.642	MON	1,993	24,111	09/10/2014	05/26/2043
81745D-AE-1	SEMT 139 A1 - CMO/RMBS			4	1FM	3,892,084	98.7773	3,959,573	4,008,584	3,895,695	0	4,868	0	0	3.500	4.103	MON	11,692	141,610	10/16/2013	07/27/2043
81745E-AA-7	SEMT 138 A1 - CMO/RMBS			4	1FM	2,005,201	96.4961	1,980,416	2,052,327	2,016,259	0	2,250	0	0	3.000	3.376	MON	5,131	62,143	06/11/2013	06/25/2043
81745J-AA-6	SEMT 1311 A1 - CMO/RMBS			4	1FM	1,951,132	98.8867	2,027,291	2,050,114	1,945,232	0	3,077	0	0	3.500	4.697	MON	5,980	72,541	09/05/2013	09/25/2043
81745J-AA-6	SEMT 1311 A1 - CMO/RMBS	C		4	1FM	585,340	98.8867	608,187	615,034	585,829	0	2,538	0	0	3.500	4.605	MON	1,794	21,763	09/05/2013	09/25/2043
86359B-G5-4	SASC 0418H A5 - CMO/RMBS			4	1FM	720,224	102.2557	863,894	844,837	747,367	0	(1,660)	0	0	4.750	7.877	MON	3,344	40,832	01/28/2010	10/25/2034
86359B-P6-2	SASC 0421XS 25A - RMBS			4	1FM	1,275,570	99.9573	1,366,404	1,366,987	1,322,509	0	1,528	0	0	5.145	7.586	MON	5,861	73,664	03/04/2011	12/25/2034
86359B-U2-5	SASC 0423XS 1A4 - RMBS			4	1FM	785	100.6910	813	808	798	0	67	0	0	5.171	7.140	MON	3	45	10/28/2010	01/25/2035
86359D-FQ-5	SASC 0510 2A2 - CMO/RMBS			4	1FM	1,335,749	96.9272	1,366,442	1,409,762	1,297,385	0	(4,207)	0	0	5.400	6.861	MON	6,344	77,389	03/08/2011	06/25/2035
949797-AA-2	WFMBS 0715 A1 - CMO/RMBS			4	1FM	298,417	98.8845	313,923	317,465	275,406	0	6,512	0	0	6.000	8.940	MON	1,587	19,512	02/23/2011	11/25/2037
94982V-AA-4	WFMBS 058 A1 - CMO/RMBS			4	1FM	420,730	101.4458	447,951	441,567	413,061	0	(323)	0	0	5.500	7.192	MON	2,024	24,828	03/10/2010	10/25/2035
949837-AA-6	WFMBS 0710 1A1 - CMO/RMBS			4	1FM	571,462	98.1627	591,421	602,490	531,141	0	10,616	0	0	6.000	8.373	MON	3,012	35,249	03/08/2011	07/25/2037
949837-AS-7	WFMBS 0710 117 - CMO/RMBS			4	1FM	141,768	98.1627	154,411	157,301	129,494	0	2,171	0	0	6.000	10.367	MON	787	9,203	09/28/2010	07/25/2037
949830-AL-0	WFMBS 063 A11 - CMO/RMBS			4	1FM	971,411	99.3483	1,012,987	1,019,631	968,081	0	1,650	0	0	5.500	6.831	MON	4,673	56,944	02/24/2010	03/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						50,240,014	XXX	53,644,164	56,386,583	49,553,641	0	221,306	0	0	XXX	XXX	XXX	199,088	2,441,714	XXX	XXX
00868P-AA-3	ADNA 01 A2 - CMBS		C	4	3AM	2,898,240	114.9300	2,974,060	2,587,714	2,687,201	0	27,621	0	0	8.620	7.280	JJ	110,911	223,061	02/09/2010	01/02/2025
03063N-AK-3	ACRE 10ART B - CMBS			4	1FM	3,200,156	105.1081	3,153,244	3,000,000	3,046,215	0	(21,778)	0	0	6.031	5.262	MON	10,052	180,927	04/12/2011	01/14/2029
03063N-AN-7	ACRE 10ART C - CMBS			4	1FM	3,344,531	106.0336	3,181,007	3,000,000	3,074,425	0	(20,950)	0	0	6.811	5.554	MON	11,352	204,330	03/02/2011	01/14/2029
07388V-AG-3	BSCMS 07T26 AM - CMBS			4	1FM	823,950	100.5456	848,985	844,379	788,092	0	3,546	0	0	5.465	9.663	MON	3,845	48,597	03/24/2011	01/12/2045
08162T-BC-6	BMARK 18B7 XA - CMBS			3,6	1FE	259,955	3.3426	257,647	0	257,526	0	(2,498)	0	0	0.450	5.110	MON	2,890	2,896	11/09/2018	05/16/2053
12527D-AE-0	CFCRE 11C2 C - CMBS			4	1FM	1,353,906	105.2191	1,315,239	1,250,000	1,289,372	0	(12,600)	0	0	5.756	4.699	MON	5,995	72,934	09/25/2012	12/17/2047
12527E-AG-3	CFCRE 11C1 B - CMBS			4	1FM	9,518,895	104.1755	9,017,432	8,656,000	8,919,954	0	(118,220)	0	0	5.749	4.348	MON	41,473	504,907	09/12/2012	04/15/2044
12531W-BH-4	CFCRE 16C3 C - CMBS			4	1FM	6,874,749	100.1505	7,377,087	7,366,000	6,988,280	0	40,789	0	0	4.756	5.758	MON	29,193	355,214	01/22/2016	01/10/2048
12591Q-AT-9	COMM 14UBS4 AM - CMBS	C		4	1FM	2,059,851	101.0352	2,020,704	2,000,000	2,034,913	0	(5,972)	0	0	3.968	3.626	MON	6,613	79,360	07/23/2014	08/12/2047
12591V-AH-4	COMM 14CR16 B - CMBS	C		4	1FM	2,117,813	102.5461	2,050,922	2,000,000	2,068,086	0	(11,859)	0	0	4.582	3.875	MON	7,637	91,640	07/09/2014	04/12/2047
12591Y-BF-1	COMM 14UBS3 B - CMBS	C		4	1FM	1,554,375	100.3865	1,505,798	1,500,000	1,531,386	0	(5,476)	0	0	4.313	3.889	MON	5,391	64,695	07/09/2014	06/12/2047
12593A-BB-0	COMM 15CC23 XA - CMBS			3,6	1FE	7,066,246	3.8958	3,986,416	0	2,719,579	0	(1,223,453)	0	0	0.956	15.530	MON	81,539	1,058,848	05/08/2015	05/12/2048
12593F-BG-8	COMM 15LC21 B - CMBS	C		4	1FM	1,986,406	101.7978	2,035,956	2,000,000	1,989,426	0	526	0	0	4.300	4.485	MON	7,167	87,379	08/26/2015	07/10/2048
12593J-BJ-4	COMM 15CC24 B - CMBS			4	1FM	7,734,353	102.3056	7,672,917	7,500,000	7,662,995	0	(22,237)	0	0	4.381	4.086	MON	27,381	333,048	07/24/2015	08/12/2048
12593Q-BJ-8	COMM 15CC26 C - CMBS			4	1FM	1,877,813	98.8109	1,976,219	2,000,000	1,906,767	0	9,980	0	0	4.483	5.397	MON	7,472	91,069	01/14/2016	10/13/2048
12623S-AF-7	COMM 12CRE5 XA - CMBS			3,6	1FE	2,870,101	5.0160	1,731,918	0	1,933,556	0	(510,852)	0	0	1.547	1.055	MON	44,524	565,803	09/15/2015	12/12/2045
12632Q-BA-0	COMM 14CR18 B - CMBS	C		4	1FM	2,068,750	101.7903	2,035,805	2,000,000	2,044,056	0	(7,741)	0	0	4.456	4.005	MON	7,427	89,120	08/26/2015	07/17/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126350-BK-5	COMM 15CC27 B - CMBS			4	1FM	2,059,814	102.5098	2,050,196	2,000,000	2,041,287	0	(5,860)	0	0	4.360	4.073	MON	7,267	88,451	10/20/2015	10/13/2048
140694-AA-8	CAPMARK MILITARY HSG TR XXXVI - CMBS			4	1	1,163,538	106.7393	1,264,376	1,184,546	1,164,704	0	333	0	0	6.059	6.287	MON	4,187	71,821	04/23/2015	10/10/2052
14069B-AA-2	CPMRK 07A1 A1 - CMBS			4	1	4,913,606	99.9513	4,945,608	4,948,018	4,916,032	0	591	0	0	5.746	5.873	MON	16,585	284,535	02/11/2015	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS			4	1	246,312	106.7998	255,709	239,428	246,058	0	(119)	0	0	6.063	5.898	MON	847	14,527	10/13/2016	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS			4	1FE	6,540,816	121.9616	6,233,563	5,111,086	6,481,716	0	(23,444)	0	0	6.897	5.000	MON	20,563	352,674	05/25/2016	07/10/2055
173200-AJ-8	CGCMT 13375P C - CMBS			4	1FM	1,021,211	99.0006	990,006	1,000,000	1,012,405	0	(2,125)	0	0	3.518	3.335	MON	2,931	35,664	01/14/2015	05/11/2035
17325D-AH-6	CGCMT 16P5 C - CMBS			4	1FM	6,512,542	97.0794	6,310,160	6,500,000	6,504,568	0	(3,855)	0	0	4.321	4.357	MON	23,408	284,847	09/30/2016	10/13/2049
200474-BF-0	COMM 15LC19 B - CMBS			4	1FM	3,089,953	98.3856	2,951,569	3,000,000	3,056,952	0	(8,843)	0	0	3.829	3.487	MON	9,573	114,870	01/26/2015	02/12/2048
225470-TS-2	CSMC 060MA H - CMBS			4	1FM	1,001,030	101.4933	1,014,933	1,000,000	1,000,000	0	0	0	0	5.805	6.282	MON	4,838	58,860	02/01/2006	05/15/2023
23306N-AJ-1	DBWF 15LCM C - CMBS			4	1FM	6,278,505	90.1016	6,126,912	6,800,000	6,416,396	0	42,759	0	0	3.421	4.380	MON	19,386	235,868	06/17/2015	06/12/2034
30261H-AN-3	FREMF 12K18 B - CMBS			4	1FM	2,839,219	102.9965	3,089,894	3,000,000	2,926,324	0	18,128	0	0	4.255	5.111	MON	10,638	129,474	08/01/2013	01/25/2045
30261N-AE-0	FREMF 13K25 B - CMBS			4	1FM	3,600,000	100.1866	4,007,466	4,000,000	3,806,023	0	42,346	0	0	3.619	5.052	MON	12,065	146,850	07/18/2013	11/27/2045
30289U-AS-1	FREMF 16K56 B - CMBS	C		4	1FM	984,781	99.6786	996,786	1,000,000	987,264	0	1,055	0	0	3.939	4.190	MON	3,282	39,944	07/27/2016	06/25/2049
30291H-AE-7	FREMF 13K28 B - CMBS			4	1FM	3,507,188	99.7309	3,989,236	4,000,000	3,753,249	0	50,191	0	0	3.490	5.184	MON	11,633	141,591	06/28/2013	06/25/2046
30294D-AQ-6	FREMF 16K52 C - CMBS	C		4	1FM	967,344	95.6711	956,711	1,000,000	971,972	0	3,096	0	0	3.923	4.455	MON	3,269	39,788	06/13/2017	01/25/2049
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS			1	1FE	9,018,387	99.2725	8,636,708	8,700,000	9,003,233	0	(6,101)	0	0	5.254	5.007	MON	26,664	457,098	05/25/2016	07/10/2050
36186Y-AF-2	GMACN 07HCKM CTF - CMBS			4	2	5,212,698	102.6259	4,639,001	4,520,302	5,186,535	0	4,353	0	0	6.107	5.029	MON	23,005	276,249	10/13/2016	08/10/2052
36198E-AP-0	GSMS 13GC13 AS - CMBS			4	1FM	4,177,218	103.8711	4,351,161	4,189,000	4,194,277	0	3,369	0	0	4.082	4.254	MON	14,250	173,472	09/17/2013	07/12/2046
36228C-VC-4	GSMS 05ROCK E - CMBS			4	1FM	989,375	110.9366	1,109,366	1,000,000	994,051	0	706	0	0	5.465	5.636	MON	4,554	54,650	01/21/2011	05/03/2032
36251F-BB-1	GSMS 15GC28 B - CMBS			4	1FM	3,501,840	98.4069	3,345,836	3,400,000	3,464,956	0	(10,055)	0	0	3.980	3.636	MON	11,277	135,320	02/13/2015	02/12/2048
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM			1	4AM	2,719,999	103.5000	2,631,604	2,542,612	2,710,649	0	(3,724)	0	0	5.466	4.919	MON	8,107	139,102	05/20/2016	05/10/2050
46590W-AG-3	JPMCC 18BCON C - CMBS			4	1FE	2,224,497	100.1109	2,202,440	2,200,000	2,222,465	0	(2,032)	0	0	3.756	3.710	MON	6,885	70,002	01/26/2018	01/07/2031
46639J-AK-6	JPMCC 13C10 C - CMBS			4	1FM	1,815,956	97.7967	1,955,935	2,000,000	1,897,782	0	20,342	0	0	4.119	5.575	MON	6,864	83,646	08/22/2013	12/17/2047
46640U-AJ-1	JPMBB 13C17 B - CMBS	C		4	1FM	2,200,636	103.5634	2,081,624	2,010,000	2,116,830	0	(19,808)	0	0	4.891	3.773	MON	8,193	99,540	07/09/2014	01/17/2047
46641B-AJ-2	JPMCC 13C16 B - CMBS			4	1FM	3,347,481	103.9553	3,378,548	3,250,000	3,301,443	0	(10,028)	0	0	4.963	4.672	MON	13,441	162,942	11/08/2013	12/17/2046
46642C-BP-4	JPMCC 14C20 B - CMBS	C		4	1FM	1,043,984	100.4540	1,004,540	1,000,000	1,025,400	0	(4,420)	0	0	4.399	3.879	MON	3,666	43,992	07/09/2014	07/17/2047
46644A-BL-5	JPMBB 15C27 B - CMBS			4	1FM	1,029,847	97.9400	979,400	1,000,000	1,018,878	0	(2,983)	0	0	3.898	3.552	MON	3,248	38,981	02/05/2015	02/18/2048
46644F-AJ-0	JPMBB 15C28 B - CMBS	C		4	1FM	1,929,922	98.3725	1,967,450	2,000,000	1,950,037	0	6,328	0	0	3.986	4.459	MON	6,643	79,720	08/17/2015	10/19/2048
46644U-BF-4	JPMBB 15C30 B - CMBS	C		4	1FM	2,502,832	100.0314	2,500,784	2,500,000	2,498,426	0	(1,223)	0	0	4.297	4.355	MON	8,952	109,036	08/17/2015	07/17/2048
46644Y-BA-7	JPMBB 15C31 B - CMBS			4	1FM	7,495,445	102.0089	7,548,656	7,400,000	7,483,644	0	(5,355)	0	0	4.617	4.627	MON	28,471	346,416	08/13/2015	08/17/2048
46644Y-BA-7	JPMBB 15C31 B - CMBS	C		4	1FM	2,297,813	102.0089	2,295,200	2,250,000	2,288,805	0	(3,335)	0	0	4.617	4.522	MON	8,657	105,329	08/19/2015	08/17/2048
55375K-AE-6	MSSG 17237P B - CMBS	C		4	1FM	1,481,367	97.3215	1,459,822	1,500,000	1,482,522	0	1,155	0	0	3.690	3.863	MON	4,613	41,513	03/12/2018	09/15/2039
61762D-AW-1	MSBAM 13C9 A4 - CMBS	C		4	1FM	2,063,875	99.0884	2,080,857	2,100,000	2,079,350	0	3,851	0	0	3.102	3.342	MON	5,429	65,142	09/16/2014	05/17/2046
61763B-AX-2	MSBAM 13C13 B - CMBS	C		4	1FM	1,070,320	104.3860	1,031,334	988,000	1,034,052	0	(8,631)	0	0	4.757	3.767	MON	3,917	47,516	07/22/2014	11/16/2046
61763U-BB-7	MSBAM 14C17 AS - CMBS	C		4	1FM	1,303,937	101.9914	1,291,211	1,266,000	1,287,897	0	(3,864)	0	0	4.011	3.662	MON	4,232	50,779	07/31/2014	08/15/2047
61763X-BF-2	MSBAM 14C18 30A - CMBS			4	1FM	2,249,385	100.4060	2,259,135	2,250,000	2,247,981	0	(463)	0	0	3.749	3.766	MON	7,264	85,524	09/17/2014	08/15/2031
61763X-BH-8	MSBAM 14C18 30B - CMBS			4	1FM	750,029	101.1060	758,295	750,000	749,514	0	(134)	0	0	3.996	4.011	MON	2,581	30,386	09/17/2014	08/15/2031
61764B-AA-1	MSC 14150E A - CMBS	C		4	1FM	2,059,917	101.5387	2,030,773	2,000,000	2,036,015	0	(6,012)	0	0	3.912	3.571	MON	6,520	78,240	09/16/2014	09/10/2032
61764B-AJ-2	MSC 14150E B - CMBS			4	1FM	2,112,734	101.7039	2,034,078	2,000,000	2,069,162	0	(8,451)	0	0	4.264	3.600	MON	7,107	85,280	11/06/2014	09/10/2032
61764B-AL-7	MSC 14150E C - CMBS			4	1FM	1,029,511	101.1818	1,011,818	1,000,000	1,017,988	0	(3,097)	0	0	4.295	4.020	MON	3,579	43,547	09/16/2014	09/10/2032
68275C-AC-2	FB FB051 A3 - CMBS			4	1FM	3,989,790	107.7460	4,309,839	4,000,000	3,992,982	0	922	0	0	5.278	5.365	MON	13,488	211,120	04/28/2010	08/10/2035
87264J-AG-1	TMSQ 1415 B - CMBS			4	1FM	2,862,545	101.8543	2,851,921	2,800,000	2,834,415	0	(746)	0	0	3.835	3.665	MON	8,948	108,869	10/23/2014	10/10/2036
90117P-AL-9	AOTA 151211 C - CMBS			4	1FM	4,528,598	99.9808	4,499,138	4,500,000	4,523,570	0	8,888	0	0	4.280	4.186	MON	16,051	188,983	08/07/2015	08/10/2035
94989N-BK-2	WFCM 15C30 B - CMBS			4	1FM	3,090,000	102.0146	3,060,437	3,000,000	3,061,255	0	(8,849)	0	0	4.400	4.048	MON	11,000	132,000	07/27/2015	09/17/2058
94989V-AJ-8	WFCM 15NXS3 B - CMBS			4	1FM	1,027,982	102.3843	1,023,843	1,000,000	1,019,442	0	(2,732)	0	0	4.487	4.225	MON	3,740	45,502	09/25/2015	09/17/2057
94989Y-BE-2	WFCM 16C32 B - CMBS			4	1FM	1,222,055	102.8398	1,182,658	1,150,000	1,204,970	0	(6,998)	0	0	4.722	4.008	MON	4,525	55,052	06/24/2016	01/17/2059
95001A-BJ-4	WFCM 17C41 C - CMBS	C		4	1FM	248,623	98.7665	246,916	250,000	248,767	0	144	0	0	4.511	4.650	MON	940	8,616	03/06/2018	11/18/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						184,934,546	XXX	180,084,806	171,003,085	178,474,070	0	(1,835,902)	0	0	XXX	XXX	XXX	848,141	9,747,155	XXX	XXX
00037U-AA-8	AASET 2018-3 A - ABS		D	4	1FE	5,461,830	101.5689	5,547,521	5,461,830	5,461,830	0	0	0	0	4.460	4.557	MON	27,871	0	11/20/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS		D	4	3FE	500,000	101.0540	505,270	500,000	500,000	0	0	0	0	6.901	7.132	MON	1,342	2,492	11/20/2018	12/15/2038
00085P-AA-0	ABPCI 1 A - CDO		C	4	1FE	2,593,500	99.2550	2,580,630	2,600,000	2,595,503	0	367	0	0	5.169	5.262	JAJO	26,505	123,343	12/09/2016	12/22/2028
001406-AA-5	DCAL A1 - ABS		C	4	1FE	2,464,294	100.6571	2,480,487	2,464,294	2,464,294	0	0	0	0	4.213	4.250	MON	4,614	105,698	02/13/2015	02/15/2040
001406-AB-3	DCAL B1 - ABS		C	4	2AM	601,047	99.9141	600,531	601,047	601,047	0	0	0	0	5.072	5.125	MON	1,355	31,036	02/13/2015	02/15/2040
00214M-AB-9	ARLFR 1406 A2 - ABS	C		4	1FE	2,006,875	102.0215	2,040,430	2,000,000	2,004,171	0	(673)	0	0	3.970	3.960	MON	3,529	79,400	09/16/2014	06/15/2044
00791A-AA-8	AECORN LLC - ABS			4	2AM	968,468	110.3252	1,068,464	968,468	968,468	0	0	0	0	1.500	1.500	MON	484	14,652	12/23/2016	12/19/2065

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
009349-AG-6	ALS 2016-1 A - ABS		D	4	1FE	3,885,766	100.6142	3,909,632	3,885,766	3,885,766	0	0	0	0	4.750	4.797	MON	8,203	188,517	12/23/2016	12/15/2041
014448X-AC-9	ALESC 6 B1 - CDO			4	1AM	5,495,284	82.8750	5,264,991	6,352,930	5,495,085	0	(200)	0	0	4.024	4.154	MJSD	5,681	114,041	08/22/2018	03/23/2035
014495-AC-9	ALESC 13 A2 - CDO			4	1AM	494,080	81.7500	484,451	592,600	495,279	0	1,198	0	0	3.224	4.562	MJSD	425	4,144	10/16/2018	09/23/2037
01449C-AG-5	ALESC 8 A2 - CDO			4	1AM	1,523,269	83.7500	1,489,913	1,779,000	1,526,770	0	3,501	0	0	3.294	4.509	MJSD	1,302	12,755	10/17/2018	12/23/2035
01449T-AD-5	ALESC 9 B1 - CDO			4	1AM	4,383,005	77.5000	4,043,844	5,217,863	4,403,049	0	20,044	0	0	3.524	4.996	MJSD	4,086	80,476	08/23/2018	06/23/2036
01450G-AA-5	ALESC 16 A - CDO			4	1AM	3,952,245	90.2000	4,121,301	4,569,070	3,886,917	0	(65,329)	0	0	3.144	4.443	MJSD	3,192	34,738	11/01/2018	03/23/2038
01450N-AC-6	ALESC 17 B - CDO			4	1AM	2,227,050	77.8750	2,202,305	2,828,000	2,230,380	0	3,330	0	0	3.824	5.662	MJSD	2,403	24,065	11/15/2018	09/23/2038
01751F-AA-3	ALLEG 2S D - CDO		C	4	3AM	1,777,000	90.4930	1,608,061	1,777,000	1,777,000	0	0	0	0	8.082	9.214	JAJO	43,481	0	08/22/2018	10/23/2028
02665U-AC-9	AH4R 14SFR2 C - ABS	C		4	1FE	1,999,896	104.6770	2,093,541	2,000,000	1,997,533	0	(311)	0	0	4.705	4.726	MON	7,842	94,100	09/10/2014	10/17/2036
02666B-AB-2	AH4R 15SFR2 B - ABS	C		4	1FE	999,933	103.4320	1,034,320	1,000,000	999,071	0	(269)	0	0	4.295	4.309	MON	3,579	42,950	09/11/2015	10/18/2052
033296-AA-2	ANCHF 1 A - CDO			4	1FE	2,000,000	99.8351	1,996,702	2,000,000	2,000,000	0	0	0	0	4.300	4.360	JJ	36,072	86,478	05/07/2015	07/29/2030
03766#-AA-2	AASET 2014-1 AR - ABS			4	1PL	4,288,620	100.0341	4,290,083	4,288,620	4,288,620	0	0	0	0	4.067	4.115	MON	6,783	155,065	01/31/2018	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS			4	3AM	430,135	101.8442	438,068	430,135	430,135	0	0	0	0	7.350	7.458	MON	1,405	28,238	01/31/2018	01/15/2043
03766E-AB-3	AASET 162 A - ABS			4	1FE	2,752,956	100.4000	2,758,566	2,747,575	2,751,398	0	(7,782)	0	0	4.212	4.181	MON	5,143	118,473	10/28/2016	11/15/2041
03766K-AA-1	AASET 161 A - ABS			4	1FE	2,020,683	102.0104	2,091,115	2,049,905	2,033,924	0	4,570	0	0	4.875	5.457	MON	4,441	105,767	03/31/2016	03/17/2036
03766K-AB-9	AASET 161 B - ABS			4	2AM	1,785,070	100.3346	1,828,235	1,822,138	1,801,036	0	5,676	0	0	6.500	7.374	MON	5,264	125,354	03/31/2016	03/17/2036
03789X-AA-6	DIN 141 A2 - ABS			2	2AM	13,825,000	99.7670	13,792,791	13,825,000	13,825,000	0	0	0	0	4.277	4.299	MJSD	42,705	592,787	08/13/2014	09/06/2044
038779-AA-2	ARBYS 151 A2 - ABS			4	2AM	5,335,000	102.0020	5,441,807	5,335,000	5,335,000	0	0	0	0	4.969	4.999	JAJO	44,919	265,777	11/06/2015	10/30/2045
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	2FE	3,214,251	102.0285	3,279,452	3,214,251	3,214,251	0	0	0	0	1.500	9.176	MON	1,875	0	11/20/2018	12/17/2068
04546K-AA-6	AASET 182 A - ABS			4	1FE	3,475,740	101.0170	3,511,198	3,475,850	3,475,552	0	(188)	0	0	4.454	4.500	MON	6,021	16,455	11/01/2018	11/18/2038
04546K-AB-4	AASET 182 B - ABS			4	3AM	695,153	102.0376	709,335	695,170	699,782	0	4,629	0	0	5.433	5.289	MON	1,469	4,014	11/01/2018	11/18/2038
05377R-CC-6	AESOP 152 C - ABS			4	2AM	1,438,418	99.5741	1,493,612	1,500,000	1,474,273	0	13,696	0	0	3.930	5.000	MON	1,801	58,950	03/30/2016	12/20/2021
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS		C		1FE	1,807,982	98.5500	1,781,767	1,807,982	1,807,982	0	0	0	0	3.388	3.388	MON	2,722	61,537	04/10/2017	03/31/2022
05580N-AA-4	BRAD 2014-1 A - ABS			4	2AM	1,804,550	98.5000	1,777,481	1,804,550	1,804,550	0	0	0	0	4.213	4.245	MON	4,435	76,757	12/15/2014	03/12/2026
05580N-AC-0	BRAD 2014-1 B - ABS			4	3AM	869,450	99.1250	861,842	869,450	869,450	0	0	0	0	5.438	5.500	MON	2,495	47,736	12/15/2014	03/12/2026
06760E-AJ-5	BABSN 13IR ER - CDO			4	3AM	249,375	91.0630	227,658	250,000	249,742	0	367	0	0	7.669	8.103	JAJO	3,781	4,927	08/22/2018	01/20/2028
06761M-AA-5	BMM A1 - ABS		C	4,5	1FE	2,000,000	99.8880	1,997,760	2,000,000	2,000,000	0	0	0	0	4.470	4.370	JAJO	10,430	0	11/13/2018	01/15/2031
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	1FE	1,500,000	98.7198	1,480,797	1,500,000	1,500,000	0	0	0	0	4.080	4.101	JAJO	14,280	61,200	02/22/2017	04/07/2027
09626F-AJ-0	BLUEM 142RR ER2 - CDO			4	3AM	1,754,984	90.5930	1,611,649	1,779,000	1,757,504	0	2,520	0	0	8.469	9.421	JAJO	29,714	0	09/06/2018	10/21/2030
12479L-AA-8	CAI 121 NTS - ABS		C	4	1FE	977,289	99.3932	971,568	977,500	977,423	0	19	0	0	3.470	3.499	MON	565	34,191	10/10/2012	10/25/2027
12479M-AH-1	CBCI 2016-1 A - ABS			4	1FE	5,764,668	100.0550	5,767,839	5,764,668	5,764,668	0	0	0	0	5.250	5.284	JAJO	63,892	304,908	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2AM	18,400,000	100.4460	18,482,064	18,400,000	18,400,000	0	0	0	0	7.500	7.570	JAJO	291,333	1,376,167	05/19/2016	07/15/2046
12479R-AB-3	CAUTO 141 A - ABS			4	1FE	5,697,968	99.6797	5,681,743	5,700,000	5,699,264	0	199	0	0	3.660	3.697	MON	8,113	209,779	09/28/2016	10/17/2044
12550T-AQ-8	CIFC 2015-4A A2R - ABS		C	4,5	1Z	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	4.638	4.699	MON	0	0	12/14/2018	10/20/2027
125634-AJ-4	CLIF 132 NTS - ABS			4	1FE	5,110,876	99.0682	5,091,459	5,139,350	5,124,007	0	3,540	0	0	3.220	3.370	MON	5,976	166,214	06/20/2013	06/19/2028
125634-AN-5	CLIF 141 NTS - ABS	C		4	1FE	653,476	98.4810	670,664	681,009	660,690	0	2,462	0	0	3.290	4.483	MON	809	24,239	07/25/2016	06/18/2029
125634-AQ-8	CLIF 142 NTS - ABS			4	1FE	247,077	99.3310	245,522	247,176	248,262	0	(141)	0	0	3.380	3.245	MON	302	8,408	10/09/2014	10/18/2029
125634-AQ-8	CLIF 142 NTS - ABS	C		4	1FE	814,666	99.3310	837,007	842,644	820,279	0	2,819	0	0	3.380	4.389	MON	1,028	30,672	01/13/2017	10/18/2029
12635X-AA-3	CSCN 1 A - CDO			4	1AM	946,583	98.8157	971,584	983,228	956,677	0	5,471	0	0	1.500	1.589	FMAN	1,393	14,977	12/15/2016	04/01/2056
12635X-AB-1	CSCN 1 B - CDO			4	2AM	2,634,081	104.7202	2,758,416	2,634,081	2,634,081	0	0	0	0	1.500	4.024	FMAN	3,732	40,591	09/16/2015	04/01/2056
126650-BS-8	CVS CAREMARK CORP - ABS			1	2FE	1,925,047	115.5948	2,225,254	1,925,047	1,925,047	0	0	0	0	7.507	7.505	MON	8,430	144,775	12/07/2009	01/10/2032
12805P-AJ-5	CAI 182 A - ABS		C	4	1FE	1,464,557	102.3410	1,496,738	1,462,500	1,476,640	0	12,084	0	0	4.340	4.153	MON	882	10,669	10/29/2018	09/25/2043
14855T-AA-1	CLAST A - ABS			4	1FE	722,380	101.1600	730,777	722,397	722,387	0	(105)	0	0	4.703	4.750	MON	1,510	35,267	12/10/2015	12/15/2040
14855T-AB-9	CLAST B - ABS			4	2AM	214,673	99.7598	217,374	217,898	215,882	0	427	0	0	5.750	6.297	MON	557	13,003	12/10/2015	12/15/2040
14889G-AG-6	CRMN 131R ER - CDO			4	3AM	3,364,394	91.4710	3,094,464	3,383,000	3,368,928	0	4,535	0	0	8.109	8.574	JAJO	48,771	70,110	09/06/2018	01/27/2028
15673B-AA-7	CERB 17 A - CDO			4	1FE	3,400,000	99.8080	3,393,472	3,400,000	3,400,000	0	0	0	0	4.966	5.001	JAJO	36,577	153,700	12/09/2016	01/18/2028
166430-AA-6	CHEST 1412 N - ABS			4	1FE	3,095,000	99.9680	3,094,010	3,095,000	3,095,000	0	0	0	0	4.500	4.525	MJSD	6,190	145,068	12/11/2014	12/15/2034
210805-CQ-8	UNITED AIRLINES INC - ABS	C		1	1FE	174,769	100.2537	206,132	205,611	205,038	0	5,729	0	0	6.545	9.739	FA	5,570	19,451	11/12/2008	08/02/2020
227170-AE-7	CRNN 131 NTS - ABS		C	4	1FE	1,271,881	99.0858	1,288,115	1,300,000	1,272,177	0	295	0	0	3.080	4.162	MON	1,446	7,317	12/03/2018	04/18/2028
227170-AF-4	CRNN 141 NTS - ABS		C	4	1FE	3,697,403	98.9475	3,687,412	3,726,636	3,698,168	0	444	0	0	3.040	3.413	MON	4,091	89,007	11/05/2018	08/20/2029
25264V-AA-7	DHAL 2015 A - ABS			4	1FE	688,484	99.9602	688,380	688,654	688,572	0	41	0	0	3.810	3.850	MON	1,239	27,072	07/24/2015	07/14/2028
25755T-AE-0	DPABS 151 A2 - ABS			4	2AM	4,290,000	100.9290	4,329,854	4,290,000	4,290,000	0	0	0	0	4.474	4.499	JAJO	35,188	191,935	10/14/2015	10/25/2045
25755T-AH-3	DPABS 171 A23 - ABS			4	2AM	2,271,250	97.9770	2,225,303	2,271,250	2,271,250	0	0	0	0	4.118	4.139	JAJO	17,147	93,766	06/12/2017	07/25/2047
26249Y-AG-6	DRSLF 37 CN - CDO			4	1FE	1,461,425	92.2250	1,383,375	1,500,000	1,607,879	0	119,429	0	0	0.000	2.887	JAJO	0	105,558	01/29/2015	04/15/2027
26971H-AB-8	EGLE 141 A2 - ABS			4	1FE	1,911,924	100.3620	1,922,438	1,915,504	1,911,972	0	43	0	0	4.310	4.430	MON	3,669	14,552	12/03/2018	12/15/2039
26971H-AC-6	EGLE 141 B - ABS			4	2AM	719,902	100.9422	726,729	719,946	719,923	0	6	0	0	5.290	5.350	MON	1,693	38,474	12/12/2014	12/15/2039
28851P-AE-5	ECLO ER - CDO			4,5	3AM	1,706,880	94.8220	1,685,935	1,778,000	1,714,221	0	7,341	0	0	9.317	11.111	JAJO	35,893	21,661	08/08/2018	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30256W-AC-1	FDF 1 C - CDO		C	4	1FE	992,500	100.3047	1,003,047	1,000,000	994,489	0	533	0	0	6.875	6.978	MN	9,167	68,750	10/23/2015	11/12/2030
30258H-AA-6	FNBM LLC - ABS			4	1PL	3,600,000	98.2500	3,537,000	3,600,000	3,600,000	0	0	0	0	4.192	4.229	MON	28,090	140,030	05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	1FE	1,119,690	100.2960	1,123,007	1,119,693	1,119,692	0	0	0	0	4.581	4.625	MON	2,280	52,763	02/01/2017	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS			4	2AM	347,070	101.8090	353,843	347,556	347,102	0	24	0	0	6.300	6.431	MON	852	22,480	02/01/2017	02/15/2042
33830J-AA-3	GUYS 171 A2 - ABS	C		4	2AM	992,500	101.9817	1,012,168	992,500	992,500	0	0	0	0	4.600	4.626	JAJO	8,370	45,712	05/24/2017	07/25/2047
33843L-AC-9	FCAT 153 C - ABS			4	1FE	1,099,658	101.4681	1,116,150	1,100,000	1,099,882	0	46	0	0	4.650	4.703	MON	2,273	51,150	10/28/2015	03/15/2022
34960Y-AG-7	FCO 7 B - CDO			4	1FE	1,700,000	99.7100	1,695,070	1,700,000	1,700,000	0	0	0	0	5.738	5.779	MJSD	4,065	87,526	12/02/2016	12/15/2028
34960Y-AJ-1	FCO 7 C - CDO			4	1FE	500,000	98.9250	494,625	500,000	500,000	0	0	0	0	6.738	6.794	MJSD	1,404	30,840	12/02/2016	12/15/2028
35040T-AA-2	FFIN 161 A - ABS			4	1FE	1,120,823	99.8984	1,119,834	1,120,972	1,120,873	0	31	0	0	3.960	3.968	MON	1,973	46,221	08/12/2016	06/15/2035
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A - ABS			4	1FE	3,500,000	95.0026	3,325,091	3,500,000	3,500,000	0	0	0	0	1.500	6.664	MON	2,042	0	12/17/2018	01/15/2048
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B - ABS			4	1Z	2,500,000	96.1761	2,404,403	2,500,000	2,500,000	0	0	0	0	1.500	9.252	MON	1,458	0	12/17/2018	01/15/2048
36186E-AA-7	GMACN 03PRES CTF - ABS			4	1	2,436,390	113.9360	2,319,916	2,036,157	2,407,726	0	(5,259)	0	0	6.240	4.498	MON	10,588	127,244	10/04/2016	10/10/2041
37952U-AB-9	SEACO 131 NTS - ABS			4	1FE	5,589,372	98.5586	5,573,489	5,655,000	5,592,031	0	1,560	0	0	2.980	3.545	MON	6,554	107,806	12/03/2018	04/17/2028
37952U-AD-5	SEACO 141 A1 - ABS	C	D	4	1FE	1,337,383	98.7859	1,378,887	1,395,833	1,353,177	0	6,900	0	0	3.190	4.418	MON	1,732	46,175	07/27/2016	07/17/2029
37956A-AA-1	SEACO 171 NTS - ABS	C	C	4	1FE	628,380	100.1409	630,447	629,560	628,478	0	98	0	0	3.850	3.962	MON	943	21,026	03/13/2018	04/17/2037
40168P-AA-6	GPDFNI-2 2 A1 - CDO			4	1FE	9,051,402	101.7400	9,208,896	9,051,402	9,051,402	0	0	0	0	5.186	5.588	JAJO	101,711	429,310	04/12/2016	04/15/2027
40168P-AB-4	GPDFNI-2 2 A2 - CDO			4	1FE	4,616,822	101.7400	4,697,155	4,616,822	4,616,822	0	0	0	0	5.186	5.588	JAJO	51,879	218,977	07/08/2016	04/15/2027
40168P-AC-2	GPDFNI-2 2 A3 - CDO			4	1FE	3,948,598	101.7400	4,017,304	3,948,598	3,948,598	0	0	0	0	5.186	5.588	JAJO	44,370	187,283	08/26/2016	04/15/2027
40168P-AD-0	GPDFNI-2 2 A4 - CDO			4	1FE	3,644,860	101.7400	3,708,281	3,644,860	3,644,860	0	0	0	0	5.186	6.145	JAJO	48,171	172,876	05/11/2017	04/15/2027
40168P-AE-8	GPDFNI-2 2 A5 - CDO			4	1FE	4,553,921	101.7400	4,633,159	4,553,921	4,553,921	0	0	0	0	5.186	5.588	JAJO	51,172	215,993	06/09/2017	04/15/2027
40168P-AH-1	GPDFNI-2 2 B1 - CDO			4	2AM	3,037,383	102.6700	3,118,481	3,037,383	3,037,383	0	0	0	0	5.561	5.969	JAJO	36,599	155,580	04/12/2016	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO			4	2AM	1,518,692	102.6700	1,559,241	1,518,692	1,518,692	0	0	0	0	5.561	5.969	JAJO	18,299	77,790	07/08/2016	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO			4	2AM	1,518,692	102.6700	1,559,241	1,518,692	1,518,692	0	0	0	0	5.561	5.969	JAJO	18,299	77,790	08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO			4	2AM	1,518,691	102.6700	1,559,240	1,518,691	1,518,691	0	0	0	0	5.561	6.496	JAJO	21,527	77,790	05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO			4	2AM	2,105,833	102.6700	2,162,059	2,105,833	2,105,833	0	0	0	0	5.561	5.969	JAJO	25,374	107,865	06/09/2017	04/15/2027
40170F-AA-4	GPIM 2018-1A A1 - ABS		C	4,5	1FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	4.318	4.345	JAJO	7,197	0	11/20/2018	01/15/2031
43133A-AD-9	HILDENE TRUPS SECURITIZATION 2018-1 LTD		C	4,5	2AM	23,826,740	96.2500	23,401,263	24,313,000	23,887,103	0	60,363	0	0	0.000	7.211	JAJO	0	0	08/13/2018	10/10/2038
440405-AE-8	HORZN 181 A - ABS			4	1FE	6,457,029	101.9326	6,574,656	6,450,000	6,450,090	0	(6,939)	0	0	4.458	4.512	MON	24,760	0	12/03/2018	12/15/2038
45780K-AE-6	INTOW 161 B - ABS			4	2FE	500,000	99.2373	496,186	500,000	500,000	0	0	0	0	4.557	4.600	MON	1,013	22,785	10/25/2016	11/15/2046
45780K-AG-1	INTOW 181 A - ABS			4	1FE	2,250,000	100.0000	2,250,000	2,250,000	2,250,000	0	0	0	0	4.103	4.138	MON	3,590	0	12/17/2018	12/15/2048
45780K-AJ-5	INTOW 181 B - ABS			4	2AM	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	4.844	4.893	MON	942	0	12/17/2018	12/15/2048
46603B-AS-8	IVYH 9R CR - CDO			4	1FE	350,000	99.7460	349,111	350,000	350,000	0	0	0	0	4.795	4.826	JAJO	3,496	13,465	11/21/2017	01/18/2030
46617T-AA-2	HENDR 141 A - ABS	C		4	1FE	1,134,173	102.6534	1,120,327	1,091,369	1,137,691	0	(1,471)	0	0	3.960	3.371	MON	1,921	43,494	09/25/2014	03/15/2063
46618A-AA-2	HENDR 142 A - ABS			4	1FE	3,074,007	99.5365	3,061,743	3,076,000	3,074,270	0	54	0	0	3.610	3.645	MON	4,935	111,677	07/16/2014	01/17/2073
46618H-AB-5	HENDR 143 B - ABS			4	2AM	996,056	97.8629	974,999	996,291	996,115	0	15	0	0	4.400	4.443	MON	1,948	43,850	11/18/2014	06/15/2079
46619R-AB-2	HENDR 152 B - ABS			4	2AM	999,989	100.6182	1,006,182	1,000,000	999,990	0	1	0	0	4.830	4.879	MON	2,147	48,300	07/21/2015	03/15/2060
46620J-AA-9	HENDR 171 A - ABS			4	1FE	1,913,923	101.4550	1,945,257	1,917,359	1,913,829	0	(128)	0	0	3.990	4.047	MON	2,975	45,180	10/29/2018	08/16/2060
46620J-AB-7	HENDR 171 B - ABS			4	2AM	199,852	106.2516	212,503	200,000	199,847	0	(12)	0	0	5.430	5.503	MON	422	10,920	03/15/2017	08/15/2062
470170-AB-7	NCBJ 151 NTS - ABS		C	4	3AM	970,800	99.1236	962,291	970,800	970,800	0	0	0	0	5.875	5.917	JAJO	13,625	60,086	05/18/2015	07/08/2022
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LTD		C	9	3AM	1,400,000	97.0781	1,359,093	1,400,000	1,400,000	0	0	0	0	5.625	5.625	JAJO	18,813	78,750	11/21/2016	01/08/2027
50011R-AC-6	KDIAK 2 A3 - CDO			4	1AM	984,380	78.5000	931,010	1,186,000	988,104	0	3,724	0	0	3.289	5.050	FMAN	5,960	9,223	09/07/2018	11/07/2042
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1FE	2,591,262	31.7300	3,014,350	9,500,000	3,674,385	0	424,675	0	0	0.000	7.051	N/A	0	0	03/13/2015	09/16/2032
55818Q-AA-6	MDPK 12 E - CDO			4	4AM	855,708	96.4820	823,956	854,000	856,263	0	555	0	0	7.569	7.916	JAJO	12,748	16,607	10/12/2018	07/20/2026
610333-AW-6	MOCAP 141R CR - CDO			4	1FE	1,500,000	99.6220	1,494,330	1,500,000	1,500,000	0	0	0	0	4.869	4.908	JAJO	14,404	66,035	10/06/2017	10/22/2026
610333-AY-2	MOCAP 141R DR - CDO			4	2AM	500,000	99.7560	498,780	500,000	500,000	0	0	0	0	6.069	6.116	JAJO	5,985	28,078	10/06/2017	10/22/2026
62481X-AA-3	MP8 8R ER - CDO		C	4	4AM	1,187,112	89.6230	1,062,929	1,186,000	1,188,788	0	1,676	0	0	7.959	8.289	JAJO	16,782	23,351	08/13/2018	10/28/2027
62946A-AB-0	NPRL 161 A2 - ABS	C		4	1FE	500,000	108.3686	541,843	500,000	500,000	0	0	0	0	5.438	5.524	MON	831	27,190	04/26/2016	04/30/2046
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - ABS			4	1	878,703	104.3387	1,067,262	1,022,882	934,948	0	5,743	0	0	5.600	9.138	MS	12,093	61,464	02/25/2008	03/31/2024
64318@-AA-9	NEW CARDINALS STADIUM LLC - ABS			4	2PL	2,925,720	109.0258	3,189,790	2,925,720	3,090,572	0	66,803	0	0	6.180	6.139	JUN	90,907	188,809	06/14/2007	06/30/2032
67107K-BB-1	OCP 147RR A2R - CDO			4	1FE	750,000	96.6090	724,568	750,000	750,000	0	0	0	0	4.119	4.477	JAJO	6,093	3,831	08/22/2018	07/20/2029
67107P-AG-0	OCP 147RR DRR - CDO			4	3AM	1,759,230	90.2920	1,604,489	1,777,000	1,759,574	0	344	0	0	8.299	8.448	JAJO	29,890	18,568	08/22/2018	07/20/2029
72703P-AB-9	PLNT 181 A22 - ABS			4	2AM	2,992,500	101.2690	3,030,475	2,992,500	2,992,500	0	0	0	0	4.666	4.693	MJSD	10,084	48,215	07/19/2018	09/08/2048
73020*-AC-7	PNG COMPANIES LLC PVT - ABS			4	2	1,000,000	101.3738	1,013,738	1,000,000	1,000,000	0	0	0	0	5.530	8.020	FA	19,509	55,300	02/26/2010	02/26/2020
74042E-AC-8	PRETSL 17 B - CDO		C	4	1AM	10,264,184	83.0000	9,778,218	11,780,986	10,287,337	0	23,153	0	0	3.588	4.804	MJSD	9,394	187,423	09/12/2018	06/23/2035
74042F-AB-7	PRETSL 25 A2 - CDO		C	4	1AM	709,515	75.0000	627,889	837,186	711,493	0	1,978	0	0	3.138	4.464	MJSD	584	5,680	10/04/2018	06/22/2037
74042H-AB-3	PRETSL 19 A2 - CDO			4	1AM	1,422,410	84.5000	1,354,294	1,602,715	1,427,354	0	4,944	0	0	3.218	4.194	MJSD	1,146	22,899	07/18/2018	12/22/2035
74042H-AC-1	PRETSL 19 B - CDO			4	1AM	213,196	79.8750	216,930	271,587	213,156	0	(40)	0	0	3.388	5.459	MJSD	2,219	0	12/10/2018	12/22/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
74042J-AJ-2	PRETSL 21 B2 - CDO		C	4	1AM	594,333	73.0000	532,347	729,243	599,437	0	5,104	0	0	3.438	5.178	MJSD	488	11,239	08/23/2018	03/22/2038
74042M-AC-0	PRETSL 22 A2 - CDO		C	4	1AM	479,680	86.0000	478,289	556,150	480,922	0	1,242	0	0	3.188	4.379	MJSD	394	3,844	10/04/2018	09/22/2036
74042M-AE-6	PRETSL 22 B1 - CDO		C	4	1AM	381,361	81.8750	397,758	485,811	383,799	0	2,437	0	0	3.418	5.388	MJSD	369	7,408	08/02/2018	09/22/2036
74042T-AC-5	PRETSL 27 A2 - CDO			4	1AM	2,296,274	74.0000	2,227,054	3,009,533	2,296,625	0	352	0	0	3.188	5.340	MJSD	2,132	0	12/20/2018	12/22/2037
74043A-AE-1	PRETSL 23 A2 - CDO			4	1AM	549,396	81.0000	496,525	612,994	550,199	0	803	0	0	3.178	4.141	MJSD	433	4,243	10/17/2018	12/22/2036
74043A-AG-6	PRETSL 23 BFP - CDO			4	1AM	233,325	81.0000	213,624	263,734	202,299	0	(31,026)	0	0	3.168	5.421	MJSD	3,962	0	10/18/2018	12/22/2036
74043C-AB-3	PRETSL 24 A2 - CDO		C	4	1AM	5,522,382	77.0000	5,153,315	6,692,617	5,522,611	0	228	0	0	3.168	4.736	MJSD	4,712	62,279	12/14/2018	03/22/2037
78403D-AH-3	SBATOW 142 2C - ABS	C		4	1FE	2,000,000	99.2165	1,984,330	2,000,000	2,000,000	0	0	0	0	3.869	3.900	MON	3,009	77,811	10/07/2014	10/15/2049
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2PL	231,280	102.9747	238,160	231,280	231,280	0	0	0	0	1.500	1.766	MON	135	3,082	02/06/2018	09/15/2065
83404R-AC-2	SOFI 18B BFX - ABS	C		4	1FE	1,499,852	100.9679	1,514,518	1,500,000	1,499,864	0	12	0	0	3.830	3.862	MON	958	44,524	03/13/2018	08/25/2047
83405A-AA-2	SCLP 171 A - ABS			4	1FE	0	99.9483	0	0	0	0	0	0	0	3.280	3.307	MON	0	0	01/20/2017	01/26/2026
83546D-AD-0	SONIC 161 A2 - ABS			4	2AM	2,015,911	101.4610	2,045,364	2,015,911	2,015,911	0	0	0	0	4.472	4.514	MON	2,755	95,205	04/12/2016	05/21/2046
84861-AD-2	SPMF 141 A2 - ABS			4	1FE	1,041,093	101.7789	967,995	951,076	980,438	0	(14,707)	0	0	5.370	3.458	MON	4,256	51,407	02/25/2015	07/20/2040
84860Y-AA-6	SPMF 142 A - ABS			4	1FE	6,128,014	103.1644	5,657,802	5,484,257	5,731,797	0	(109,749)	0	0	5.760	3.484	MON	26,324	317,401	02/25/2015	03/20/2041
84861C-AA-3	SPMF 144 A1 - ABS			4	1FE	1,705,288	99.5473	1,736,087	1,743,983	1,730,420	0	7,923	0	0	3.501	4.084	MON	5,089	61,124	01/07/2016	01/20/2045
85022W-AB-0	SCFT 16A B - ABS	C		4	1FE	1,749,910	100.4498	1,757,871	1,750,000	1,749,938	0	331	0	0	4.100	4.136	MON	1,196	71,750	09/16/2016	03/25/2024
86212V-AA-2	STR 161 A1 - ABS			4	1FE	1,920,852	96.6000	1,856,527	1,921,871	1,921,033	0	84	0	0	3.960	4.000	MON	2,325	76,227	10/12/2016	10/22/2046
86213A-AA-7	STR 133 A1 - ABS			4	1FE	1,637,921	100.1565	1,606,815	1,604,304	1,615,850	0	(5,651)	0	0	4.240	3.867	MON	2,078	68,133	11/21/2016	11/20/2043
86213B-AB-3	STR 141 A2 - ABS			4	1FE	2,052,104	101.7708	1,988,771	1,954,167	2,013,283	0	(9,547)	0	0	5.000	4.391	MON	2,986	97,750	07/30/2014	04/20/2044
86213C-AB-1	STR 151 A2 - ABS			4	1FE	1,943,700	101.0129	1,983,220	1,963,333	1,949,832	0	1,792	0	0	4.170	4.335	MON	2,502	81,906	05/06/2015	04/20/2045
87244A-BA-7	WINDR 121R AR - CDO		C	4	1FE	1,000,500	99.9710	999,710	1,000,000	1,000,489	0	(11)	0	0	3.886	3.863	JAJO	8,420	0	12/13/2018	01/15/2026
87342R-AC-8	BELL 161 A23 - ABS			4	2AM	3,644,500	102.7890	3,746,145	3,644,500	3,644,500	0	0	0	0	4.970	5.001	FMAN	18,113	181,247	05/04/2016	05/25/2046
87407P-AA-8	TAL 131 A - ABS	C	C	4	1FE	199,292	98.3937	204,987	208,333	202,376	0	1,312	0	0	2.830	4.319	MON	180	6,002	07/26/2016	02/22/2038
88315F-AE-1	TMCL 172 A - ABS		C	4	1FE	856,575	99.2256	873,017	879,830	857,046	0	471	0	0	3.520	4.276	MON	946	5,202	10/30/2018	06/20/2042
88606W-AA-0	TBOLT 171 A - ABS	C	C	4	1FE	832,854	101.5482	845,784	832,890	833,053	0	122	0	0	4.212	4.262	MON	1,559	35,499	04/25/2017	05/17/2032
89300J-AL-2	TRAL 5 E - CDO		C	4	3AM	2,965,000	94.6382	2,806,022	2,965,000	2,965,000	0	0	0	0	8.427	9.552	JAJO	42,336	0	10/04/2018	10/20/2028
89656F-AC-0	TRL 131 A1 - ABS	C		4	1FE	1,029,680	101.3867	1,046,179	1,031,870	1,030,348	0	73	0	0	3.898	3.953	MON	1,788	40,353	09/30/2014	07/15/2043
89854D-A*-2	TSGE 2017-1 NOTE - ABS			4	2AM	1,800,000	101.4493	1,826,087	1,800,000	1,800,000	0	0	0	0	6.250	6.332	MON	1,875	112,500	08/15/2017	09/22/2031
92329H-AH-6	VENTR 18R ER - CDO			4	3AM	2,357,768	93.3580	2,214,452	2,372,000	2,360,963	0	3,195	0	0	9.030	9.588	JAJO	46,408	53,538	09/12/2018	10/15/2029
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS			4	2	253,338	100.0525	251,484	251,352	214,635	0	335	0	0	5.670	10.634	JJ	7,047	15,506	06/29/2006	06/29/2030
94978#-EA-1	WF BK EQUIP SER A-5 TDCC 06-A - ABS			4,5	2	480,907	100.3550	482,614	480,907	458,564	0	16,539	0	0	5.780	8.402	JJ	13,898	26,893	04/27/2007	01/27/2029
95058X-AB-4	WEN 151 A22 - ABS			2	2AM	5,239,593	99.9340	5,250,058	5,253,525	5,245,965	0	1,945	0	0	4.080	4.147	MJSD	9,526	214,896	07/13/2015	06/15/2045
95058X-AC-2	WEN 151 A23 - ABS			2	2AM	4,595,625	100.1370	4,601,921	4,595,625	4,595,625	0	0	0	0	4.497	4.522	MJSD	9,185	207,197	05/19/2015	06/15/2045
974153-AA-6	WING 18A A2 - RMBS			4	2AM	1,000,000	102.2650	1,022,650	1,000,000	1,000,000	0	0	0	0	4.970	5.000	MJSD	6,489	0	11/06/2018	12/05/2048
986254-AE-0	YCLO 1RR ERR - CDO			4	3AM	2,296,632	89.2650	2,116,473	2,371,000	2,299,608	0	2,976	0	0	7.918	8.982	JAJO	53,710	0	12/14/2018	10/22/2029
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS		D	4	1FE	4,895,231	100.5743	4,923,344	4,895,231	4,895,231	0	0	0	0	4.125	4.161	MON	6,170	202,448	03/28/2018	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS		D	4	1FE	4,254,501	100.0975	4,258,649	4,254,501	4,254,501	0	0	0	0	4.000	4.033	MON	5,200	117,428	06/21/2018	05/31/2025
P7906#-AA-7	GOVT OF TRINIDAD & TOBAGO - ABS			4	3	512,023	97.8936	501,238	512,023	524,000	0	1,937	0	0	6.090	6.454	JJ	15,591	33,986	12/19/2006	01/01/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						381,239,408	XXX	379,874,918	395,946,002	382,361,289	0	617,681	0	0	XXX	XXX	XXX	2,097,791	12,351,637	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,687,148,180	XXX	1,768,514,529	1,682,940,108	1,678,342,056	0	(2,246,696)	0	0	XXX	XXX	XXX	18,646,752	85,275,729	XXX	XXX
007924-AJ-2	AEGON NV		C	2,5	2FE	970,000	91.0000	910,000	1,000,000	970,142	0	142	0	0	5.500	5.711	AO	12,222	27,500	09/20/2018	04/11/2048
015857-70-9	ALGONQUIN POWER & UTILITIES CORP			2,5	3FE	449,853	24.5800	443,055	450,625	449,835	0	(18)	0	0	6.875	6.872	JAJO	255	0	10/16/2018	10/17/2078
025932-70-8	AMERICAN FINANCIAL GROUP INC			2	2FE	968,679	24.5200	924,625	942,725	955,871	0	(12,808)	0	0	6.000	5.212	FMAN	7,228	24,982	08/03/2018	11/15/2055
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC			2,5	2FE	1,200,000	87.0000	1,044,000	1,200,000	1,200,000	0	0	0	0	5.750	5.750	AO	17,250	35,458	03/19/2018	04/01/2048
04621X-AK-4	ASSURANT INC			2,5	3FE	1,200,000	95.0000	1,140,000	1,200,000	1,200,000	0	0	0	0	7.000	7.000	MS	21,933	42,000	03/22/2018	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2FE	1,118,750	98.1250	981,250	1,000,000	1,104,285	0	(11,268)	0	0	6.750	5.053	JD	3,000	67,500	09/11/2017	12/29/2049
054536-AA-5	AXA FINANCIAL INC.		C		2FE	1,158,970	123.7090	1,237,090	1,000,000	1,118,296	0	(6,115)	0	0	8.600	7.114	JD	3,822	86,000	05/14/2010	12/15/2030
054536-AC-1	AXA SA		C	1,2,5	2FE	2,000,000	98.5000	1,970,000	2,000,000	2,000,000	0	0	0	0	6.379	6.379	JD	6,025	127,580	12/08/2006	12/29/2049
055451-AX-6	BHP BILLITON LTD		C	2	2FE	2,110,550	103.6980	1,866,564	1,800,000	2,068,199	0	(33,435)	0	0	6.750	4.207	AO	24,300	121,500	10/25/2017	10/19/2075
05565A-AN-3	BNP PARIBAS SA		C	2	2FE	2,355,110	99.7500	2,094,750	2,100,000	2,314,213	0	(30,549)	0	0	7.375	5.512	FA	56,788	140,125	08/15/2018	12/29/2049
05565A-CA-9	BNP PARIBAS SA		C	2	2FE	606,710	97.5000	585,000	600,000	606,372	0	(338)	0	0	6.750	6.374	MS	12,038	0	10/18/2018	12/29/2049
060505-EH-3	BANK OF AMERICA CORP			2,5	2FE	1,325,483	98.8000	1,185,600	1,200,000	1,306,028	0	(16,075)	0	0	6.250	4.469	MS	24,167	75,000	11/27/2017	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2FE	3,601,500	101.2500	3,543,750	3,500,000	3,600,660	0	(840)	0	0	6.500	5.906	AO	42,972	0	12/06/2018	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2FE	521,358	98.5000	462,950	470,000	514,637	0	(6,132)	0	0	6.100	4.338	MS	8,282	28,670	11/27/2017	12/29/2049
064058-AB-6	BANK OF NEW YORK MELLON CORP			2,5	2FE	1,970,800	86.0970	1,790,818	2,080,000	1,976,645	0	1,427	0	0	4.500	4.810	JD	2,860	93,600	10/10/2014	12/29/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06428J-AA-7	BANK OF CHINA HONG KONG LTD		C	2	2FE	1,300,000	100.0997	1,301,296	1,300,000	1,300,000	0	0	0	0	5.900	5.899	MS	22,797	0	09/11/2018	12/31/2099
06738E-BA-2	BARCLAYS PLC		C	2	3FE	1,204,084	96.1920	1,154,304	1,200,000	1,203,857	0	(227)	0	0	7.750	7.667	MJSD	4,133	31,258	08/07/2018	12/29/2049
084423-70-6	W. R. BERKLEY CORP			2	2FE	596,065	22.0700	549,256	622,175	590,846	0	(5,219)	0	0	5.700	6.036	MJSD	99	26,992	06/04/2018	03/30/2058
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	2FE	1,250,000	97.3750	1,217,188	1,250,000	1,250,000	0	0	0	0	6.125	6.125	MS	27,435	0	08/15/2018	12/31/2049
172967-GD-7	CITIGROUP INC			2,5	3FE	1,115,050	91.2600	1,058,616	1,160,000	1,115,112	0	62	0	0	5.950	6.233	JJ	28,950	0	12/12/2018	12/29/2049
172967-GF-2	CITIGROUP INC			2,5	3FE	2,256,096	93.2000	2,028,032	2,176,000	2,242,442	0	(13,654)	0	0	5.900	5.053	FA	48,501	64,192	03/09/2018	12/29/2049
172967-KD-2	CITIGROUP INC			2,5	3FE	1,055,000	97.6250	976,250	1,000,000	1,037,079	0	(15,412)	0	0	6.125	4.045	MN	7,826	61,250	04/27/2018	12/29/2049
17305H-AA-6	CITIGROUP CAPITAL III				3FE	3,896,550	128.9976	4,514,916	3,500,000	3,809,049	0	(8,673)	0	0	7.625	6.767	JD	22,240	266,875	11/18/2002	12/01/2036
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2FE	3,742,140	102.7500	3,699,000	3,600,000	3,741,084	0	(1,056)	0	0	8.125	7.400	MJSD	6,500	73,125	12/10/2018	12/31/2099
225401-AJ-7	CREDIT SUISSE GROUP AG		C	2	3FE	2,657,780	97.5000	2,535,000	2,600,000	2,654,037	0	(3,743)	0	0	7.500	6.956	JJ	89,375	0	10/16/2018	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3FE	904,920	101.6500	813,200	800,000	882,252	0	(16,633)	0	0	7.500	5.119	JD	3,333	60,000	09/11/2017	12/29/2049
23380Y-AB-3	DAI-ICHI LIFE INSURANCE CO LTD		C	2,5	1FE	1,377,480	106.0000	1,272,000	1,200,000	1,319,479	0	(43,712)	0	0	7.250	3.177	JJ	37,700	83,375	02/06/2018	12/29/2049
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD		C	2,5	1FE	1,509,920	99.5000	1,393,000	1,400,000	1,491,470	0	(13,778)	0	0	5.100	3.837	AO	12,495	71,400	09/11/2017	12/29/2049
26156F-AA-1	DRESDNER FUNDING TRUST I		C	1,2	3FE	1,276,500	120.4500	1,204,500	1,000,000	1,265,063	0	(11,437)	0	0	8.151	4.892	JD	40,986	40,760	05/22/2018	06/30/2031
268317-AF-1	ELECTRICITE DE FRANCE SA		C	2	2FE	3,832,430	94.5000	3,496,500	3,700,000	3,800,979	0	(24,680)	0	0	5.250	4.509	JJ	82,017	194,250	01/09/2018	12/29/2049
29250N-47-7	ENBRIDGE INC			2,5	2FE	3,605,273	23.0602	3,354,683	3,636,875	3,589,110	0	(16,163)	0	0	6.375	6.418	JAJO	1,958	80,180	12/17/2018	04/15/2078
29250N-AW-5	ENBRIDGE INC			2,5	2FE	675,700	89.8632	606,577	675,000	675,660	0	(40)	0	0	6.250	6.236	MS	14,063	21,094	03/05/2018	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2FE	3,632,800	102.0000	3,060,000	3,000,000	3,509,244	0	(94,169)	0	0	8.750	4.703	MS	70,729	262,500	09/26/2017	09/24/2073
320870-AA-6	FIRST MIDWEST CAPITAL TRUST			1	2FE	1,054,440	98.6273	1,029,669	1,044,000	1,054,473	0	33	0	0	6.950	6.842	JD	6,047	36,279	10/03/2018	12/01/2033
404280-BC-2	HSBC HOLDINGS PLC		C	2	2FE	3,282,300	102.7750	3,083,250	3,000,000	3,186,283	0	(71,921)	0	0	6.875	4.146	JD	17,188	226,875	09/11/2017	12/29/2049
41135U-AA-3	HANWHA LIFE INSURANCE CO LTD		C	2	1FE	1,200,000	95.1756	1,142,107	1,200,000	1,200,000	0	0	0	0	4.700	4.700	AO	10,653	28,200	04/16/2018	04/23/2108
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC			2	2FE	1,291,165	80.0000	1,060,800	1,326,000	1,291,263	0	98	0	0	4.741	4.953	FMAN	8,208	43,174	05/03/2018	02/12/2067
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	3FE	1,535,830	93.9800	1,367,409	1,455,000	1,520,558	0	(14,607)	0	0	5.650	4.476	MN	10,504	82,208	05/04/2018	05/15/2053
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	1,189,522	98.6250	1,158,844	1,175,000	1,175,000	0	(14,522)	0	0	5.990	6.076	JAJO	12,318	72,666	05/29/2018	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2FE	2,678,525	103.3250	2,428,138	2,350,000	2,617,935	0	(46,298)	0	0	6.750	4.234	FA	66,094	158,625	09/11/2017	08/29/2049
524901-60-0	LEGG MASON INC			2	3FE	655,178	20.4600	531,960	650,000	647,956	0	468	0	0	5.450	5.542	MJSD	1,574	35,425	09/11/2017	09/15/2056
539439-AF-6	LLOYDS BANKING GROUP PLC		C	2,5	3FE	1,264,835	98.3120	1,081,432	1,100,000	1,258,305	0	(4,932)	0	0	6.657	5.411	MN	8,136	73,227	09/11/2017	01/29/2049
539439-AG-4	LLOYDS BANK PLC		C	2	3FE	1,131,440	96.4800	964,800	1,000,000	1,110,394	0	(16,987)	0	0	7.500	5.176	MJSD	833	75,000	10/25/2017	12/29/2049
539473-AE-8	LLOYDS TSB BANK PLC		C	2,5	2FE	1,060,875	116.9351	1,052,416	900,000	1,059,410	0	(1,465)	0	0	12.000	8.176	JD	4,500	54,000	12/10/2018	12/29/2049
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		C	1,2	1FE	6,060,840	100.0000	5,900,000	5,900,000	6,037,428	0	(17,336)	0	0	5.200	4.786	AO	60,508	306,800	09/11/2017	10/20/2045
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2FE	1,541,103	113.2500	1,359,000	1,200,000	1,516,585	0	(18,786)	0	0	7.875	5.126	JD	4,200	78,750	12/11/2018	12/15/2067
59156R-BP-2	METLIFE INC			2,5	2FE	1,655,730	96.1000	1,537,600	1,600,000	1,630,224	0	(19,839)	0	0	5.250	3.900	JD	3,733	84,000	09/14/2017	12/29/2049
59156R-BT-4	METLIFE INC			2,5	2FE	650,000	96.0000	624,000	650,000	650,000	0	0	0	0	5.875	5.875	MS	11,244	18,351	03/20/2018	12/31/2049
606839-AA-6	MITSUI SUMITOMO INSURANCE CO LTD		C	1,2,5	1FE	908,438	106.0000	901,000	850,000	907,526	0	(911)	0	0	7.000	4.696	MS	17,519	0	12/10/2018	03/15/2072
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC			1,2,5	2FE	1,597,500	101.0000	1,515,000	1,500,000	1,585,782	0	(2,449)	0	0	6.750	6.223	MN	12,938	101,250	04/02/2013	05/15/2087
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1FE	5,991,280	100.2500	5,614,000	5,600,000	5,913,851	0	(54,163)	0	0	5.100	4.001	AO	59,500	285,600	09/11/2017	10/16/2044
65473P-AC-9	NISOURCE INC			2	3FE	945,673	93.0000	878,850	945,000	945,530	0	(143)	0	0	5.650	5.611	JD	2,373	48,226	07/30/2018	12/31/2049
665859-AQ-7	NORTHERN TRUST CORP			2,5	2FE	3,750,000	92.7500	3,478,125	3,750,000	3,750,000	0	0	0	0	4.600	4.600	AO	43,125	172,500	08/01/2016	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC			2,5	2FE	1,915,000	91.5000	1,830,000	2,000,000	1,919,336	0	1,044	0	0	4.850	5.110	JD	8,083	97,000	10/10/2014	05/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			2,5	2FE	2,650,000	92.0000	2,438,000	2,650,000	2,650,000	0	0	0	0	5.000	5.000	MN	22,083	132,500	10/27/2016	12/29/2049
733186-AA-8	POPULAR CAPITAL TRUST I			1	4FE	603,976	97.6393	601,753	616,302	604,220	0	244	0	0	6.564	6.769	MS	11,911	20,227	07/27/2018	09/15/2034
743863-AA-0	PROVIDENT FINANCING TRUST I				3FE	567,875	102.5000	563,750	550,000	567,872	0	(3)	0	0	7.405	7.091	MS	11,992	0	12/14/2018	03/15/2038
744320-70-6	PRUDENTIAL FINANCIAL INC			2	2FE	615,011	23.3300	568,039	608,700	608,884	0	(6,127)	0	0	5.700	5.392	MJSD	1,542	26,022	05/07/2018	03/15/2053
744320-80-5	PRUDENTIAL FINANCIAL INC			2	2FE	1,886,919	23.2690	1,770,236	1,901,925	1,886,962	0	43	0	0	5.625	5.675	FMAN	13,670	30,295	08/07/2018	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	1,386,855	101.0000	1,363,500	1,350,000	1,386,108	0	(747)	0	0	5.875	5.070	MS	23,353	0	11/30/2018	09/15/2042
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2FE	680,000	93.0000	632,400	680,000	680,000	0	0	0	0	5.700	5.700	MS	11,090	0	09/13/2018	09/15/2048
749770-AQ-6	RABOBANK NEDERLAND NV		C	2,5	2FE	1,846,085	103.2500	1,738,730	1,684,000	1,743,179	0	(102,906)	0	0	11.000	3.650	JD	515	185,240	02/20/2018	12/29/2049
759351-80-2	REINSURANCE GROUP OF AMERICA INC			1,2	2FE	1,315,421	23.5500	1,142,481	1,212,825	1,296,973	0	(11,848)	0	0	5.750	4.674	MJSD	124	64,052	04/27/2018	06/15/2056
780097-AH-4	ROYAL BANK OF SCOTLAND GROUP PLC		C	2,5	3FE	1,862,563	123.1250	1,816,094	1,475,000	1,850,369	0	(12,193)	0	0	7.648	4.912	MS	28,515	37,284	10/10/2018	12/29/2049
808513-AP-0	CHARLES SCHWAB CORP			2,5	2FE	6,700,000	91.5000	6,130,500	6,700,000	6,700,000	0	0	0	0	4.625	4.626	MS	103,292	309,875	10/24/2016	12/29/2049
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO			2,5	2FE	1,606,428	95.2500	1,428,750	1,500,000	1,568,416	0	(28,194)	0	0	6.250	4.147	FA	39,063	68,750	11/16/2018	08/01/2049
842587-CY-1	SOUTHERN CO			2,5	2FE	2,380,000	95.9258	2,158,331	2,250,000	2,345,169	0	(26,616)	0	0	5.500	4.076	MS	36,438	123,750	03/01/2018	03/15/2057
857477-AQ-6	STATE STREET CORP			2,5	2FE	1,799,460	98.1250	1,766,250	1,800,000	1,799,496	0	36	0	0	5.250	5.252	MS	27,825	0	12/06/2018	12/29/2049
86564C-AA-8	SUMITOMO LIFE INSURANCE CO		C	2,5	1FE	1,297,000	106.1250	1,273,500	1,200,000	1,292,218	0	(4,782)	0	0	6.500	4.664	MS	21,883	13,000	12/05/2018	09/20/2073
89356B-AB-4	TRANSCANADA TRUST			2,5	2FE	3,490,298	94.0600	3,000,514	3,190,000	3,444,834	0	(33,422)	0	0	5.875	4.584	FA	70,800	187,413	09/11/2017	08/15/2076
902973-AY-2	U.S. BANCORP			2,5	2FE	800,690	99.0000	792,000	800,000	800,689	0	(1)	0	0	5.125	5.079	JJ	18,906	10,250	12/06/2018	12/29/2049
91529Y-60-1	UNUM GROUP			2	3FE	1,838,204	22.6500	1,676,100	1,850,000	1,833,144	0	(5,060)	0	0	6.250	6.321	MJSD	5,139	62,951	08/02/2018	06/15/2058

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
929089-AG-5	VOYA FINANCIAL INC			2	3FE	600,000	94.8750	569,250	600,000	600,000	0	0	0	0	6.125	6.124	MS	11,127	0	09/05/2018	12/29/2049
949746-PM-7	WELLS FARGO & CO			2	2FE	2,156,895	99.3750	2,116,688	2,130,000	2,130,000	0	(26,895)	0	0	6.558	6.653	MJSD	5,820	163,974	05/29/2018	03/29/2049
949746-RN-3	WELLS FARGO & CO			2,5	2FE	1,341,325	98.8450	1,235,563	1,250,000	1,331,513	0	(8,036)	0	0	5.875	4.688	JD	3,264	51,406	07/31/2018	12/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X			1,5	2FE	1,244,375	103.2500	1,135,750	1,100,000	1,238,360	0	(4,727)	0	0	5.950	4.889	JD	2,909	65,450	09/11/2017	12/01/2086
F5616K-AC-8	LA MONDIALE SAM		D	2	2FE	1,186,238	92.8500	1,012,065	1,090,000	1,174,993	0	(8,480)	0	0	5.875	4.702	JJ	27,572	64,038	09/13/2017	01/26/2047
F5616K-AE-4	LA MONDIALE SAM		D	2	2FE	1,400,000	81.2500	1,137,500	1,400,000	1,400,000	0	0	0	0	4.800	4.800	JJ	30,427	33,600	01/12/2018	01/18/2048
G0504L-BT-3	AQUARIUS INVESTMENTS PLC		D	2	2FE	615,750	100.8949	605,369	600,000	608,218	0	(7,532)	0	0	6.375	4.175	SEP	12,750	38,250	05/10/2018	09/01/2024
G0809L-DY-2	BARCLAYS PLC		D	2	4FE	1,532,400	100.0000	1,400,000	1,400,000	1,496,413	0	(26,802)	0	0	7.875	5.516	MJSD	4,900	110,250	09/11/2017	12/29/2049
G705A0-AC-9	PHOENIX GROUP HOLDINGS		D		2FE	1,566,500	86.0925	1,334,434	1,550,000	1,562,048	0	(3,135)	0	0	5.375	5.237	JJ	40,499	72,563	06/29/2018	07/06/2027
G7289N-TV-1	PRUDENTIAL PLC		D	2	2FE	800,000	98.0000	784,000	800,000	800,000	0	0	0	0	6.500	6.499	AO	12,711	0	09/26/2018	10/20/2048
G93882-S2-8	VODAFONE GROUP PLC		D	2	2FE	1,100,000	93.1625	1,024,788	1,100,000	1,100,000	0	0	0	0	6.250	6.248	OCT	16,806	0	09/26/2018	10/03/2078
H4209B-AB-4	UBS GROUP AG		D	2	3FE	897,960	102.0000	816,000	800,000	882,987	0	(11,250)	0	0	7.000	4.991	FEB	48,533	56,000	09/11/2017	12/29/2049
H4209B-AC-2	UBS GROUP AG		D	2	3FE	1,418,300	100.6250	1,408,750	1,400,000	1,417,304	0	(996)	0	0	7.125	5.943	FEB	86,450	0	12/07/2018	12/29/2049
H4209B-AE-8	UBS GROUP AG		D	2	3FE	1,703,930	100.0000	1,600,000	1,600,000	1,669,399	0	(25,839)	0	0	6.875	4.760	MAR	85,250	82,500	10/05/2018	12/29/2049
J17074-AB-1	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2FE	1,137,500	105.4090	1,054,090	1,000,000	1,108,505	0	(20,566)	0	0	6.500	3.953	MS	18,417	65,000	07/26/2017	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2FE	1,261,500	97.7500	1,173,000	1,200,000	1,253,844	0	(6,952)	0	0	5.000	4.211	JJ	25,500	60,000	11/20/2017	12/29/2049
N4578E-BG-2	ING GROEP NV		D	2	3FE	974,250	99.3750	894,375	900,000	954,827	0	(15,038)	0	0	6.875	4.847	AO	12,891	61,875	09/11/2017	12/31/2049
N9353H-AB-7	VIVAT NV		D	2	3FE	1,217,956	96.4750	1,157,700	1,200,000	1,216,527	0	(1,429)	0	0	6.250	5.845	MN	9,375	37,500	09/13/2018	11/16/2067
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D	2	2FE	1,259,500	94.8858	1,138,630	1,200,000	1,250,959	0	(6,105)	0	0	5.875	5.131	JD	2,742	58,750	08/02/2018	06/17/2046
W8T71M-KD-3	SKANDINAVISKA ENSKILDA BANKEN AB		D	2	3FE	408,500	97.3444	389,378	400,000	405,297	0	(3,203)	0	0	5.750	4.733	MN	3,067	23,000	02/14/2018	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						155,954,885	XXX	145,800,422	148,297,152	154,499,512	0	(1,075,820)	0	0	XXX	XXX	XXX	2,042,704	6,601,086	XXX	XXX
4899999. Total - Hybrid Securities						155,954,885	XXX	145,800,422	148,297,152	154,499,512	0	(1,075,820)	0	0	XXX	XXX	XXX	2,042,704	6,601,086	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
9TERM5-GE-2	CLAST 2014			5	2AM	338,576	100.0033	338,587	338,576	338,576	0	0	0	0	5.730	5.813	N/A	0	21,855	03/14/2017	03/15/2029
6499999. Subtotal - Bonds -Bank Loans - Acquired						338,576	XXX	338,587	338,576	338,576	0	0	0	0	XXX	XXX	XXX	0	21,855	XXX	XXX
6599999. Subtotal -Bank Loans						338,576	XXX	338,587	338,576	338,576	0	0	0	0	XXX	XXX	XXX	0	21,855	XXX	XXX
7799999. Total - Issuer Obligations						1,532,054,141	XXX	1,630,039,581	1,525,672,087	1,528,371,397	0	(2,042,328)	0	0	XXX	XXX	XXX	21,261,165	80,474,806	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						197,060,463	XXX	206,152,763	205,426,471	196,687,601	0	168,056	0	0	XXX	XXX	XXX	718,689	8,135,951	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						210,851,402	XXX	204,826,791	195,910,007	204,160,493	0	(2,025,457)	0	0	XXX	XXX	XXX	936,027	10,699,467	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						395,086,513	XXX	393,541,570	409,528,384	396,195,117	0	602,108	0	0	XXX	XXX	XXX	2,225,075	12,829,978	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						338,576	XXX	338,587	338,576	338,576	0	0	0	0	XXX	XXX	XXX	0	21,855	XXX	XXX
8399999 - Total Bonds						2,335,391,095	XXX	2,434,899,294	2,336,875,527	2,325,753,185	0	(3,297,621)	0	0	XXX	XXX	XXX	25,140,957	112,162,057	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation and Administrative Symbol/ Market Indicator	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
007924-30-1	AEGON NV		D	24,375.000	25.00	0.000	610,959	25.330	617,419	610,959	0	0	0	0	0	0	0	0	P2FEL	11/30/2018
007924-40-0	AEGON NV		D	24,175.000	25.00	0.000	608,900	25.290	611,386	608,900	0	0	0	0	0	0	0	0	P2FEL	12/07/2018
02665T-87-6	AMERICAN HOMES 4 RENT			37,387.000	25.00	20.510	925,668	20.510	766,807	925,668	0	58,836	0	0	0	0	0	0	P3FEL	04/23/2018
037612-40-5	APOLLO GLOBAL MANAGEMENT LLC			45,200.000	25.00	0.000	1,181,996	22.474	1,015,820	1,181,996	0	72,755	0	0	0	0	0	0	P2FEL	09/15/2017
037612-50-4	APOLLO GLOBAL MANAGEMENT LLC			23,723.000	25.00	0.000	594,360	22.180	526,176	594,360	0	18,904	0	0	0	0	0	0	P2FEL	07/20/2018
03939A-10-7	ARCH CAPITAL GROUP LTD		C	48,281.000	25.00	0.000	1,214,750	20.330	981,553	1,214,750	0	90,269	0	0	0	0	0	0	P2FEL	11/29/2017
03990B-20-0	ARES MANAGEMENT LP			72,293.000	25.00	0.000	1,922,871	26.091	1,886,189	1,922,871	0	145,482	0	0	0	0	0	0	P2FEL	03/22/2018
054937-20-6	BB&T CORP			96,000.000	25.00	0.000	2,396,054	24.470	2,349,120	2,396,054	0	73,125	0	0	0	0	0	0	P2FEL	12/07/2018
060505-19-5	BANK OF AMERICA CORP			41,684.000	25.00	0.000	1,051,293	24.520	1,022,092	1,051,293	15,306	15,306	0	0	0	0	0	0	P2FEL	08/22/2018
060505-22-9	BANK OF AMERICA CORP			75,845.000	25.00	0.000	1,933,907	25.190	1,910,536	1,933,907	0	56,884	0	0	0	0	0	0	P2FEL	07/02/2018
060505-28-6	BANK OF AMERICA CORP			47,134.000	25.00	0.000	1,230,717	25.285	1,191,783	1,230,717	18,264	36,168	0	0	0	0	0	0	P2FEL	12/13/2018
060505-31-0	BANK OF AMERICA CORP			37,907.000	25.00	0.000	965,880	25.380	962,080	965,880	15,400	0	0	0	0	0	0	0	P2FEL	12/11/2018
060505-34-4	BANK OF AMERICA CORP			33,326.000	25.00	0.000	846,157	25.410	846,814	846,157	0	0	0	0	0	0	0	0	P2FEL	12/11/2018
12542R-80-3	CHS INC			41,000.000	25.00	25.260	1,213,631	25.260	1,035,660	1,213,631	0	76,875	0	0	0	0	0	0	P3L	09/14/2017
14040H-40-2	CAPITAL ONE FINANCIAL CORP			38,725.000	25.00	24.451	981,024	24.451	946,873	981,024	0	56,316	0	0	0	0	0	0	P3FEL	02/26/2018
14040H-70-9	CAPITAL ONE FINANCIAL CORP			24,275.000	25.00	25.330	616,024	25.330	614,886	616,024	0	0	0	0	0	0	0	0	P3FEL	12/13/2018
14040H-88-1	CAPITAL ONE FINANCIAL CORP			22,000.000	25.00	25.270	550,519	25.270	555,940	550,519	0	0	0	0	0	0	0	0	P3FEL	12/07/2018
14309L-20-1	CARLYLE GROUP LP			68,500.000	25.00	0.000	1,655,537	20.475	1,402,538	1,655,537	0	78,578	0	0	0	0	0	0	P2FEL	10/31/2018
151327-20-2	CENTAUR FUNDING CORPORATION			1,000.000	1,000.00	0.000	1,175,000	1,055.252	1,055,252	1,175,000	0	90,800	0	0	0	0	0	0	RP2FEU	08/01/2017
172967-31-7	CITIGROUP INC			46,000.000	25.00	25.459	1,234,723	25.459	1,171,128	1,234,723	0	72,450	0	0	0	0	0	0	P3FEL	09/11/2017
172967-34-1	CITIGROUP INC			46,841.000	25.00	25.970	1,209,040	25.970	1,216,461	1,209,040	0	0	0	0	0	0	0	0	P3FEL	12/07/2018
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			700,000.000	1,000.00	93.500	700,000	93.500	654,500	700,000	0	0	0	0	0	0	0	0	P3FEV	10/22/2018
190750-80-5	COBANK ACB			10,000.000	100.00	0.000	1,072,000	100.000	1,000,000	1,072,000	15,625	46,875	0	0	0	0	0	0	P2FEU	02/20/2018
190750-86-2	COBANK ACB			19,200.000	100.00	0.000	2,075,923	100.000	1,920,000	2,075,923	29,760	119,040	0	0	0	0	0	0	P2FEU	10/09/2017
190750-87-0	COBANK ACB			6,425.000	100.00	0.000	643,700	100.000	642,500	643,700	9,838	39,353	0	0	0	0	0	0	P2FEU	09/18/2017
190750-AC-6	COBANK ACB			200,000.000	25,000.00	0.000	226,495	100.000	200,000	226,495	0	12,500	0	0	0	0	0	0	P2FEV	08/02/2017
29278N-30-1	ENERGY TRANSFER PARTNERS LP			49,746.000	25.00	21.871	1,112,897	21.871	1,087,975	1,112,897	0	0	0	0	0	0	0	0	P3FEL	12/11/2018
29359U-10-9	ENSTAR GROUP LTD		C	67,936.000	25.00	23.560	1,698,400	23.560	1,600,572	1,698,400	0	51,882	0	0	0	0	0	0	P3FEL	06/20/2018
30767E-40-6	FARM CREDIT BANK OF TEXAS			19,783.000	100.00	0.000	2,146,466	100.000	1,978,300	2,146,466	0	107,745	0	0	0	0	0	0	P2FEU	03/09/2018
30767E-AC-3	FARM CR BK TEX			3,000,000.000	1,000.00	0.000	3,000,000	98.000	2,940,000	3,000,000	0	87,833	0	0	0	0	0	0	P2FEV	06/20/2018
361860-20-8	GMAC CAPITAL TRUST I			167,831.000	25.00	25.389	4,258,215	25.389	4,261,095	4,391,743	0	244,561	0	(84,515)	0	0	(84,515)	0	RP4FEL	12/07/2018
37045X-CM-6	GENERAL MOTORS FINANCIAL COMPANY INC			2,965,000.000	1,000.00	84.500	2,950,768	84.500	2,505,425	2,950,768	0	0	0	0	0	0	0	0	P3FEU	09/18/2018
38145G-30-8	GOLDMAN SACHS GROUP INC			25,170.000	25.00	24.000	608,172	24.000	604,080	608,172	0	0	0	0	0	0	0	0	P3FEL	12/18/2018
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			25,000.000	25.00	0.000	625,117	25.240	631,000	625,117	0	0	0	0	0	0	0	0	P2FEL	10/31/2018
456837-50-9	ING GROEP NV		C	5,993.000	25.00	25.000	153,528	25.000	149,825	153,528	2,294	4,588	0	0	0	0	0	0	P3FEL	05/31/2018
456837-60-8	ING GROEP NV		C	28,915.000	25.00	25.340	746,227	25.340	732,706	746,227	0	46,083	0	0	0	0	0	0	P3FEL	02/26/2018
45822P-20-4	INTEGRYS ENERGY GROUP INC			70,714.000	25.00	0.000	1,874,967	23.650	1,672,386	1,874,967	0	68,571	0	0	0	0	0	0	RP2FEU	06/21/2018
481246-70-0	JPMORGAN CHASE & CO			28,828.000	25.00	0.000	728,728	25.370	731,366	728,728	0	0	0	0	0	0	0	0	P2FEL	12/14/2018
48127R-46-1	JPMORGAN CHASE & CO			29,000.000	25.00	0.000	728,289	25.387	736,209	728,289	0	0	0	0	0	0	0	0	P2FEL	12/07/2018
48127V-82-7	JPMORGAN CHASE & CO			28,771.000	25.00	0.000	725,633	25.780	741,716	725,633	0	0	0	0	0	0	0	0	P2FEL	12/10/2018
48127X-54-2	JPMORGAN CHASE & CO			28,828.000	25.00	0.000	729,209	25.540	736,267	729,209	0	0	0	0	0	0	0	0	P2FEL	12/07/2018
48251W-20-3	KKR & CO LP			10,428.000	25.00	0.000	275,898	25.800	269,042	275,898	0	26,743	0	0	0	0	0	0	P2FEL	02/01/2018
48251W-30-2	KKR & CO LP			27,835.000	25.00	0.000	704,675	25.870	720,091	704,675	0	0	0	0	0	0	0	0	P2FEL	12/13/2018
49446R-71-1	KIMCO REALTY CORP			30,000.000	25.00	0.000	677,763	20.450	613,500	677,763	9,844	9,844	0	0	0	0	0	0	P2FEL	08/08/2018
49446R-74-5	KIMCO REALTY CORP			22,111.000	25.00	0.000	561,524	21.671	479,167	561,524	7,773	31,093	0	0	0	0	0	0	P2FEL	09/14/2017
49446R-79-4	KIMCO REALTY CORP			19,980.000	25.00	0.000	495,899	23.784	475,194	495,899	7,493	22,478	0	0	0	0	0	0	P2FEL	01/31/2018
59156R-87-6	METLIFE INC			34,413.000	25.00	0.000	858,980	23.610	812,487	858,980	0	25,675	0	0	0	0	0	0	P2FEL	05/31/2018
61761J-40-6	MORGAN STANLEY			120,000.000	25.00	24.974	3,000,000	24.974	2,996,880	3,000,000	47,813	191,251	0	0	0	0	0	0	P3FEL	09/11/2014
61763E-20-7	MORGAN STANLEY			88,248.000	25.00	25.710	2,305,889	25.710	2,268,856	2,305,889	37,919	0	0	0	0	0	0	0	P3FEL	12/07/2018
637417-80-9	NATIONAL RETAIL PROPERTIES INC			58,022.000	25.00	0.000	1,457,116	22.876	1,327,294	1,457,116	0	74,016	0	0	0	0	0	0	P2FEL	06/26/2018
65473P-88-1	NISOURCE INC			34,139.000	25.00	25.050	852,660	25.050	855,182	852,660	0	0	0	0	0	0	0	0	P3FEU	12/21/2018
674001-40-9	OAKTREE CAPITAL GROUP LLC			51,000.000	25.00	0.000	1,265,977	22.331	1,138,861	1,265,977	0	29,229	0	0	0	0	0	0	P2FEL	08/10/2018
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			60,971.000	25.00	0.000	1,622,369	25.672	1,565,217	1,622,369	0	27,314	0	0	0	0	0	0	P2FEL	12/07/2018
69352P-20-2	PPL CAPITAL FUNDING INC			24,000.000	25.00	0.000	616,332	24.570	589,680	616,332	0	35,400	0	0	0	0	0	0	RP2FEL	09/19/2017
69360J-66-9	PS BUSINESS PARKS INC			43,445.000	25.00	0.000	1,097,912	23.450	1,018,785	1,097,912	0	60,850	0	0	0	0	0	0	P2FEL	06/11/2018
74460W-60-2	PUBLIC STORAGE			32,886.000	25.00	0.000	822,054	24.037	790,494	822,054	0	28,951	0	0	0	0	0	0	P2FEL	10/30/2018
74460W-84-2	PUBLIC STORAGE			25,997.000	25.00	0.000	660,584	25.205	655,265	660,584	0	10,358	0	0	0	0	0	0	P2FEL	10/29/2018

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation and Administrative Symbol/ Market Indicator	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
759351-80-2	REINSURANCE GROUP OF AMERICA INC			240,000.000	25.00	0.000	6,000,000	23.550	5,652,000	6,000,000	0	345,000	0	0	0	0	0	0	RP2FEL	06/01/2016
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	50,018.000	25.00	0.000	1,252,245	22.100	1,105,398	1,252,245	0	32,555	0	0	0	0	0	0	P2FEL	07/19/2018
78409W-20-1	SCE V 5.45 FXD FLTG RATE PRF			24,305.000	25.00	0.000	631,295	20.540	499,225	631,295	0	33,116	0	0	0	0	0	0	P2FEL	03/02/2018
78410V-20-0	SCE TRUST VI			48,407.000	25.00	0.000	893,342	18.230	882,460	893,342	0	15,127	0	0	0	0	0	0	P2FEL	12/10/2018
808513-40-2	CHARLES SCHWAB CORP			47,809.000	25.00	0.000	1,234,762	25.200	1,204,787	1,234,762	0	60,043	0	0	0	0	0	0	P2FEL	02/26/2018
82981J-60-4	DDR CORP			49,000.000	25.00	22.800	1,242,368	22.800	1,117,200	1,242,368	19,906	79,625	0	0	0	0	0	0	P3FEL	09/15/2017
842587-20-6	SOUTHERN CO			34,325.000	25.00	0.000	908,139	25.471	874,306	908,139	0	46,553	0	0	0	0	0	0	RP2FEL	02/06/2018
857477-85-5	STATE STREET CORP			90,000.000	25.00	0.000	2,250,000	23.810	2,142,891	2,250,000	0	120,348	0	0	0	0	0	0	P2FEL	04/04/2016
857477-BA-0	STATE STREET CORP			1,300,000.000	1,000.00	0.000	1,298,375	94.500	1,228,500	1,298,375	0	15,844	0	0	0	0	0	0	P2FEV	09/21/2018
87161C-60-0	SYNOVUS FINANCIAL CORP			24,200.000	25.00	23.900	578,380	23.900	578,380	605,000	0	19,058	0	(26,620)	0	0	(26,620)	0	RP4FEL	06/12/2018
902973-83-3	U.S. BANCORP			23,012.000	25.00	0.000	608,838	26.660	613,500	608,838	9,349	0	0	0	0	0	0	0	P2FEL	12/14/2018
92339V-20-9	VEREIT INC			41,725.000	25.00	23.704	1,043,762	23.704	989,049	1,043,762	5,824	41,826	0	0	0	0	0	0	P3L	09/11/2018
929042-85-1	VORNADO REALTY TRUST			24,000.000	25.00	0.000	603,217	22.490	539,760	603,217	8,550	34,200	0	0	0	0	0	0	P2FEL	10/17/2017
949746-36-6	WELLS FARGO & CO			48,313.000	25.00	0.000	1,212,323	25.073	1,211,362	1,212,323	0	0	0	0	0	0	0	0	P2FEL	12/12/2018
949746-46-5	WELLS FARGO & CO			46,224.000	25.00	0.000	1,203,259	26.280	1,214,767	1,203,259	0	0	0	0	0	0	0	0	P2FEL	12/11/2018
94988N-20-7	WELLS FARGO REAL ESTATE INVESTMENT CORP			48,000.000	25.00	0.000	1,243,911	25.050	1,202,400	1,243,911	0	46,617	0	0	0	0	0	0	P2FEL	12/07/2018
94988U-73-0	WELLS FARGO & CO			47,000.000	25.00	0.000	1,211,497	25.110	1,180,170	1,211,497	0	33,000	0	0	0	0	0	0	P2FEL	12/07/2018
G68603-14-4	PARTNERRE LTD		C	460.000	25.00	0.000	12,199	25.367	11,669	12,199	0	208	0	0	0	0	0	0	P2FEL	10/18/2018
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF		C	25,185.000	25.00	0.000	655,257	22.760	573,211	655,257	0	36,991	0	0	0	0	0	0	P2FEL	08/01/2017
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							92,282,541	XXX	87,609,463	92,442,689	260,958	3,305,093	0	(111,135)	0	0	(111,135)	0	XXX	XXX
8999999 - Total Preferred Stocks							92,282,541	XXX	87,609,463	92,442,689	260,958	3,305,093	0	(111,135)	0	0	(111,135)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31339*-10-7	FHLB CAPITAL STOCK INDIANA	RF		189,483.000	18,948,300	100.000	18,948,300	18,948,300	0	948,453	0	0	0	0	0	A	07/12/2007
40521H-2#-4	HAIGHTS CROSS COMMUN INC NEW RESTR			400.000	0	0.000	0	4,875	0	0	0	0	0	0	0	V	03/22/2010
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					18,948,300	XXX	18,948,300	18,953,175	0	948,453	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					18,948,300	XXX	18,948,300	18,953,175	0	948,453	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					111,230,841	XXX	106,557,763	111,395,864	260,958	4,253,546	0	(111,135)	0	(111,135)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total $ value (included in Column 8) of all such issues $ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-4D-9	UNITED STATES TREASURY		03/29/2018	JP Morgan		2,988,164	3,000,000	410
912828-4S-6	UNITED STATES TREASURY		06/11/2018	JP Morgan		7,480,371	7,500,000	6,762
912828-4U-1	UNITED STATES TREASURY		10/16/2018	NOMURA SECURITIES/FIXED INCOME		972,984	990,000	7,697
0599999. Subtotal - Bonds - U.S. Governments						11,441,520	11,490,000	14,870
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	11/15/2018	CITIGROUP GLOBAL MARKETS INC.		1,985,100	2,000,000	0
1099999. Subtotal - Bonds - All Other Governments						1,985,100	2,000,000	0
010878-BA-3	ALAMEDA CNTY CALIF		10/29/2018	GOLDMAN, SACHS & CO.		2,885,940	3,000,000	28,650
144393-MA-0	CARPINTERIA CALIF UNI SCH DIST		11/13/2018	Citigroup Global Markets, Inc.		2,027,260	2,000,000	1,556
144393-MC-6	CARPINTERIA CALIF UNI SCH DIST		11/13/2018	Citigroup Global Markets, Inc.		2,019,160	2,000,000	1,556
232769-DZ-9	CYPRESS-FAIRBANKS TEX INDPT SCH DIST		11/15/2018	JP MORGAN SECURITIES LLC		1,005,330	1,000,000	1,333
446222-SZ-5	HUNTINGTON BEACH CALIF UN HIGH SCH DIST		11/08/2018	Raymond James Financial		738,876	1,200,000	0
542433-GX-9	LONG BEACH CALIF UNI SCH DIST		11/09/2018	Raymond James Financial		647,120	1,000,000	0
542433-GY-7	LONG BEACH CALIF UNI SCH DIST		11/08/2018	Raymond James Financial		664,609	1,070,000	0
542433-GZ-4	LONG BEACH CALIF UNI SCH DIST		11/08/2018	Raymond James Financial		849,835	1,430,000	0
692020-WB-2	OXNARD CALIF SCH DIST		11/08/2018	Raymond James Financial		278,470	500,000	0
777849-SZ-4	ROSEVILLE CALIF JT UN HIGH SCH DIST		11/30/2018	STIFEL NICOLAUS & COMPANY INC.		718,170	1,500,000	0
777849-TC-4	ROSEVILLE CALIF JT UN HIGH SCH DIST		11/30/2018	STIFEL NICOLAUS & COMPANY INC.		558,653	1,355,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						12,393,423	16,055,000	33,094
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT		11/21/2018	RBC CAPITAL MARKETS, LLC		1,004,570	1,000,000	0
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV		12/11/2018	Citigroup Global Markets, Inc.		1,118,130	1,000,000	1,667
3130A7-ZR-9	FEDERAL HOME LOAN BANKS		11/14/2018	FTN Financial		982,528	1,110,000	17,054
3130A8-GX-5	FEDERAL HOME LOAN BANKS		12/12/2018	BONY/TORONTO DOMINION SECURITI		1,770,400	2,000,000	29,500
3130AD-JG-8	FEDERAL HOME LOAN BANKS		01/24/2018	FTN Financial		1,198,200	1,200,000	0
3130AF-CX-3	FEDERAL HOME LOAN BANKS		11/09/2018	RBC CAPITAL MARKETS, LLC		991,750	1,000,000	0
3130AF-F4-4	FEDERAL HOME LOAN BANKS		11/09/2018	US Bank		1,999,000	2,000,000	0
3130AF-FY-8	FEDERAL HOME LOAN BANKS		11/14/2018	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	0
3130AF-GQ-4	FEDERAL HOME LOAN BANKS		11/27/2018	FTN Financial		4,500,000	4,500,000	0
3132XC-R3-1	FH G67706 - RMBS		02/01/2018	CREDIT SUISSE SECURITIES		7,097,015	6,983,532	0
3132XU-R5-6	FH Q52307 - RMBS		02/01/2018	RBC CAPITAL MARKETS, LLC		7,085,697	6,968,913	0
3133EJ-V2-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		11/14/2018	Piper Jaffray Inc		2,000,000	2,000,000	0
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS		12/01/2018	VARIOUS		7,429,102	7,486,026	21,146
3136B3-PT-1	FNR 1888B MZ - CMO/RMBS		12/01/2018	VARIOUS		3,442,556	3,791,025	10,658
31396Q-UD-9	FNR 0962B Z - CMO/RMBS		12/01/2018	Direct		34,624	34,624	0
3140GU-L8-8	FN BH5750 - RMBS		02/01/2018	BARCLAYS CAPITAL INC FIXED INC		7,129,228	7,015,770	0
3140HS-EE-7	FN BL1032 - CMBS/RMBS		12/01/2018	KEYBANC CAPITAL MARKETS INC		2,349,141	2,313,000	7,100
3140Q7-XN-2	FN CA0684 - RMBS		02/01/2018	MORGAN STANLEY & CO. LLC		7,115,280	7,000,429	0
31418C-UA-0	FN MA3276 - RMBS		02/01/2018	BARCLAYS CAPITAL INC FIXED INC		7,158,313	7,078,678	0
35563C-AA-6	FMMHR 15R1 1A - ABS		03/07/2018	PERSHING LLC		4,120,350	3,809,215	45,425
35563C-AS-7	FMMHR 15R1 3A - ABS		11/16/2018	D. A. DAVIDSON & CO		4,630,123	4,531,527	26,791
35563P-HB-8	FH 184SC HB - CMO		11/08/2018	WELLS FARGO SECURITIES LLC		3,345,684	4,000,000	14,667
35563P-HG-7	FH 184SC MB - CMO		11/08/2018	WELLS FARGO SECURITIES LLC		2,682,387	3,000,000	12,833
35563P-HJ-1	FH 184SC MZ - CMO		12/01/2018	VARIOUS		1,708,243	2,011,684	2,722
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY		10/30/2018	MERRILL LYNCH PIERCE FENNER SMITH INC		1,500,000	1,500,000	0
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV		12/10/2018	RBC CAPITAL MARKETS, LLC		1,102,170	1,000,000	1,528
64990C-7K-1	NEW YORK ST DORM AUTH REVS NON ST SUPPOR		10/25/2018	WELLS FARGO SECURITIES LLC		2,082,320	2,000,000	43,650
678535-3Z-6	OKLAHOMA CITY OKLA ARPT TRUST		11/07/2018	J.P. MORGAN SECURITIES INC.		1,085,890	1,000,000	0
678535-4B-8	OKLAHOMA CITY OKLA ARPT TRUST		11/07/2018	J.P. MORGAN SECURITIES INC.		1,079,220	1,000,000	0
678535-4C-6	OKLAHOMA CITY OKLA ARPT TRUST		11/07/2018	JP MORGAN SECURITIES LLC		2,143,580	2,000,000	0
73209M-AQ-0	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX		11/16/2018	KEYBANC CAPITAL MARKETS INC		1,000,000	1,000,000	4,637
91417K-Y6-2	UNIVERSITY COLO ENTERPRISE SYS REV		11/01/2018	Morgan Stanley		864,482	855,000	14,630
3199999. Subtotal - Bonds - U.S. Special Revenues						93,749,984	94,189,423	254,007
00037U-AA-8	AASET 2018-3 A - ABS	D	11/20/2018	Not Provided		5,500,000	5,500,000	0
00037U-AC-4	AASET 2018-3 C - ABS	D	11/20/2018	Not Provided		500,000	500,000	0
00206R-40-9	AT&T INC		08/20/2018	VARIOUS		990,250	1,000,000	0
01448X-AC-9	ALESC 6 B1 - CDO		08/22/2018	VARIOUS		5,495,284	6,352,930	37,118
014495-AC-9	ALESC 13 A2 - CDO		10/16/2018	CREDIT SUISSE SECURITIES (USA)		4,350,508	5,218,000	9,623
01449C-AG-5	ALESC 8 A2 - CDO		10/17/2018	MLPFS INC FIXED INCOME		1,523,269	1,779,000	3,504
01449T-AD-5	ALESC 9 B1 - CDO		08/23/2018	MLPFS INC FIXED INCOME		4,383,005	5,217,863	27,714
01450G-AA-5	ALESC 16 A - CDO		11/01/2018	CREDIT SUISSE SECURITIES (USA)		4,424,969	5,115,571	16,033
01450N-AC-6	ALESC 17 B - CDO		11/15/2018	BAIRD, ROBERT W., & COMPANY IN		2,227,050	2,828,000	14,809
01751F-AA-3	ALLEGRO CLO II-S, LTD. - CDO		08/22/2018	GOLDMAN, SACHS & CO.		1,777,000	1,777,000	0
03766#-AA-2	AASET 2014-1 AR - ABS		01/31/2018	WELLS FARGO SECURITIES LLC		4,650,000	4,650,000	0
03766#-AB-0	AASET 2014-1 CR - ABS		12/15/2018	VARIOUS		500,000	500,000	0
04015P-AA-7	ARGONAUT GROUP, INC.		07/27/2018	Not Provided		3,639,807	3,625,306	23,693

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04035G-AA-3	ARIEL HLDGS LTD	C	12/01/2018	VARIOUS		5,237,368	5,383,000	44,250
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		11/20/2018	Not Provided		3,250,000	3,250,000	0
04546K-AA-6	AASET 182 A - ABS		11/01/2018	GOLDMAN, SACHS & CO.		3,499,889	3,500,000	0
04546K-AB-4	AASET 182 B - ABS		11/01/2018	GOLDMAN, SACHS & CO.		699,983	700,000	0
053611-AJ-8	AVERY DENNISON CORP		11/29/2018	MLPFS INC FIXED INCOME		1,990,000	2,000,000	0
05565A-AQ-6	BNP PARIBAS SA	C	11/30/2018	HSBC SECURITIES (USA) FXD INC		616,500	600,000	8,133
064159-KJ-4	BANK OF NOVA SCOTIA		06/01/2018	UBS Securities, LLC		(809,000)	(809,000)	0
06760E-AJ-5	BABSN 131R ER - CDO		08/22/2018	NOMURA SECURITIES/FIXED INCOME		249,375	250,000	1,834
06761M-AA-5	BMM A1 - ABS	C	11/13/2018	Bank of New York Mellon		2,000,000	2,000,000	0
08162T-BC-6	BMARK 18B7 XA - CMBS		11/09/2018	DEUTSCHE BANK SECURITIES, INC.		260,025	0	2,602
084423-40-9	WR BERKLEY CORP		03/01/2018	J.P. MORGAN SECURITIES INC.		(181,073)	(175,225)	0
09626F-AJ-0	BLUEMOUNTAIN CLO 2014-2 LTD - CDO		09/06/2018	CITIGROUP GLOBAL MARKETS INC.		1,754,984	1,779,000	0
11271L-AC-6	BROOKFIELD FINANCE INC		04/19/2018	BANK OF NEW YORK		2,389,805	2,500,000	26,271
12550T-AQ-8	CIFC 2015-4A A2R - ABS	C	12/14/2018	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
126694-3B-2	CWHL 068 1A1 - CMO/RMBS		11/01/2018	Direct		1,408	1,408	0
12805P-AJ-5	CAI 182 A - ABS	C	10/29/2018	MLPFS INC FIXED INCOME		1,489,592	1,487,500	1,076
14889G-AG-6	CRMN 131R ER - CDO		09/06/2018	BAIRD (ROBERT W.) & CO. INC.		3,364,394	3,383,000	33,563
19089P-AA-6	COBIZ CAP TR III		07/27/2018	Not Provided		3,273,977	3,806,571	12,815
195214-AA-9	TRIUMPH BANCORP, INC.		07/27/2018	Not Provided		787,720	906,326	3,172
225313-AD-7	CREDIT AGRICOLE SA	C	10/01/2018	VARIOUS		3,601,160	3,200,000	41,038
227170-AE-7	CRNN 131 NTS - ABS	C	12/03/2018	VARIOUS		1,316,721	1,345,833	2,841
227170-AF-4	CRNN 141 NTS - ABS	C	11/05/2018	CITIBANK, N.A.		1,169,242	1,198,598	2,530
23380Y-AB-3	DAI-ICHI LIFE INSURANCE CO LTD	C	12/01/2018	VARIOUS		(1,265,605)	(1,100,000)	(5,981)
260543-CQ-4	DOW CHEMICAL CO		11/28/2018	MLPFS INC FIXED INCOME		1,997,960	2,000,000	0
268317-AF-1	ELECTRICITE DE FRANCE SA	C	03/01/2018	VARIOUS		(3,115,200)	(3,000,000)	(15,925)
26971H-AB-8	EGLE 141 A2 - ABS		12/03/2018	VARIOUS		1,729,345	1,732,932	5,394
278642-20-2	EBAY INC		02/09/2018	VARIOUS		584,919	565,400	0
28851P-AE-5	ELLINGTON CLO I, LTD. - CDO		08/08/2018	CITIGROUP GLOBAL MARKETS INC.		1,706,880	1,778,000	0
290876-AD-3	EMERA INC		01/09/2018	Jefferies		851,175	750,000	3,656
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2018	BNY/MIZUHO SECURITIES USA INC		(802,000)	(800,000)	(3,150)
302573-AA-8	FNB FINL SVCS CAP TR		07/27/2018	Not Provided		3,446,705	3,806,571	12,849
309565-AA-7	FARMERS CAPITAL BANK CORP (L 1.5)		07/27/2018	Not Provided		3,110,848	3,625,306	12,366
33847W-AA-5	FLAGSTAR BANCORP, INC. (L 2.0)		07/27/2018	Not Provided		1,380,537	1,450,122	4,020
33848A-AA-2	FLAGSTAR BANCORP, INC. (L 2.00)		07/27/2018	Not Provided		1,724,868	1,812,653	5,025
36144B-BD-4	GATX CORP		11/01/2018	CITIGROUP GLOBAL MARKETS INC.		4,746,960	4,750,000	0
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO		11/13/2018	GOLDMAN, SACHS & CO.		174,318	200,000	0
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A - ABS		12/17/2018	Not Provided		3,500,000	3,500,000	0
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B - ABS		12/17/2018	Not Provided		2,500,000	2,500,000	0
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP		11/30/2018	VARIOUS		4,422,271	4,665,000	105,455
36962G-4B-7	GENERAL ELECTRIC CAPITAL CORPORATION		12/13/2018	MLPFS INC FIXED INCOME		734,594	685,000	20,538
37149#-AA-8	TALISKER FEE		02/02/2018	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0
37952U-AB-9	SEACO 131 NTS - ABS		12/03/2018	VARIOUS		2,422,513	2,482,500	5,211
37956A-AA-1	SEACO 171 NTS - ABS	C	03/13/2018	DEUTSCHE BANK SECURITIES, INC.		692,880	694,181	2,079
38011W-AA-4	GMACN 02A CTF - RMBS		12/17/2018	Stifel, Nicolaus & Co., Inc.		1,506,071	1,247,458	4,269
39742Q-AA-1	CAROLINA FINANCIAL CORPORATION		07/27/2018	Not Provided		2,061,788	2,175,183	3,853
40170F-AA-4	GPIM 2018-1A A1 - ABS	C	12/01/2018	BNYM/NATIXIS		4,000,000	4,000,000	0
43133A-AD-9	HILDENE TRUPS SECURITIZATION 2018-1 LTD	C	08/13/2018	MLPFS INC FIXED INCOME		24,407,880	24,906,000	0
440405-AE-8	HORZN 181 A - ABS		12/03/2018	VARIOUS		6,457,029	6,450,000	2,316
456837-AM-5	ING GROEP NV	C	09/25/2018	GOLDMAN, SACHS & CO.		797,264	800,000	0
45780K-AG-1	INTOW 181 A - ABS		12/17/2018	Unknown		2,250,000	2,250,000	0
45780K-AJ-5	INTOW 181 B - ABS		12/17/2018	Unknown		500,000	500,000	0
46556L-AL-8	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	01/01/2018	J.P. MORGAN SECURITIES INC.		(1,000,000)	(1,000,000)	0
46590W-AG-3	JPMCC 18BCON C - CMBS		01/26/2018	JP MORGAN SECURITIES LLC		2,224,497	2,200,000	4,590
46620J-AA-9	HENDR 171 A - ABS		10/29/2018	BARCLAYS CAPITAL INC.		960,804	963,514	1,709
49549*-AA-3	KJ FDG SEC TL		11/01/2018	VARIOUS		10,700,000	10,700,000	0
50011R-AC-6	KDIAK 2 A3 - CDO		09/07/2018	CITIGROUP GLOBAL MARKETS INC.		984,380	1,186,000	3,509
514666-AN-6	LAND O LAKES INC		09/13/2018	WELLS FARGO SECURITIES LLC		1,300,000	1,300,000	0
539439-AU-3	LLOYDS BANKING GROUP PLC	C	10/02/2018	GOLDMAN, SACHS & CO.		1,400,000	1,400,000	0
55375K-AE-6	MSSG 17237P B - CMBS		03/12/2018	Citigroup (SSB)		1,481,367	1,500,000	1,999
55818Q-AA-6	MDPK 12 E - CDO		10/12/2018	CITIGROUP GLOBAL MARKETS INC.		855,708	854,000	15,547
585270-AC-5	MEIJI YASUDA LIFE INSURANCE CO	C	04/19/2018	Morgan Stanley		800,000	800,000	0
62481X-AA-3	MP8 8R ER - CDO	C	08/13/2018	VARIOUS		1,187,112	1,186,000	3,464
654579-AA-9	NIPPON LIFE INSURANCE CO	C	03/13/2018	DEUTSCHE BANK SECURITIES INC.		1,047,700	1,000,000	20,417
654579-AE-1	NIPPON LIFE INSURANCE CO	C	03/01/2018	VARIOUS		(1,480,600)	(1,400,000)	(5,301)
67107K-BB-1	OCP 147RR A2R - CDO		08/22/2018	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67107P-AG-0	OCP 147RR DRR - CDO		08/22/2018	CITIGROUP GLOBAL MARKETS INC.		1,759,230	1,777,000	0
67134C-AA-9	WESBANCO, INC.		07/27/2018	Not Provided		1,633,153	1,812,653	6,344
69350Y-AA-4	PNFP STAT TR IV		08/21/2018	GUGGENHEIM SECURITIES, LLC		4,656,600	4,680,000	46,560
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD		04/16/2018	VARIOUS		2,337,375	2,300,000	33,382
72703P-AB-9	PFMI-181-A22 - ABS		07/19/2018	KEYBANC CAPITAL MARKETS INC		3,000,000	3,000,000	0
74042E-AC-8	PRETSL 17 B - CDO	C	09/12/2018	CREDIT SUISSE SECURITIES (USA)		10,345,663	11,874,505	83,752
74042F-AB-7	PRETSL 25 A2 - CDO	C	10/04/2018	PERSHING LLC		709,515	837,186	1,061
74042H-AB-3	PRETSL 19 A2 - CDO		07/18/2018	CREDIT SUISSE SECURITIES		1,435,653	1,617,637	3,984
74042H-AC-1	PRETSL 19 B - CDO		12/10/2018	Not Provided		213,196	271,587	1,749
74042J-AJ-2	PRETSL 21 B2 - CDO	C	08/23/2018	PERSHING LLC		599,012	734,984	4,030
74042M-AC-0	PRETSL 22 A2 - CDO	C	10/04/2018	PERSHING LLC		479,680	556,150	718
74042M-AE-6	PRETSL 22 B1 - CDO	C	08/02/2018	MLPFS INC FIXED INCOME		381,361	485,811	1,804
74042T-AC-5	PRETSL 27 A2 - CDO		12/20/2018	CREDIT SUISSE SECURITIES		2,296,274	3,009,533	0
74043A-AE-1	PRETSL 23 A2 - CDO		10/17/2018	CREDIT SUISSE SECURITIES		666,590	743,755	1,407
74043A-AG-6	PRETSL 23 BFP - CDO		10/26/2018	Not Provided		486,905	550,362	1,328
74043C-AB-3	PRETSL 24 A2 - CDO	C	12/14/2018	VARIOUS		5,562,114	6,740,397	43,058
744320-AM-4	PRUDENTIAL FINANCIAL INC		03/16/2018	GOLDMAN, SACHS & CO.		627,060	600,000	8,906
76028U-AA-9	REPUBLIC BANCORP CAP TR		07/27/2018	Not Provided		2,954,446	3,458,542	11,551
82323M-AA-7	SAIL 2018-1 CN - ABS		02/06/2018	VARIOUS		250,000	250,000	0
83367T-BF-5	SOCIETE GENERALE SA	C	06/01/2018	VARIOUS		1,350,800	1,200,000	14,963
83404R-AC-2	SOFI 18B BFX - ABS		03/13/2018	MERRILL LYNCH PIERCE FENNER		1,499,852	1,500,000	0
835407-AA-5	SOMPO JAPAN INSURANCE INC	C	02/20/2018	VARIOUS		1,493,750	1,400,000	22,720
85172F-AN-9	SPRINGLEAF FINANCE CORP		08/08/2018	GOLDMAN, SACHS & CO.		2,381,850	2,370,000	41,747
853254-BA-7	STANDARD CHARTERED PLC	C	12/03/2018	VARIOUS		1,009,900	1,000,000	6,875
853254-BH-2	STANDARD CHARTERED PLC	C	12/03/2018	SG AMERICAS SECURITIES, LLC		397,920	400,000	5,425
87244A-BA-7	WINDR 121R AR - CDO	C	12/13/2018	WELLS FARGO SECURITIES LLC		1,000,500	1,000,000	6,801
88315F-AE-1	TMCL 172 A - ABS	C	10/30/2018	CREDIT SUISSE SECURITIES (USA)		870,030	893,650	961
891716-AA-0	TOWER CAPITAL TRUST III		12/07/2018	SANDLER O'NEILL & PARTNERS, LP		1,019,960	1,186,000	1,468
89300J-AL-2	TRAL 5 E - CDO	C	10/04/2018	U.S. Bank		2,965,000	2,965,000	0
89356B-AB-4	TRANSCANADA TRUST		07/01/2018	VARIOUS		(4,325,690)	(3,950,000)	(68,721)
89356B-AC-2	TRANSCANADA TRUST	C	08/01/2018	VARIOUS		(1,504,813)	(1,450,000)	(17,041)
91758P-AA-5	UTB FINANCIAL HOLDING CO		09/01/2018	Not Provided		1,777,000	1,777,000	0
92329H-AH-6	VENTR 18R ER - CDO		09/12/2018	BROWNSTONE INVESTMENT GROUP LLC		2,357,768	2,372,000	35,300
95001A-BJ-4	WFCM 17C41 C - CMBS		03/06/2018	MORGAN STANLEY CO		248,623	250,000	219
974153-AA-6	WING 18A A2 - RMBS		11/06/2018	BARCLAYS CAPITAL INC.		1,000,000	1,000,000	0
97651A-AA-3	WINTRUST CAP TR VIII		07/27/2018	Not Provided		3,452,589	3,806,571	12,815
986254-AE-0	YCLO 1RR ERR - CDO		12/14/2018	VARIOUS		2,296,632	2,371,000	11,607
989390-AE-9	ZENITH NATIONAL INSURANCE CORP	C	08/01/2018	Not Provided		2,312,946	1,993,918	0
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	03/28/2018	VARIOUS		1,185,961	1,185,961	0
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	06/21/2018	VARIOUS		4,500,000	4,500,000	0
H42097-AA-5	UBS GROUP AG	D	02/05/2018	MIDLGB22 HSBC BK LONDON		856,720	800,000	28,025
H9189-YE-5	CREDIT SUISSE GROUP AG	D	11/30/2018	Deutsche Bank London		498,650	500,000	12,370
078063-AG-1	QBE INSURANCE GROUP LTD	D	01/03/2018	Deutsche Bank London		569,500	500,000	3,094
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						254,517,452	266,357,704	888,789
007924-AJ-2	AEGON NV	C	09/20/2018	Morgan Stanley		970,000	1,000,000	24,903
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	10/16/2018	VARIOUS		449,853	450,625	0
025932-70-8	AMERICAN FINANCIAL GROUP INC		08/03/2018	VARIOUS		968,679	942,725	0
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC		03/19/2018	MLPFS INC FIXED INCOME		1,200,000	1,200,000	0
04621X-AK-4	ASSURANT INC		03/22/2018	MORGAN STANLEY & CO. LLC		1,200,000	1,200,000	0
05565A-AN-3	BNP PARIBAS SA	C	08/15/2018	VARIOUS		419,500	400,000	14,545
05565A-CA-9	BNP PARIBAS SA	C	10/18/2018	VARIOUS		606,710	600,000	4,050
060505-EL-4	BANK OF AMERICA CORP		12/06/2018	MLPFS INC FIXED INCOME		3,601,500	3,500,000	29,701
064159-KJ-4	BANK OF NOVA SCOTIA		06/01/2018	UBS Securities, LLC		809,000	809,000	0
06428J-AA-7	BANK OF CHINA HONG KONG LTD	C	09/11/2018	CITIGROUP GLOBAL MARKETS INC.		1,300,000	1,300,000	0
06738E-BA-2	BARCLAYS PLC	C	08/07/2018	VARIOUS		1,204,084	1,200,000	0
084423-40-9	WR BERKLEY CORP		03/01/2018	J.P. MORGAN SECURITIES INC.		181,073	175,225	0
084423-70-6	W. R. BERKLEY CORP		06/04/2018	VARIOUS		596,065	622,175	0
15189T-AS-6	CENTERPOINT ENERGY INC		09/01/2018	Morgan Stanley		1,500,000	1,500,000	0
172967-GD-7	CITIGROUP INC		12/12/2018	MLPFS INC FIXED INCOME		1,115,050	1,160,000	25,691
172967-GF-2	CITIGROUP INC		03/09/2018	VARIOUS		2,256,096	2,176,000	3,931
172967-KD-2	CITIGROUP INC		04/27/2018	WELLS FARGO SECURITIES LLC		627,000	600,000	16,946
225313-AD-7	CREDIT AGRICOLE SA	C	10/01/2018	VARIOUS		(3,601,160)	(3,200,000)	(41,038)
225313-AJ-4	CREDIT AGRICOLE SA	C	12/10/2018	VARIOUS		3,742,140	3,600,000	58,771
225401-AJ-7	CREDIT SUISSE GROUP AG	C	10/16/2018	VARIOUS		2,657,780	2,600,000	23,250
23380Y-AB-3	DAI-ICHI LIFE INSURANCE CO LTD	C	12/01/2018	VARIOUS		1,377,480	1,200,000	6,243

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26156F-AA-1	DRESDNER FUNDING TRUST I	C	05/22/2018	DEUTSCHE BANK SECURITIES, INC.		1,276,500	1,000,000	32,604
268317-AF-1	ELECTRICITE DE FRANCE SA	C	03/01/2018	VARIOUS		3,832,430	3,700,000	32,244
29250N-47-7	ENBRIDGE INC	C	12/17/2018	VARIOUS		3,894,648	3,926,250	384
29250N-AW-5	ENBRIDGE INC		03/05/2018	VARIOUS		2,100,700	2,100,000	208
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2018	BNY/MIZUHO SECURITIES USA INC		802,000	800,000	3,150
320870-AA-6	FIRST MIDWEST CAPITAL TRUST		10/03/2018	SANDLER O'NEILL & PARTNERS, LP		1,054,440	1,044,000	24,992
41135U-AA-3	HANWHA LIFE INSURANCE CO LTD	C	04/16/2018	JP MORGAN SECURITIES LLC		1,200,000	1,200,000	0
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC		05/03/2018	VARIOUS		1,291,165	1,326,000	6,096
45685E-AG-1	VOYA FINANCIAL INC		05/04/2018	JEFFERIES LLC		305,700	300,000	8,145
46556L-AL-8	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	01/01/2018	J.P. MORGAN SECURITIES INC.		1,000,000	1,000,000	0
46625H-HA-1	JPMORGAN CHASE & CO		05/29/2018	VARIOUS		1,662,660	1,640,000	30,593
539473-AE-8	LLOYDS TSB BANK PLC	C	12/10/2018	U.S. Bank		1,060,875	900,000	52,800
591560-AA-5	METLIFE CAPITAL TRUST IV		12/11/2018	US Bank		457,440	400,000	15,575
59156R-BT-4	METLIFE INC		09/01/2018	MLPFS INC FIXED INCOME		1,450,000	1,450,000	0
606839-AA-6	MITSUI SUMITOMO INSURANCE CO LTD	C	12/10/2018	NOMURA SECURITIES INTERNATIONAL		908,438	850,000	14,379
654579-AE-1	NIPPON LIFE INSURANCE CO	C	03/01/2018	VARIOUS		1,480,600	1,400,000	5,301
65473P-AC-9	NISOURCE INC		09/01/2018	VARIOUS		1,670,673	1,670,000	3,405
733186-AA-8	POPULAR CAPITAL TRUST I		07/27/2018	Not Provided		603,976	616,302	15,283
743863-AA-0	PROVIDENT FINANCING TRUST I		12/14/2018	SEAPORT GROUP SECURITIES, LLC		567,875	550,000	10,521
744320-70-6	PRUDENTIAL FINANCIAL INC		06/01/2018	JEFFERIES LLC		615,011	608,700	0
744320-80-5	PRUDENTIAL FINANCIAL INC		08/07/2018	VARIOUS		1,916,645	1,931,875	0
744320-AL-6	PRUDENTIAL FINANCIAL INC		11/30/2018	HSBC SECURITIES (USA) FXD INC		1,386,855	1,350,000	17,405
744320-BF-8	PRUDENTIAL FINANCIAL INC		09/13/2018	CITIGROUP GLOBAL MARKETS INC.		680,000	680,000	0
749770-AQ-6	RABOBANK NEDERLAND NV	C	02/20/2018	BARCLAYS CAPITAL INC FIXED INC		4,385,000	4,000,000	63,556
759351-80-2	REINSURANCE GROUP OF AMERICA INC		04/27/2018	VARIOUS		406,437	395,475	0
780097-AH-4	ROYAL BANK OF SCOTLAND GROUP PLC	C	10/10/2018	VARIOUS		1,862,563	1,475,000	20,379
83367T-BF-5	SOCIETE GENERALE SA	C	06/01/2018	VARIOUS		(1,350,800)	(1,200,000)	(14,963)
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO		11/16/2018	VARIOUS		375,116	400,000	7,543
842587-CY-1	SOUTHERN CO		03/01/2018	MORGAN STANLEY & CO. LLC		518,050	500,000	12,986
857477-AQ-6	STATE STREET CORP		12/06/2018	GOLDMAN, SACHS & CO.		1,799,460	1,800,000	22,313
86564C-AA-8	SUMITOMO LIFE INSURANCE CO	C	12/05/2018	VARIOUS		1,297,000	1,200,000	15,022
89356B-AB-4	TRANSCANADA TRUST		07/01/2018	VARIOUS		4,325,690	3,950,000	68,721
89356B-AC-2	TRANSCANADA TRUST	C	08/01/2018	VARIOUS		1,504,813	1,450,000	17,041
902973-AY-2	U.S. BANCORP		12/06/2018	US Bank		600,690	600,000	12,385
91529Y-60-1	UNUM GROUP		08/02/2018	VARIOUS		1,838,204	1,850,000	0
929089-AG-5	VOYA FINANCIAL INC		09/05/2018	DEUTSCHE BANK SECURITIES, INC.		600,000	600,000	0
949746-PM-7	WELLS FARGO & CO		05/29/2018	VARIOUS		2,156,895	2,130,000	56,387
949746-RN-3	WELLS FARGO & CO		07/31/2018	DEUTSCHE BANK SECURITIES, INC.		786,375	750,000	5,753
F5616K-AE-4	LA MONDIALE SAM	D	01/12/2018	CSFB (EUROPE) LTD, LONDON		1,400,000	1,400,000	0
G0504L-BT-3	AQUARIUS INVESTMENTS PLC	D	05/10/2018	US Bank		615,750	600,000	26,881
G705A0-AC-9	PHOENIX GROUP HOLDINGS	D	06/29/2018	Morgan Stanley		359,000	400,000	10,571
G7289N-TV-1	PRUDENTIAL PLC	D	09/26/2018	SBILGB2L CITIGROUP GLOBAL LOND		800,000	800,000	0
G93882-S2-8	VODAFONE GROUP PLC	D	09/26/2018	Merrill Lynch		1,300,000	1,300,000	0
H4209B-AC-2	UBS GROUP AG	D	12/07/2018	US Bank		1,418,300	1,400,000	80,196
H4209B-AE-8	UBS GROUP AG	D	10/05/2018	CITIGROUP GLBL MRKT LTD -LDN		410,720	400,000	15,049
N9353H-AB-7	VIVAT NV	D	09/13/2018	VARIOUS		1,217,956	1,200,000	21,181
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D	08/02/2018	Deutsche Bank London		394,500	400,000	3,101
W8T71M-KD-3	SKANDINAVISKA ENSKILDA BANKEN AB	D	02/14/2018	Morgan Stanley		408,500	400,000	5,942
4899999. Subtotal - Bonds - Hybrid Securities						83,829,697	81,679,352	890,120
8399997. Total - Bonds - Part 3						457,917,175	471,771,479	2,080,881
8399998. Total - Bonds - Part 5						59,142,989	57,900,195	512,745
8399999. Total - Bonds						517,060,164	529,671,674	2,593,626
007924-30-1	AEGON NV	D	11/30/2018	JEFFERIES LLC	24,375.000	610,959	0.00	0
007924-40-0	AEGON NV	D	12/07/2018	VARIOUS	24,175.000	608,900	0.00	0
02665T-87-6	AMERICAN HOMES 4 RENT		04/23/2018	VARIOUS	13,351.000	310,403	0.00	0
037612-50-4	APOLLO GLOBAL MANAGEMENT LLC		07/20/2018	VARIOUS	23,723.000	594,360	0.00	0
04014Y-20-0	ARES MANAGEMENT LP		03/22/2018	Jefferies	27,293.000	711,975	0.00	0
054937-20-6	BB&T CORP		12/07/2018	VARIOUS	96,000.000	2,396,054	0.00	0
060505-19-5	BANK OF AMERICA CORP		08/22/2018	VARIOUS	75,200.000	1,889,193	0.00	0
060505-22-9	BANK OF AMERICA CORP		07/02/2018	VARIOUS	82,025.000	2,088,407	0.00	0
060505-28-6	BANK OF AMERICA CORP		12/13/2018	VARIOUS	23,800.000	605,244	0.00	0
060505-31-0	BANK OF AMERICA CORP		12/11/2018	VARIOUS	37,907.000	965,880	0.00	0
060505-34-4	BANK OF AMERICA CORP		12/11/2018	VARIOUS	33,326.000	846,157	0.00	0
14040H-40-2	CAPITAL ONE FINANCIAL CORP		02/26/2018	VARIOUS	14,725.000	371,363	0.00	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14040H-70-9	CAPITAL ONE FINANCIAL CORP		12/13/2018	VARIOUS	24,275.000	616,024	0.00	0
14040H-88-1	CAPITAL ONE FINANCIAL CORP		12/07/2018	JEFFERIES LLC	22,000.000	550,519	0.00	0
14309L-20-1	CARLYLE GROUP LP		10/31/2018	VARIOUS	20,000.000	442,152	0.00	0
172967-34-1	CITIGROUP INC		12/07/2018	VARIOUS	46,841.000	1,209,040	0.00	0
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		11/01/2018	Morgan Stanley	700,000.000	700,000	0.00	0
19075Q-80-5	COBANK ACB		02/20/2018	MLPFS INC FIXED INCOME	10,000.000	1,072,000	0.00	0
29278N-30-1	ENERGY TRANSFER PARTNERS LP		12/11/2018	VARIOUS	49,746.000	1,112,897	0.00	0
29359U-10-9	ENSTAR GROUP LTD	C	06/20/2018	WELLS FARGO SECURITIES LLC	70,000.000	1,750,000	0.00	0
30767E-40-6	FARM CREDIT BANK OF TEXAS		03/09/2018	MERRILL LYNCH,PIERCE,FENNER & SMITH	15,283.000	1,656,956	0.00	0
30767E-AC-3	FARM CR BK TEX		09/01/2018	MLPFS INC FIXED INCOME	3,000,000.000	3,000,000	0.00	0
361860-20-8	GMAC CAPITAL TRUST I		12/07/2018	VARIOUS	51,445.000	1,323,677	0.00	0
37045X-CM-6	GENERAL MOTORS FINANCIAL COMPANY INC		09/18/2018	VARIOUS	2,965,000.000	2,950,768	0.00	0
38145G-30-8	GOLDMAN SACHS GROUP INC		12/18/2018	VARIOUS	25,170.000	608,172	0.00	0
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		10/31/2018	VARIOUS	25,000.000	625,117	0.00	0
456837-50-9	ING GROEP NV	C	05/31/2018	JEFFERIES LLC	5,993.000	153,528	0.00	0
456837-60-8	ING GROEP NV	C	02/26/2018	Jefferies	28,915.000	746,227	0.00	0
45822P-20-4	INTEGRYS ENERGY GROUP INC		06/21/2018	VARIOUS	50,000.000	1,313,100	0.00	0
481246-70-0	JPMORGAN CHASE & CO		12/14/2018	VARIOUS	28,828.000	728,728	0.00	0
48127R-46-1	JPMORGAN CHASE & CO		12/07/2018	J.P. MORGAN SECURITIES LLC	29,000.000	728,289	0.00	0
48127V-82-7	JPMORGAN CHASE & CO		12/10/2018	J.P. MORGAN SECURITIES LLC	28,771.000	725,633	0.00	0
48127X-54-2	JPMORGAN CHASE & CO		12/07/2018	J.P. MORGAN SECURITIES LLC	28,828.000	729,209	0.00	0
48248M-20-1	KKR & CO LP		02/01/2018	Jefferies	5,600.000	145,762	0.00	0
48251W-30-2	KKR & CO LP		12/13/2018	VARIOUS	27,835.000	704,675	0.00	0
49446R-71-1	KIMCO REALTY CORP		08/08/2018	VARIOUS	30,000.000	677,763	0.00	0
49446R-79-4	KIMCO REALTY CORP		01/31/2018	J.P. MORGAN SECURITIES INC.	35,000.000	868,230	0.00	0
59156R-87-6	METLIFE INC		05/31/2018	VARIOUS	63,000.000	1,573,655	0.00	0
61763E-20-7	MORGAN STANLEY		12/07/2018	VARIOUS	88,248.000	2,305,889	0.00	0
637417-80-9	NATIONAL RETAIL PROPERTIES INC		06/26/2018	VARIOUS	42,162.000	1,058,111	0.00	0
65473P-88-1	NISOURCE INC		12/21/2018	VARIOUS	34,139.000	852,660	0.00	0
674001-40-9	OAKTREE CAPITAL GROUP LLC		08/10/2018	VARIOUS	51,000.000	1,265,977	0.00	0
693475-85-7	PNC FINANCIAL SERVICES GROUP INC		12/07/2018	VARIOUS	60,971.000	1,622,369	0.00	0
69360J-66-9	PS BUSINESS PARKS INC		06/11/2018	VARIOUS	4,459.000	112,588	0.00	0
74460D-60-2	PUBLIC STORAGE		10/30/2018	VARIOUS	32,886.000	822,054	0.00	0
74460W-84-2	PUBLIC STORAGE		10/29/2018	WELLS FARGO SECURITIES LLC	25,997.000	660,584	0.00	0
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C	07/19/2018	VARIOUS	64,700.000	1,618,408	0.00	0
78409W-20-1	SCE V 5.45 FXD FLTG RATE PRF		03/02/2018	VARIOUS	26,886.000	699,179	0.00	0
78410V-20-0	SCE TRUST VI		12/10/2018	VARIOUS	48,407.000	893,342	0.00	0
808513-40-2	CHARLES SCHWAB CORP		02/26/2018	VARIOUS	48,425.000	1,250,570	0.00	0
842587-20-6	SOUTHERN CO		02/06/2018	VARIOUS	18,125.000	468,787	0.00	0
857477-BA-0	STATE STREET CORP		09/21/2018	BARCLAYS CAPITAL INC.	1,300,000.000	1,298,375	0.00	0
87161C-60-0	SYNOVUS FINANCIAL CORP		06/12/2018	MLPFS INC FIXED INCOME	39,200.000	980,000	0.00	0
902973-83-3	U.S. BANCORP		12/14/2018	VARIOUS	23,012.000	608,838	0.00	0
92339V-20-9	VEREIT INC		09/11/2018	VARIOUS	41,725.000	1,043,762	0.00	0
949746-36-6	WELLS FARGO & CO		12/12/2018	VARIOUS	48,313.000	1,212,323	0.00	0
949746-46-5	WELLS FARGO & CO		12/11/2018	VARIOUS	46,224.000	1,203,259	0.00	0
94988N-20-7	WELLS FARGO REAL ESTATE INVESTMENT CORP		12/07/2018	VARIOUS	25,000.000	635,232	0.00	0
94988U-73-0	WELLS FARGO & CO		12/07/2018	VARIOUS	25,000.000	626,680	0.00	0
G68603-14-4	PARTNERRE LTD	C	10/18/2018	JEFFERIES LLC	460.000	12,199	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						59,962,199	XXX	0
8999997. Total - Preferred Stocks - Part 3						59,962,199	XXX	0
8999998. Total - Preferred Stocks - Part 5						12,802,482	XXX	0
8999999. Total - Preferred Stocks						72,764,680	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						72,764,680	XXX	0
9999999 - Totals						589,824,845	XXX	2,593,626

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203C-J8-6	GN 345087 - RMBS		12/01/2018	Paydown		18,827	18,827	18,404	18,588	0	240	0	240	0	18,827	0	0	0	417	12/15/2023
36203K-HN-7	GN 351337 - RMBS		12/01/2018	Paydown		3,947	3,947	3,908	3,919	0	28	0	28	0	3,947	0	0	0	123	12/15/2023
36203L-6J-6	GN 352873 - RMBS		12/01/2018	Paydown		1,889	1,889	1,869	1,874	0	15	0	15	0	1,889	0	0	0	62	03/15/2024
36203P-C3-5	GN 354790 - RMBS		12/01/2018	Paydown		13,154	13,154	12,517	12,876	0	278	0	278	0	13,154	0	0	0	396	04/15/2024
36204J-CS-3	GN 370981 - RMBS		12/01/2018	Paydown		1,810	1,810	1,756	1,777	0	33	0	33	0	1,810	0	0	0	51	12/15/2023
36205F-UU-5	GN 389495 - RMBS		12/01/2018	Paydown		9,593	9,593	9,086	9,416	0	177	0	177	0	9,593	0	0	0	268	04/15/2024
36206F-YV-8	GN 410324 - RMBS		12/01/2018	Paydown		12,768	12,768	12,538	12,653	0	124	0	124	0	12,768	0	0	0	299	03/15/2026
36206F-ZZ-8	GN 410360 - RMBS		12/01/2018	Paydown		31,301	31,301	31,252	31,199	0	110	0	110	0	31,301	0	0	0	483	09/15/2026
36209C-N9-3	GN 467616 - RMBS		12/01/2018	Paydown		1,393	1,393	1,426	1,404	0	(11)	0	(11)	0	1,393	0	0	0	42	01/15/2028
36210F-PC-4	GN 491019 - RMBS		12/01/2018	Paydown		4,154	4,154	4,252	4,206	0	(51)	0	(51)	0	4,154	0	0	0	127	12/15/2028
36224L-SH-1	GN 331820 - RMBS		12/01/2018	Paydown		1,674	1,674	1,686	1,672	0	3	0	3	0	1,674	0	0	0	60	11/15/2022
36225A-DZ-0	GN 780120 - RMBS		12/01/2018	Paydown		8,490	8,490	8,936	8,536	0	(45)	0	(45)	0	8,490	0	0	0	376	12/15/2021
38374T-C2-8	GNR 0931C PT - CMO/RMBS		12/01/2018	Paydown		170,941	170,941	170,728	167,591	0	4,236	0	4,236	0	170,941	0	0	0	2,816	05/20/2039
38374T-RW-6	GNR 0922B MT - CMO/RMBS		12/01/2018	Paydown		74,861	74,861	74,815	74,847	0	17	0	17	0	74,861	0	0	0	1,075	04/20/2038
38374T-SG-0	GNR 0926C CB - CMO/RMBS		12/01/2018	Paydown		292,326	292,326	292,326	292,326	0	0	0	0	0	292,326	0	0	0	5,848	04/16/2039
38374U-NM-9	GNR 0929D PB - CMO/RMBS		12/01/2018	Paydown		653,952	653,952	653,492	652,984	0	1,119	0	1,119	0	653,952	0	0	0	13,581	05/20/2039
38374V-H9-3	GNR 0959 PZ - CMO/RMBS		12/01/2018	Paydown		427,816	427,816	416,322	502,265	0	6,505	0	6,505	0	427,816	0	0	0	11,079	07/20/2039
38376C-L5-6	GNR 0976K JM - CMO/RMBS		12/01/2018	Paydown		127,498	127,498	127,309	127,093	0	475	0	475	0	127,498	0	0	0	2,590	09/20/2039
38376C-M9-7	GNR 0976K NQ - CMO/RMBS		12/01/2018	Paydown		318,746	318,746	318,646	318,080	0	785	0	785	0	318,746	0	0	0	6,270	09/20/2039
38376C-N2-1	GNR 0976K NT - CMO/RMBS		12/01/2018	Paydown		509,994	509,994	509,037	508,088	0	2,225	0	2,225	0	509,994	0	0	0	10,249	09/20/2039
38376G-CV-0	GNR 09115 D - CMBS		12/01/2018	Paydown		106,600	106,600	106,600	106,600	0	0	0	0	0	106,600	0	0	0	2,304	01/16/2050
38376J-JV-7	GNR 09104D XZ - CMO/RMBS		12/01/2018	Paydown		437,456	437,456	437,456	525,213	0	712	0	712	0	437,456	0	0	0	11,197	11/20/2039
38376J-YD-0	GNR 09103C DY - CMO/RMBS		12/01/2018	Paydown		2,776,019	2,776,019	2,710,744	2,739,781	0	42,361	0	42,361	0	2,776,019	0	0	0	55,835	11/20/2039
38376K-AP-6	GNR 0993B UZ - CMO/RMBS		12/01/2018	Paydown		206,674	206,674	204,793	244,566	0	1,270	0	1,270	0	206,674	0	0	0	5,254	10/20/2039
38376K-EU-1	GNR 0993K DZ - CMO/RMBS		12/01/2018	Paydown		379,743	379,743	375,017	440,287	0	3,115	0	3,115	0	379,743	0	0	0	9,723	07/20/2039
912828-JR-2	UNITED STATES TREASURY		11/15/2018	Maturity @ 100.00		7,500,000	7,500,000	8,052,539	7,556,059	0	(56,059)	0	(56,059)	0	7,500,000	0	0	0	281,250	11/15/2018
912828-VE-7	UNITED STATES TREASURY		05/31/2018	Maturity @ 100.00		4,760,000	4,760,000	4,741,357	4,758,415	0	1,585	0	1,585	0	4,760,000	0	0	0	23,800	05/31/2018
912828-VQ-0	UNITED STATES TREASURY		07/31/2018	Maturity @ 100.00		400,000	400,000	398,345	399,802	0	198	0	198	0	400,000	0	0	0	5,500	07/31/2018
0599999. Subtotal - Bonds - U.S. Governments						19,251,628	19,251,628	19,697,156	19,522,114	0	9,445	0	9,445	0	19,251,628	0	0	0	451,076	XXX
25476F-SD-1	DISTRICT COLUMBIA		05/01/2018	Adjustment		2,209,038	1,950,000	2,227,524	0	0	0	0	0	0	2,204,688	0	4,350	4,350	28,438	06/01/2041
57582P-UT-5	MASSACHUSETTS ST		03/20/2018	Citigroup Global Markets, Inc.		1,849,921	1,635,000	1,861,654	1,822,225	0	(2,960)	0	(2,960)	0	1,819,265	0	30,656	30,656	31,442	05/01/2029
57582P-WH-9	MASSACHUSETTS ST		08/17/2018	Citigroup Global Markets, Inc.		3,226,950	3,000,000	3,275,400	3,231,900	0	(9,560)	0	(9,560)	0	3,222,339	0	4,611	4,611	142,500	08/01/2031
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,285,909	6,585,000	7,364,578	5,054,125	0	(12,521)	0	(12,521)	0	7,246,292	0	39,617	39,617	202,380	XXX
25476F-SD-1	DISTRICT COLUMBIA		05/01/2018	Citigroup Global Markets, Inc.		0	0	0	2,210,205	0	(5,518)	0	(5,518)	0	0	0	0	0	0	06/01/2041
445638-AA-3	HUNT MH BORROWER LLC FEE		12/21/2018	Paydown		46,789	46,789	46,789	46,789	0	0	0	0	0	46,789	0	0	0	716	12/21/2048
50207#-AA-0	LMH FEE		12/21/2018	Paydown		119,735	119,735	119,735	119,735	0	0	0	0	0	119,735	0	(1)	(1)	1,803	06/21/2048
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						166,524	166,524	166,524	2,376,730	0	(5,518)	0	(5,518)	0	166,524	0	(1)	(1)	2,519	XXX
042822-AB-2	ARROYO GRANDE CALIF REDEV AGY TAX ALLOC		07/16/2018	Call @ 100.00		500,000	500,000	497,650	498,286	0	26	0	26	0	498,312	0	1,688	1,688	25,375	09/01/2037
196632-LD-3	COLORADO SPRINGS COLO UTILS REV		07/25/2018	WELLS FARGO SECURITIES LLC		7,354,970	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	354,970	354,970	271,362	11/15/2040
21987D-AB-0	CORPORACION FINANCIERA DE DESARROLLO SA	C	06/18/2018	VARIOUS		496,477	500,000	499,330	499,456	0	17	0	17	0	499,474	0	(2,997)	(2,997)	23,490	07/15/2029
31283G-HR-1	FH G00240 - RMBS		12/01/2018	Paydown		2,399	2,399	2,151	2,254	0	145	0	145	0	2,399	0	0	0	67	06/01/2024
31292G-K4-7	FH C00315 - RMBS		12/01/2018	Paydown		924	924	877	901	0	25	0	25	0	924	0	0	0	27	04/01/2024
31292G-MQ-6	FH C00367 - RMBS		12/01/2018	Paydown		4,025	4,025	3,686	3,874	0	149	0	149	0	4,025	0	0	0	138	06/01/2024
31292H-NB-6	FH C01286 - RMBS		12/01/2018	Paydown		3,365	3,365	3,377	3,365	0	0	0	0	0	3,365	0	0	0	86	01/01/2032
31293H-DD-2	FH C20100 - RMBS		12/01/2018	Paydown		6,654	6,654	6,585	6,609	0	46	0	46	0	6,654	0	0	0	225	01/01/2029
31293H-T3-7	FH C20570 - RMBS		12/01/2018	Paydown		200	200	198	197	0	3	0	3	0	200	0	0	0	6	01/01/2029
31293J-BS-7	FH C20949 - RMBS		12/01/2018	Paydown		1,441	1,441	1,426	1,429	0	14	0	14	0	1,441	0	0	0	41	01/01/2029
31296S-A6-3	FH A17229 - RMBS		12/01/2018	Paydown		50,720	50,720	50,879	50,726	0	(6)	0	(6)	0	50,720	0	0	0	1,178	12/01/2033
31297E-NJ-1	FH A26693 - RMBS		12/01/2018	Paydown		30,192	30,192	30,430	30,327	0	(138)	0	(138)	0	30,192	0	0	0	517	09/01/2034
3130A2-AU-0	FEDERAL HOME LOAN BANKS		03/08/2018	BONY/TORONTO DOMINION SECURITI		1,616,096	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	16,096	16,096	13,650	06/08/2029
3132XC-R3-1	FH G67706 - RMBS		12/01/2018	Paydown		494,494	494,493	502,529	0	0	(8,036)	0	(8,036)	0	494,493	0	0	0	6,673	12/01/2047
3132XU-R5-6	FH Q52307 - RMBS		12/01/2018	Paydown		389,991	389,991	396,527	0	0	(6,535)	0	(6,535)	0	389,991	0	0	0	5,751	11/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31335G-MD-4	FH C80356 - RMBS		12/01/2018	Paydown		4,059	4,059	4,169	4,089	0	(30)	0	(30)	0	4,059	0	0	0	152	10/01/2025
31356F-P6-2	FH D53145 - RMBS		12/01/2018	Paydown		1,994	1,994	1,945	1,968	0	27	0	27	0	1,994	0	0	0	61	05/01/2024
313615-H9-0	FN 050656 - RMBS		12/01/2018	Paydown		3,198	3,198	3,213	3,184	0	17	0	17	0	3,198	0	0	0	100	11/01/2022
31369X-X3-6	FN 223998 - RMBS		01/25/2018	Paydown		757	757	777	753	0	4	0	4	0	757	0	0	0	5	07/01/2023
3136AK-QM-8	FNA 14M08B A2 - CMBS		02/26/2018	PERSHING LLC		5,181,383	5,150,000	5,119,422	5,125,640	0	299	0	299	0	5,125,939	0	55,444	55,444	26,668	06/25/2024
31375D-PU-1	FN 331735 - RMBS		12/01/2018	Paydown		6,370	6,370	6,198	6,271	0	99	0	99	0	6,370	0	0	0	194	03/01/2026
3137AA-Q2-2	FHR 3862D MB - CMO/RMBS		02/15/2018	RBC CAPITAL MARKETS, LLC		5,128,711	5,000,000	4,831,250	4,934,796	0	1,861	0	1,861	0	4,936,657	0	192,054	192,054	34,514	05/15/2026
3137B7-MZ-9	FHMS K036 A2 - CMBS		02/26/2018	BARCLAYS CAPITAL INC FIXED INC		2,586,523	2,500,000	2,600,781	2,564,771	0	(986)	0	(986)	0	2,563,785	0	22,738	22,738	14,941	10/25/2023
3137BF-XU-0	FHMS K042 X1 - CMBS		12/01/2018	Direct		0	0	10,322	9,120	0	(6,399)	0	(6,399)	0	0	0	0	0	0	12/25/2024
3138LL-ET-8	FN AN7345 - RMBS		08/01/2018	Paydown		34,291	34,291	34,313	34,314	0	(23)	0	(23)	0	34,291	0	0	0	325	11/01/2037
3138LL-ET-8	FN AN7345 - CMBS/RMBS		12/01/2018	Paydown		17,326	17,326	17,337	17,338	0	(12)	0	(12)	0	17,326	0	0	0	448	11/01/2037
3138MT-GM-3	FN MB0203 - RMBS		12/01/2018	Paydown		1,712	1,712	1,786	1,781	0	(69)	0	(69)	0	1,712	0	0	0	24	11/01/2042
3138W4-MZ-1	FN AR6675 - RMBS		12/01/2018	Paydown		7,153	7,153	7,458	7,450	0	(342)	0	(342)	0	7,153	0	0	0	112	02/01/2043
31397N-DH-5	FNR 0915D KB - CMO/RMBS		12/01/2018	Paydown		621,890	621,890	619,169	618,783	0	3,564	0	3,564	0	621,890	0	0	0	12,280	03/25/2039
31397N-UJ-2	FNR 0919E PW - CMO/RMBS		12/01/2018	Paydown		607,277	607,277	603,482	603,463	0	4,366	0	4,366	0	607,277	0	0	0	12,218	10/25/2036
31397Y-YK-1	FHR 3507D PX - CMO/RMBS		12/01/2018	Paydown		313,762	313,762	313,762	313,762	0	0	0	0	0	313,762	0	0	0	7,830	10/15/2037
31398C-3D-8	FHR 3520B A - CMO/RMBS		12/01/2018	Paydown		930,252	930,252	926,763	926,639	0	4,090	0	4,090	0	930,252	0	0	0	18,050	02/15/2035
31398C-6N-3	FHR 3514D WA - CMO/RMBS		12/01/2018	Paydown		382,060	382,060	366,300	372,672	0	10,821	0	10,821	0	382,060	0	0	0	8,386	07/15/2033
31398C-FA-1	FHR 3522D NB - CMO/RMBS		12/01/2018	Paydown		1,916,217	1,916,217	1,903,267	1,906,565	0	10,433	0	10,433	0	1,916,217	0	0	0	31,522	04/15/2039
31398C-R9-1	FHR 3537E MX - CMO/RMBS		12/01/2018	Paydown		1,348,346	1,348,346	1,340,762	1,341,272	0	8,234	0	8,234	0	1,348,346	0	0	0	26,916	06/15/2038
31398F-XJ-5	FNR 0996B CB - CMO/RMBS		12/01/2018	Paydown		18,370	18,370	17,331	17,551	0	819	0	819	0	18,370	0	0	0	255	11/25/2049
31398G-HQ-5	FNR 0998E WK - CMO/RMBS		12/01/2018	Paydown		839,053	839,053	838,790	836,714	0	2,772	0	2,772	0	839,053	0	0	0	13,469	12/25/2039
3140GU-L8-8	FN BH5750 - RMBS		12/01/2018	Paydown		196,359	196,359	199,535	0	0	(3,176)	0	(3,176)	0	196,359	0	0	0	2,404	11/01/2047
3140Q7-XN-2	FN CA0684 - RMBS		12/01/2018	Paydown		406,523	406,523	413,192	0	0	(6,670)	0	(6,670)	0	406,523	0	0	0	5,332	11/01/2047
31418C-UA-0	FN MA3276 - RMBS		12/01/2018	Paydown		381,968	381,968	386,266	0	0	(4,297)	0	(4,297)	0	381,968	0	0	0	5,510	02/01/2048
35563C-AA-6	FMMHR 15R1 1A - ABS		12/25/2018	Paydown		39,083	39,083	42,275	0	0	(3,192)	0	(3,192)	0	39,083	0	0	0	739	11/26/2055
35563C-AS-7	FMMHR 15R1 3A - ABS		12/25/2018	Paydown		12,560	12,560	12,833	0	0	(273)	0	(273)	0	12,560	0	0	0	22	11/25/2052
59447P-ZM-6	MICHIGAN FIN AUTH REV		03/27/2018	Raymond James Financial		1,116,880	1,000,000	1,059,660	1,042,119	0	(1,368)	0	(1,368)	0	1,040,750	0	76,130	76,130	37,222	07/01/2030
59524E-AC-6	MIDATL 0508 3 - ABS		03/01/2018	Paydown		32,910	32,910	32,030	0	0	0	0	0	0	32,910	0	0	0	0	08/01/2050
59524E-AC-6	MIDATL 0508 3 - ABS		08/01/2018	Paydown		27,942	27,942	27,195	27,207	0	735	0	735	0	27,942	0	0	0	745	08/01/2050
64469D-VC-2	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		09/01/2018	VARIOUS		663,181	660,000	660,000	660,000	0	0	0	0	0	660,000	0	3,181	3,181	26,827	07/01/2024
64971W-FK-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/08/2018	WELLS FARGO SECURITIES LLC		1,000,140	1,000,000	999,980	999,995	0	0	0	0	0	999,995	0	145	145	15,917	08/01/2023
64971W-MG-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/27/2018	MERRILL LYNCH,PIERCE,FENNER & SMITH		4,687,639	4,700,000	4,696,663	4,697,401	0	63	0	63	0	4,697,464	0	(9,825)	(9,825)	103,781	08/01/2026
649883-ZY-4	NEW YORK ST MTG AGY HOMEOWNER MTG REV		08/17/2018	JP MORGAN SECURITIES LLC		2,017,538	2,010,000	2,010,000	2,010,000	0	0	0	0	0	2,010,000	0	7,538	7,538	67,000	10/01/2038
64990E-RP-4	NEW YORK ST DORM AUTH ST PERS INCOME TAX		08/17/2018	RBS SECURITIES INC		495,190	500,000	497,110	498,031	0	184	0	184	0	498,215	0	(3,025)	(3,025)	14,373	03/15/2024
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL		09/01/2018	Paydown		14,532	14,532	13,878	13,887	0	645	0	645	0	14,532	0	0	0	174	09/01/2050
709224-FS-3	PENNSYLVANIA ST TPK COMMN TPK REV		07/25/2018	RBC CAPITAL MARKETS, LLC		4,404,240	4,000,000	4,609,280	4,445,954	0	(33,075)	0	(33,075)	0	4,412,878	0	(8,638)	(8,638)	131,111	12/01/2039
73358W-RQ-9	PORT AUTH N Y & N J		08/17/2018	GOLDMAN, SACHS & CO.		2,166,140	2,000,000	2,215,717	2,157,146	0	(13,531)	0	(13,531)	0	2,143,615	0	22,525	22,525	112,100	08/01/2046
74529J-NX-9	PUERTO RICO SALES TAX FING CORP SALES TA		01/25/2018	J.P. MORGAN SECURITIES INC.		642,750	1,500,000	600,000	600,000	0	104	0	104	0	600,104	0	42,646	42,646	0	08/01/2040
75212C-AT-6	RANCHO CUCAMONGA CALIF REDEV AGY SUCCESS		02/08/2018	RBC CAPITAL MARKETS, LLC		3,200,988	2,800,000	3,130,092	3,030,408	0	(3,544)	0	(3,544)	0	3,026,864	0	174,124	174,124	62,611	09/01/2031
76221T-DF-3	RHODE IS HSG & MTG FIN CORP REV		04/01/2018	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	10/01/2029
769044-EC-8	RIVERSIDE CALIF PUB FING AUTH TAX ALLOCA		10/01/2018	Call @ 100.00		4,500,000	4,500,000	4,470,530	4,479,694	0	669	0	669	0	4,480,363	0	19,637	19,637	306,558	08/01/2032
796253-6Q-0	SAN ANTONIO TEX ELEC & GAS REV		03/20/2018	Citigroup Global Markets, Inc.		961,363	840,000	970,847	963,292	0	(2,591)	0	(2,591)	0	960,701	0	662	662	26,950	02/01/2037
79768H-AH-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		08/17/2018	RAYMOND JAMES/FI		873,750	750,000	908,130	882,756	0	(5,831)	0	(5,831)	0	876,926	0	(3,176)	(3,176)	36,667	10/01/2029
928170-R3-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/24/2018	Unknown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	188,497	11/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						63,244,325	62,160,367	62,619,453	60,354,210	0	(49,893)	0	(49,893)	0	62,282,408	0	961,917	961,917	1,701,594	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00037U-AA-8	AASET 2018-3 A - ABS	D	12/15/2018	Paydown		38,170	38,170	38,170	38,170	0	0	0	0	0	38,170	0	0	0	0	12/15/2038
001406-AA-5	DCAL A1 - ABS	C	12/15/2018	Paydown		573,509	573,509	573,509	573,509	0	0	0	0	0	573,509	0	0	0	10,547	02/15/2040
001406-AB-3	DCAL B1 - ABS	C	12/15/2018	Paydown		139,880	139,880	139,880	139,880	0	0	0	0	0	139,880	0	0	0	3,106	02/15/2040
00206R-30-0	AT&T INC		03/01/2018	VARIOUS		1,619,122	1,625,000	1,612,825	1,612,160	0	(368)	0	(368)	0	1,611,791	0	7,331	7,331	22,700	11/01/2066
00206R-DR-0	AT&T INC		09/05/2018	JP MORGAN SECURITIES LLC		6,679,125	6,750,000	6,718,208	6,719,336	0	643	0	643	0	6,719,979	0	(40,854)	(40,854)	360,281	03/01/2037
006346-AN-0	ADMSO 141 A1 - ABS		12/01/2018	Paydown		7,374,618	7,374,618	7,374,618	7,374,627	0	(9)	0	(9)	0	7,374,618	0	0	0	286,106	12/20/2044
006346-AP-5	ADMSO 141 AX - ABS		12/01/2018	Paydown		457,144	457,144	457,144	457,144	0	0	0	0	0	457,144	0	0	0	12,885	12/20/2044
006346-AQ-3	ADMSO 141 B - ABS		11/09/2018	Paydown		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	46,758	12/20/2044
006346-AR-1	ADMSO 141 C - ABS		11/09/2018	Paydown		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	54,782	12/20/2044
00791A-AA-8	AECORN LLC - ABS		02/20/2018	VARIOUS		8,259	8,259	8,259	8,575	0	0	0	0	0	8,259	0	0	0	(2)	12/19/2065
00791A-AA-8	AECORN LLC - ABS		12/20/2018	VARIOUS		88,967	88,967	88,967	88,941	0	0	0	0	0	88,967	0	0	0	1,031	12/19/2065
00841U-AN-6	ABMT 142 A13 - CMO/RMBS		12/01/2018	Paydown		247,940	247,940	247,475	247,030	0	912	0	912	0	247,940	0	0	0	3,424	09/25/2044
008916-AC-2	AGRIUM INC.	C	11/21/2018	KEYBANC CAPITAL MARKETS INC		1,743,330	1,500,000	1,563,135	1,535,242	0	(2,552)	0	(2,552)	0	1,532,690	0	210,640	210,640	161,875	02/01/2027
008916-AJ-7	AGRIUM INC		04/10/2018	U.S. Bank		3,574,371	3,000,000	2,967,270	2,971,090	0	158	0	158	0	2,971,248	0	603,123	603,123	135,260	01/15/2041
009349-AG-6	ALS 2016-1 A - ABS	D	12/15/2018	Paydown		779,146	779,146	779,146	779,146	0	0	0	0	0	779,146	0	0	0	25,987	12/15/2041
014495-AC-9	ALESC 13 A2 - CDO		12/14/2018	CREDIT SUISSE SECURITIES		3,908,463	4,625,400	3,856,427	0	0	59,405	0	59,405	0	3,915,832	0	(7,369)	(7,369)	30,212	09/23/2037
01450G-AA-5	ALESC 16 A - CDO		12/24/2018	Paydown		546,502	546,502	472,724	0	0	73,778	0	73,778	0	546,502	0	0	0	0	03/23/2038
02343*-AB-8	AMCOR LIMITED		12/17/2018	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,900	12/15/2018
03030#-AC-8	AMERICAN TRANS CO LLC		04/30/2018	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	111,600	04/30/2018
03076C-AG-1	AMERIPRISE FINANCIAL INC		02/02/2018	BAIRD, ROBERT W., & COMPANY IN		2,040,980	2,000,000	1,993,120	1,995,133	0	62	0	62	0	1,995,195	0	45,785	45,785	22,817	10/15/2024
032511-AN-7	ANADARKO PETROLEUM CORPORATION		10/30/2018	GOLDMAN, SACHS & CO.		574,755	500,000	511,105	507,229	0	(366)	0	(366)	0	506,863	0	67,892	67,892	40,600	03/15/2029
03766#-AA-2	AASET 2014-1 AR - ABS		12/15/2018	Paydown		361,380	361,380	361,380	0	0	0	0	0	0	361,380	0	0	0	5,676	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS		11/15/2018	Paydown		69,865	69,865	69,865	0	0	0	0	0	0	69,865	0	0	0	1,272	01/15/2043
03766E-AB-3	AASET 162 A - ABS/MBS		11/15/2018	Paydown		25,600	25,600	25,650	25,708	0	(108)	0	(108)	0	25,600	0	0	0	905	11/15/2041
03766E-AB-3	AASET 162 A - ABS		12/15/2018	Paydown		837,625	837,625	839,265	841,163	0	(3,539)	0	(3,539)	0	837,625	0	0	0	26,766	11/15/2041
03766K-AA-1	AASET 161 A - ABS		12/15/2018	Paydown		1,662,595	1,662,595	1,638,894	1,645,927	0	16,668	0	16,668	0	1,662,595	0	0	0	58,428	03/17/2036
03766K-AB-9	AASET 161 B - ABS		12/15/2018	Paydown		1,477,862	1,477,862	1,447,798	1,456,144	0	21,718	0	21,718	0	1,477,862	0	0	0	69,248	03/17/2036
037833-BW-9	APPLE INC		08/16/2018	BARCLAYS CAPITAL INC.		1,088,940	1,000,000	1,160,230	1,151,970	0	(4,064)	0	(4,064)	0	1,147,906	0	(58,966)	(58,966)	44,625	02/23/2036
03789X-AA-6	DIN 141 A2 - ABS		12/05/2018	Paydown		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,251	09/06/2044
038779-AA-2	ARBYS 151 A2 - ABS		10/30/2018	Paydown		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,027	10/30/2045
04035G-AA-3	ARIEL HLDGS LTD	C	10/24/2018	SANDLER O'NEILL & PARTNERS, LP		2,678,540	2,692,000	2,634,795	0	0	542	0	542	0	2,635,337	0	43,203	43,203	55,408	09/15/2037
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		12/15/2018	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,294	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		12/15/2018	Call @ 100.00		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,150	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/17/2018	Paydown		35,749	35,749	35,749	0	0	0	0	0	0	35,749	0	0	0	0	12/17/2068
04546K-AA-6	AASET 182 A - ABS		12/17/2018	Paydown		24,150	24,150	24,149	0	0	1	0	1	0	24,150	0	0	0	0	11/18/2038
04546K-AB-4	AASET 182 B - ABS		12/16/2018	Paydown		4,830	4,830	4,830	0	0	0	0	0	0	4,830	0	0	0	0	11/18/2038
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2018	Paydown		11,224	11,224	10,882	10,905	0	320	0	320	0	11,224	0	0	0	166	12/01/2050
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	02/15/2018	VARIOUS		43,666	43,666	43,666	43,666	0	0	0	0	0	43,666	0	0	0	70	03/31/2022
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	12/15/2018	Redemption @ 100.00		222,061	222,061	222,061	222,061	0	0	0	0	0	222,061	0	0	0	4,659	03/31/2022
05544B-AA-5	BHMS 14ATLS AFX - CMBS		07/06/2018	Paydown		8,200,000	8,200,000	8,203,684	8,191,671	0	8,329	0	8,329	0	8,200,000	0	0	0	172,224	07/08/2033
05565A-AB-9	BNP PARIBAS GROUP	C	12/10/2018	RBC CAPITAL MARKETS, LLC		205,516	200,000	232,500	231,811	0	(1,543)	0	(1,543)	0	230,269	0	(24,753)	(24,753)	13,870	12/29/2049
05565E-E*-2	BMW US CAPITAL LLC	C	07/12/2018	VARIOUS		1,635,285	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	135,285	135,285	66,027	11/01/2022
05580N-AA-4	BRAD 2014-1 A - ABS		12/10/2018	Paydown		219,764	219,764	219,764	219,764	0	0	0	0	0	219,764	0	0	0	4,337	03/12/2026
05580N-AC-0	BRAD 2014-1 B - ABS		12/12/2018	Paydown		105,825	105,825	105,825	105,825	0	0	0	0	0	105,825	0	0	0	2,695	03/12/2026
05946X-S6-1	BAFC 057 3A1 - CMO/RMBS		12/01/2018	Paydown		47,375	47,375	45,998	45,861	0	1,918	0	1,918	0	47,375	0	0	0	1,613	11/25/2035
05949Q-AY-1	BAFC 062 217 - CMO/RMBS		12/01/2018	Paydown		2,159	2,291	2,245	1,829	0	501	0	501	0	2,291	0	(132)	(132)	68	03/25/2036
05949T-BD-0	BAFC 061 2A1 - CMO/RMBS		12/01/2018	Paydown		39,282	42,412	40,397	35,489	0	7,206	0	7,206	0	42,412	0	(3,130)	(3,130)	1,406	01/25/2036
05950F-AE-5	BAFC 064 A5 - CMO/RMBS		12/01/2018	Paydown		102,372	121,604	108,911	95,562	0	32,738	0	32,738	0	121,604	0	(19,232)	(19,232)	3,710	07/25/2036
060516-BU-2	BAFC 042 3A1 - CMO/RMBS		12/01/2018	Paydown		86,320	86,320	85,661	85,641	0	717	0	717	0	86,320	0	0	0	1,788	09/20/2034
064159-KJ-4	BANK OF NOVA SCOTIA		06/01/2018	VARIOUS		(175,000)	(175,000)	(175,000)	634,000	0	0	0	0	0	(175,000)	0	0	0	(1,108)	12/29/2049
073879-LN-6	BSABS 04AC6 A1 - RMBS		12/01/2018	Paydown		151,325	151,325	146,123	142,771	0	8,549	0	8,549	0	151,325	0	0	0	2,413	11/25/2034
07388V-AG-3	BSCMS 07T26 AM - CMBS		12/01/2018	Paydown		518,967	518,967	506,411	482,172	0	36,827	0	36,827	0	518,967	0	0	0	16,175	01/12/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
084423-4D-9	WR BERKLEY CORP		05/01/2018	Adjustment		0	0	0	0	0	(98)	0	(98)	0	0	0	0	0	203	04/30/2053
099514-A@-0	BORAL LIMITED	D	04/16/2018	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,600	04/16/2018
10949*-AD-5	BWCF 2016-2A C - CDO		07/16/2018	Call @ 100.00		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	82,045	04/29/2023
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 PASS THROUGH		01/25/2018	CANTOR FITZGERALD & CO		31,302	81,304	24,391	24,391	0	0	0	0	0	24,391	0	6,911	6,911	897	06/01/2034
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 PASS THROUGH		06/01/2018	VARIOUS		169,256	453,945	136,184	136,184	0	0	0	0	0	136,184	0	33,072	33,072	0	06/01/2034
118230-AC-5	BUCKEYE PARTNERS, L.P.		11/15/2018	BARCLAYS CAPITAL INC.		2,982,990	3,000,000	3,124,220	3,101,588	0	(3,470)	0	(3,470)	0	3,098,118	0	(115,128)	(115,128)	255,375	08/15/2033
118230-AR-2	BUCKEYE PARTNERS LP		11/15/2018	BARCLAYS CAPITAL INC.		223,965	250,000	248,658	248,671	0	100	0	100	0	248,771	0	(24,806)	(24,806)	10,284	12/01/2027
11943#-AA-1	CTL-BUFFALO BROAD CVS ERIE (PA)		12/01/2018	VARIOUS		139,132	139,132	139,132	139,132	0	0	0	0	0	139,132	0	0	0	4,918	11/01/2018
12479L-AA-8	CAI 121 NTS - ABS	C	12/25/2018	Paydown		255,000	255,000	254,945	254,975	0	25	0	25	0	255,000	0	0	0	4,521	10/25/2027
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2018	Paydown		239,373	239,373	239,373	239,373	0	0	0	0	0	239,373	0	0	0	3,907	07/15/2046
124857-AJ-2	CBS CORP		11/21/2018	CITIGROUP GLOBAL MARKETS INC.		1,851,860	2,000,000	2,057,910	2,052,594	0	(1,105)	0	(1,105)	0	2,051,489	0	(199,629)	(199,629)	136,069	07/01/2042
125354-AG-5	CGRBS 13VN05 C - CMBS		09/14/2018	JP MORGAN SECURITIES LLC		2,721,104	2,750,000	2,749,355	2,745,979	0	(6,025)	0	(6,025)	0	2,739,954	0	(18,851)	(18,851)	75,864	03/15/2035
125634-AJ-4	CLIF 132 NTS - ABS		12/18/2018	Paydown		774,717	774,717	770,424	771,870	0	2,848	0	2,848	0	774,717	0	0	0	10,002	06/19/2028
125634-AN-5	CLIF 141 NTS - ABS		12/18/2018	Paydown		152,942	152,942	146,759	147,826	0	5,116	0	5,116	0	152,942	0	0	0	2,550	06/18/2029
125634-AQ-8	CLIF 142 NTS - ABS		12/18/2018	Paydown		213,505	213,505	208,004	208,812	0	4,693	0	4,693	0	213,505	0	0	0	3,537	10/18/2029
12566T-AD-9	CMALT 06A7 1A4 - CMO/RMBS		12/01/2018	Paydown		50,449	68,343	57,750	51,338	0	17,004	0	17,004	0	68,343	0	(17,894)	(17,894)	1,791	12/25/2036
12566V-AE-2	CMALT 07A4 1A5 - CMO/RMBS		12/01/2018	Paydown		164,320	210,552	148,965	123,893	0	94,956	0	94,956	0	210,552	0	(46,232)	(46,232)	5,266	04/25/2037
12593A-BB-0	COMM 15CC23 XA - CMBS		12/01/2018	Direct		0	0	92,732	51,527	0	(34,855)	0	(34,855)	0	0	0	0	0	0	05/12/2048
12621@-AA-0	CTL-CP KNOXVILLE CVS/REVCO (TN)		08/01/2018	VARIOUS		110,057	110,057	110,057	110,057	0	0	0	0	0	110,057	0	0	0	2,676	07/01/2018
12622#-AA-7	CTL-CP DICKSON CVS/REV DICKSON(TN)		10/04/2018	VARIOUS		118,793	118,793	118,793	118,793	0	0	0	0	0	118,793	0	0	0	3,618	09/01/2018
12623S-AF-7	COMM 12CRE5 XA - CMBS		12/01/2018	Direct		0	0	117,125	98,920	0	(78,512)	0	(78,512)	0	0	0	0	0	0	12/12/2045
12630*-AA-1	CTL-CS ATLANTIC PPTYS WAG (FL)		12/01/2018	Paydown		215,935	215,935	215,935	215,935	0	0	0	0	0	215,935	0	0	0	8,769	07/01/2027
12635X-AA-3	CSCN 1 A - CDO		02/27/2018	Paydown		575	575	554	557	0	19	0	19	0	575	0	0	0	0	04/01/2056
12635X-AA-3	CSCN 1 A - CDO		11/27/2018	Paydown		5,721	5,721	5,508	5,535	0	187	0	187	0	5,721	0	0	0	46	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		04/19/2018	Paydown		31,393	31,393	31,393	31,393	0	0	0	0	0	31,393	0	0	0	0	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		11/27/2018	Paydown		111,005	111,005	111,005	111,005	0	0	0	0	0	111,005	0	0	0	882	04/01/2056
12646U-AA-6	CSMC 134R1 A1 - CMO/RMBS		12/01/2018	Paydown		90,847	90,847	84,984	85,806	0	5,047	0	5,047	0	90,847	0	0	0	872	03/25/2043
126650-BS-8	CVS CAREMARK CORP		02/10/2018	Paydown		13,847	13,847	13,847	13,847	0	0	0	0	0	13,847	0	0	0	87	01/10/2032
126650-BS-8	CVS CAREMARK CORP - ABS		12/10/2018	Paydown		71,842	71,885	71,885	71,885	0	0	0	0	0	71,885	0	(43)	(43)	3,221	01/10/2032
126671-R2-4	CWL 035 AF5 - RMBS		12/01/2018	Paydown		162,010	162,011	144,443	153,110	0	8,898	0	8,898	0	162,011	0	0	0	4,104	02/25/2034
126671-R3-2	CWL 035 AF6 - RMBS		12/01/2018	Paydown		92,398	92,398	89,626	92,398	0	0	0	0	0	92,398	0	0	0	1,973	01/25/2034
126673-DP-4	CWL 047 AF6 - RMBS		12/01/2018	Paydown		2,454	2,454	2,430	2,437	0	18	0	18	0	2,454	0	0	0	42	12/25/2034
126673-QX-3	CWL 0413 AF6 - RMBS		12/01/2018	Paydown		84,032	84,032	80,566	82,189	0	1,927	0	1,927	0	84,032	0	0	0	1,618	04/25/2035
126673-WD-0	CWL 051 AF6 - RMBS		12/01/2018	Paydown		30,824	30,824	26,855	29,356	0	1,506	0	1,506	0	30,824	0	0	0	574	06/25/2035
126673-Y9-7	CWL 057 AF6 - RMBS		12/01/2018	Paydown		34,560	34,560	30,413	32,152	0	2,628	0	2,628	0	34,560	0	0	0	672	08/27/2035
12667F-GD-1	CWALT 047T1 A4 - CMO/RMBS		12/01/2018	Paydown		43,459	43,459	42,737	41,393	0	2,185	0	2,185	0	43,459	0	0	0	1,049	06/25/2034
12667G-JJ-3	CWALT 0511CB 2A6 - CMO/RMBS		12/01/2018	Paydown		440,712	479,279	408,585	373,543	0	126,723	0	126,723	0	479,279	0	(38,566)	(38,566)	12,208	06/25/2035
12668A-Z3-2	CWALT 0565CB 2A3 - CMO/RMBS		12/01/2018	Paydown		157,691	157,691	146,259	130,232	0	31,710	0	31,710	0	157,691	0	0	0	4,208	12/25/2035
126694-3B-2	CWHL 068 1A1 - CMO/RMBS		12/01/2018	Paydown		119,330	133,793	117,153	98,383	0	35,650	0	35,650	0	133,793	0	(14,463)	(14,463)	2,795	05/25/2036
126694-GU-6	CWHL 0523 A1 - CMO/RMBS		12/01/2018	Paydown		101,053	125,763	113,186	94,545	0	33,787	0	33,787	0	125,763	0	(24,709)	(24,709)	2,595	11/25/2035
12669G-Q5-3	CWHL 0515 A1 - CMO/RMBS		12/01/2018	Paydown		11,666	12,219	11,379	9,820	0	2,708	0	2,708	0	12,219	0	(552)	(552)	365	08/25/2035
127097-B#-9	CABOT OIL & GAS CORPORATION		07/16/2018	Maturity @ 100.00		2,500,000	2,500,000	2,467,451	2,497,529	0	2,471	0	2,471	0	2,500,000	0	0	0	161,000	07/16/2018
12805P-AJ-5	CAI 182 A - ABS	C	12/25/2018	Paydown		25,000	25,000	25,035	0	0	(35)	0	(35)	0	25,000	0	0	0	46	09/25/2043
140694-AA-8	CAPMARK MILITARY HSG TR XXXVI - CMBS		12/10/2018	Paydown		9,912	9,912	9,736	9,743	0	169	0	169	0	9,912	0	0	0	279	10/10/2052
14069B-AA-2	CPMRK 07A1 A1 - CMBS		12/10/2018	Paydown		46,738	46,738	46,413	46,430	0	308	0	308	0	46,738	0	(1)	(1)	1,245	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS		12/10/2018	Paydown		2,002	2,002	2,059	2,058	0	(56)	0	(56)	0	2,002	0	0	0	56	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		12/10/2018	Paydown		28,287	28,286	36,199	36,002	0	(7,715)	0	(7,715)	0	28,286	0	1	1	906	07/10/2055
141781-AT-1	CARGILL, INCORPORATED		10/30/2018	KEYBANC CAPITAL MARKETS INC		580,270	500,000	542,360	531,557	0	(1,022)	0	(1,022)	0	530,535	0	49,735	49,735	31,646	04/19/2034
147528-D#-7	CASEYS GENERAL STORES INC		09/30/2018	Paydown		97,500	97,500	97,500	97,500	0	0	0	0	0	97,500	0	0	0	2,789	09/30/2019
147528-E*-0	CASEYS GENERAL STORES INC		03/30/2018	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	0	03/30/2020
14855T-AA-1	CLAST A - ABS		12/15/2018	Paydown		392,864	392,864	392,855	392,919	0	(61)	0	(61)	0	392,864	0	0	0	9,483	12/15/2040
14855T-AB-9	CLAST B - ABS		12/15/2018	Paydown		117,628	117,628	115,888	116,309	0	1,319	0	1,319	0	117,628	0	0	0	3,474	12/15/2040
148886-AL-8	CRMN 121R CR - CDO		03/20/2018	Paydown		1,450,000	1,450,000	1,450,000	1,450,000	0	0	0	0	0	1,450,000	0	0	0	16,224	12/20/2023
15136G-AS-8	CECLO 16R BR - CDO		06/08/2018	Paydown		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	37,323	08/01/2024
15136G-AU-3	CECLO 16R CR - CDO		06/08/2018	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,246	08/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15672N-AG-9	CERB 2 D - CDO		01/16/2018	Paydown		1,000,000	1,000,000	963,253	995,212	0	4,788	0	4,788	0	1,000,000	0	0	0	14,079	10/16/2023
15672Y-AJ-9	CERB 16 B - CDO		11/20/2018	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	27,697	11/17/2027
15672Y-AL-4	CERB 16 C - CDO		11/20/2018	Paydown		700,000	700,000	691,950	694,631	0	5,369	0	5,369	0	700,000	0	0	0	44,998	11/17/2027
161546-FV-3	CFAB 034 1A5 - RMBS		12/01/2018	Paydown		104,591	104,591	86,811	92,496	0	14,346	0	14,346	0	104,591	0	0	0	2,427	07/25/2036
16162W-KT-5	CHASE 05S1 A13 - CMO/RMBS		12/01/2018	Paydown		47,872	47,872	46,436	49,039	0	(1,257)	0	(1,257)	0	47,872	0	0	0	1,088	05/25/2035
166430-AA-6	CHEST 1412 N - ABS		07/01/2018	Paydown		535,000	535,000	535,000	535,000	0	0	0	0	0	535,000	0	0	0	2,532	12/15/2034
172973-W5-4	CMSI 054 1A6 - CMO/RMBS		12/01/2018	Paydown		89,684	89,684	85,984	86,564	0	3,622	0	3,622	0	89,684	0	0	0	2,146	07/25/2035
17316Y-AL-2	CMLTI 106E 5A1 - CMO/RMBS		07/01/2018	Paydown		18,061	18,061	17,835	18,061	0	0	0	0	0	18,061	0	0	0	335	11/25/2035
18055#-AH-5	CLARION LION PROPERTIES FUND HOLDI		12/06/2018	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	58,300	12/06/2018
210805-CQ-8	UNITED AIRLINES INC		02/02/2018	Paydown		180,957	180,957	153,813	175,411	0	5,546	0	5,546	0	180,957	0	0	0	0	08/02/2020
210805-CQ-8	UNITED AIRLINES INC - ABS		08/02/2018	Paydown		12,801	12,801	10,881	12,409	0	392	0	392	0	12,801	0	0	0	766	08/02/2020
219350-AW-5	CORNING INC		07/24/2018	STIFEL NICOLAUS & COMPANY INC.		1,036,912	1,032,000	1,141,165	1,134,338	0	(1,416)	0	(1,416)	0	1,132,922	0	(96,010)	(96,010)	42,348	03/15/2042
225313-AD-7	CREDIT AGRICOLE SA	C	11/30/2018	Merril Lynch Pierce Fenner Smith		3,232,640	3,200,000	3,601,160	3,578,546	0	(57,646)	0	(57,646)	0	3,520,900	0	(288,260)	(288,260)	238,700	12/29/2049
225458-5R-5	CSFB 059 2A1 - CMO/RMBS		12/01/2018	Paydown		106,542	106,542	101,315	89,315	0	17,976	0	17,976	0	106,542	0	0	0	2,060	10/25/2035
225458-F7-8	CSFB 057 2A4 - CMO/RMBS		12/01/2018	Paydown		125,595	135,572	116,592	99,889	0	42,426	0	42,426	0	135,572	0	(9,977)	(9,977)	3,220	08/25/2035
225470-VP-5	CSMC 061 4I3 - CMO/RMBS		12/01/2018	Paydown		81,522	83,386	75,921	73,116	0	10,256	0	10,256	0	83,386	0	(1,864)	(1,864)	1,710	02/25/2036
227170-AE-7	CRNN 131 NTS - ABS	C	12/18/2018	Paydown		45,833	45,833	44,840	0	0	994	0	994	0	45,833	0	0	0	75	04/18/2028
227170-AF-4	CRNN 141 NTS - ABS	C	12/18/2018	Paydown		602,804	602,804	601,576	560,620	0	1,158	0	1,158	0	602,804	0	0	0	8,053	08/20/2029
23283P-AK-0	CYRUSONE LP		06/20/2018	WELLS FARGO SECURITIES LLC		626,340	624,000	657,540	656,981	0	(1,642)	0	(1,642)	0	655,339	0	(28,999)	(28,999)	25,807	03/15/2027
233046-AD-3	DNKN 151 A22 - ABS		09/12/2018	VARIOUS		8,998,414	8,995,625	8,995,625	8,995,625	0	0	0	0	0	8,995,625	0	2,789	2,789	291,513	02/21/2045
23314#-AD-1	DCT INDUSTRIAL OPERATING PARTNERSH		09/25/2018	Call @ 109.34		2,186,800	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	186,800	186,800	103,943	06/22/2021
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD	C	11/30/2018	VARIOUS		1,859,000	2,000,000	2,008,400	2,008,184	0	(726)	0	(726)	0	2,007,458	0	(148,458)	(148,458)	99,178	12/29/2049
247158-AB-0	DELOITTE LLP		12/20/2018	DIRECT FROM ISSUER		5,779,650	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	779,650	779,650	497,617	08/20/2033
247158-AC-8	DELOITTE LLP		09/17/2018	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	187,200	09/17/2018
24736Y-AA-4	DELTA AIR LINES INC		01/30/2018	Paydown		4,383	4,383	4,383	4,383	0	0	0	0	0	4,383	0	0	0	0	01/30/2029
24736Y-AA-4	DELTA AIR LINES INC		03/20/2018	BARCLAYS CAPITAL INC FIXED INC		179,206	178,508	178,508	178,508	0	0	0	0	0	178,508	0	698	698	4,504	01/30/2029
251510-EK-5	DBALT 053 4A5 - CMO/RMBS		06/01/2018	Paydown		62,915	62,914	58,982	62,264	0	650	0	650	0	62,914	0	0	0	729	06/25/2035
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	10/16/2018	JP MORGAN SECURITIES LLC		2,682,180	2,000,000	2,456,920	2,338,450	0	(14,308)	0	(14,308)	0	2,324,142	0	358,038	358,038	147,292	06/15/2030
25264V-AA-7	DHAL 2015 A - ABS		12/14/2018	Paydown		304,730	304,730	304,655	304,676	0	54	0	54	0	304,730	0	0	0	6,876	07/14/2028
254709-AM-0	DISCOVER FINANCIAL SERVICES		11/21/2018	DEUTSCHE BANK SECURITIES, INC.		6,269,940	6,750,000	6,743,993	6,744,436	0	464	0	464	0	6,744,900	0	(474,960)	(474,960)	359,006	02/09/2027
25654#-AB-8	DODGER TICKETS LLC		03/31/2018	Paydown		172,598	172,599	172,599	172,599	0	0	0	0	0	172,599	0	0	0	0	03/31/2032
25755T-AE-0	DPABS 151 A2 - ABS		10/25/2018	Paydown		44,000	44,000	44,000	44,000	0	0	0	0	0	44,000	0	0	0	1,230	10/25/2045
25755T-AH-3	DPABS 171 A23 - ABS		10/25/2018	Paydown		23,000	23,000	23,000	23,000	0	0	0	0	0	23,000	0	0	0	356	07/25/2047
26827E-AC-9	ECAF 151 A2 - ABS		09/01/2018	VARIOUS		4,256,156	4,250,915	4,250,915	4,250,915	0	0	0	0	0	4,250,915	0	5,240	5,240	83,347	06/15/2040
26827E-AE-5	ECAF 151 B - ABS		08/01/2018	VARIOUS		196,763	197,696	197,696	197,696	0	0	0	0	0	197,696	0	(933)	(933)	7,040	06/15/2040
268318-AA-6	CTL-EDF DANVERS KOHLS DANVERS (MA)		12/01/2018	Paydown		285,577	285,577	285,577	285,577	0	0	0	0	0	285,577	0	0	0	10,219	10/01/2027
268518-AA-1	CTL-EH II LLC KOHLS BREWSTER (NY)		12/01/2018	Paydown		659,483	659,483	659,483	659,625	0	(142)	0	(142)	0	659,483	0	0	0	22,173	02/01/2023
26971H-AB-8	EGLE 141 A2 - ABS		12/15/2018	Paydown		29,929	29,929	29,909	20,949	0	19	0	19	0	29,929	0	0	0	399	12/15/2039
26971H-AC-6	EGLE 141 B - ABS		12/15/2018	Paydown		92,554	92,554	92,548	92,550	0	4	0	4	0	92,554	0	0	0	2,172	12/15/2039
277432-AL-4	EASTMAN CHEMICAL CO		07/24/2018	Morgan Stanley		997,410	1,000,000	1,077,760	1,070,253	0	(943)	0	(943)	0	1,069,309	0	(71,899)	(71,899)	43,333	09/01/2042
290876-AD-3	EMERA INC		07/05/2018	VARIOUS		1,855,615	1,680,000	1,917,300	1,908,300	0	(4,703)	0	(4,703)	0	1,903,597	0	(47,982)	(47,982)	29,151	06/15/2076
29100X-AA-3	EAFL 131 A1 - ABS	D	11/15/2018	Paydown		4,231,082	4,231,082	4,342,944	4,280,170	0	(49,087)	0	(49,087)	0	4,231,082	0	0	0	174,000	10/15/2038
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP		10/02/2018	U.S. Bank		2,578,300	2,000,000	2,289,560	2,253,209	0	(4,771)	0	(4,771)	0	2,248,439	0	329,861	329,861	145,417	04/15/2038
29273R-AF-6	ENERGY TRANSFER PARTNERS LP		11/15/2018	BARCLAYS CAPITAL INC.		4,111,160	4,000,000	3,898,188	3,909,790	0	1,683	0	1,683	0	3,911,473	0	199,687	199,687	290,028	10/15/2036
29273R-AT-6	ENERGY TRANSFER PARTNERS LP		11/15/2018	BARCLAYS CAPITAL INC.		851,250	1,000,000	993,330	993,960	0	107	0	107	0	994,067	0	(142,817)	(142,817)	66,950	02/01/2043
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2018	Adjustment		(132,330)	(132,000)	(132,330)	0	0	0	0	0	0	(132,328)	0	(2)	(2)	(1,713)	08/16/2077
29977K-AA-1	EVER 132 A - CMO/RMBS		12/01/2018	Paydown		287,441	287,441	285,101	284,990	0	2,446	0	2,446	0	287,441	0	0	0	3,413	06/25/2043
30033#-AA-2	CTL-EVERGREEN PPTYS CVS (SC)		12/13/2018	VARIOUS		96,532	96,532	96,532	96,532	0	0	0	0	0	96,532	0	0	0	3,715	12/01/2018
30263H-AL-5	FREMF 11K15 B - CMBS		01/01/2018	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	398	08/25/2044
30265A-AN-4	FREMF 13K33 B - CMBS		10/01/2018	MORGAN STANLEY & CO. LLC		2,991,914	3,000,000	2,700,938	2,807,358	0	20,294	0	20,294	0	2,827,652	0	164,262	164,262	83,416	08/27/2046
30291G-AN-9	FREMF 13K27 B - CMBS		01/01/2018	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	176	01/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30291W-AN-4	FREMF 14K36 B - CMBS		01/01/2018	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(72)	12/26/2046
30605Y-AB-7	FLCON 171 A - ABS		12/15/2018	Paydown		438,567	438,567	438,566	438,567	0	0	0	0	0	438,567	0	0	0	12,588	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		12/17/2018	Paydown		124,644	124,644	124,470	124,473	0	171	0	171	0	124,644	0	0	0	5,001	02/15/2042
32027N-A2-7	FFML 06FF2 A4 - RMBS		12/26/2018	Paydown		881,342	881,342	805,327	870,323	0	11,036	0	11,036	0	881,342	0	0	0	7,395	02/25/2036
32027N-NR-8	FFML 04FF8 M2 - CMO/RMBS		03/26/2018	Paydown		122,531	122,531	105,683	122,350	0	180	0	180	0	122,531	0	0	0	308	10/25/2034
32027N-XU-0	FFML 05FF12 A2B - CMO/RMBS		03/26/2018	Paydown		90,069	90,069	64,624	89,181	0	888	0	888	0	90,069	0	0	0	259	11/25/2036
33830J-AA-3	GUYS 171 A2 - ABS		07/25/2018	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	86	07/25/2047
33834Q-AA-3	50CSW LLC		08/28/2018	Paydown		4,061,283	4,061,283	4,061,283	4,061,283	0	0	0	0	0	4,061,283	0	0	0	106,446	02/28/2019
33843K-AE-7	FCAT 152 C - ABS		03/20/2018	DEUTSCHE BANK SECURITIES INC.		1,262,891	1,250,000	1,249,856	1,249,941	0	8	0	8	0	1,249,949	0	12,942	12,942	13,742	12/15/2021
33843L-AB-1	FCAT 153 B - ABS		03/16/2018	RBC CAPITAL MARKETS, LLC		2,763,857	2,750,000	2,749,431	2,749,795	0	38	0	38	0	2,749,833	0	14,025	14,025	26,706	03/15/2022
35040T-AA-2	FFIN 161 A - ABS		12/15/2018	Paydown		699,368	699,368	699,275	699,287	0	81	0	81	0	699,368	0	0	0	12,526	06/15/2035
36186E-AA-7	GMACN 03PRES CTF - ABS/MBS		11/01/2018	Paydown		3,107	3,107	3,718	3,682	0	(575)	0	(575)	0	3,107	0	0	0	162	10/10/2041
36186E-AA-7	GMACN 03PRES CTF - ABS		12/01/2018	Paydown		33,256	33,257	39,794	39,411	0	(6,155)	0	(6,155)	0	33,257	0	0	0	892	10/10/2041
36186Y-AF-2	GMACN 07HCKM CTF - CMBS		12/01/2018	Paydown		38,378	38,377	44,255	43,996	0	(5,619)	0	(5,619)	0	38,377	0	1	1	1,087	08/10/2052
362334-EB-6	GSAMP 06NC1 A2 - CMO/RMBS		03/01/2018	Paydown		22,672	22,672	17,911	22,526	0	145	0	145	0	22,672	0	0	0	35	02/25/2036
36962G-3A-0	GENERAL ELECTRIC CAPITAL CORP		11/05/2018	GOLDMAN, SACHS & CO.		1,025,960	1,000,000	1,058,920	1,048,723	0	(1,184)	0	(1,184)	0	1,047,539	0	(21,579)	(21,579)	76,875	08/07/2037
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP		07/01/2018	VARIOUS		7,291,128	6,500,000	6,381,010	6,401,093	0	1,246	0	1,246	0	6,402,339	0	888,789	888,789	357,947	01/14/2038
37952U-AB-9	SEACO 131 NTS - ABS		12/17/2018	Paydown		827,500	827,500	823,884	748,518	0	3,362	0	3,362	0	827,500	0	0	0	11,428	04/17/2028
37952U-AD-5	SEACO 141 A1 - ABS	D	12/17/2018	Paydown		250,000	250,000	239,531	241,124	0	8,879	0	8,879	0	250,000	0	0	0	4,088	07/17/2029
37956A-AA-1	SEACO 171 NTS - ABS	C	12/17/2018	Paydown		64,621	64,621	64,500	0	0	121	0	121	0	64,621	0	0	0	954	04/17/2037
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2018	Paydown		27,424	27,423	29,336	29,276	0	(1,853)	0	(1,853)	0	27,423	0	1	1	694	05/10/2050
38174T-AA-4	GOCAP 33 A - CDO		12/05/2018	Paydown		3,550,000	3,550,000	3,541,125	3,553,621	0	(3,621)	0	(3,621)	0	3,550,000	0	0	0	168,139	11/21/2028
39121J-AE-0	GREAT RIVER ENERGY		07/01/2018	Paydown		149,641	149,641	149,641	149,641	0	0	0	0	0	149,641	0	0	0	4,679	07/01/2038
398108-AA-4	CTL - GREYSTONE GRP 7 HILLS WAG OH		10/01/2018	VARIOUS		102,241	102,241	102,241	102,241	0	0	0	0	0	102,241	0	0	0	2,979	09/01/2018
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC		12/15/2018	Paydown		84,115	84,115	112,252	111,496	0	(27,380)	0	(27,380)	0	84,115	0	0	0	1,956	07/15/2055
40168P-AQ-1	GPDFNI-2 2 C1 - CDO		09/27/2018	VARIOUS		2,875,990	2,593,232	2,593,232	2,593,232	0	0	0	0	0	2,593,232	0	282,758	282,758	73,638	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO		09/27/2018	VARIOUS		1,353,976	1,220,857	1,220,857	1,220,857	0	0	0	0	0	1,220,857	0	133,119	133,119	34,767	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO		09/27/2018	VARIOUS		1,063,838	959,245	959,245	959,245	0	0	0	0	0	959,245	0	104,593	104,593	27,317	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO		09/27/2018	VARIOUS		496,482	447,670	447,670	447,670	0	0	0	0	0	447,670	0	48,813	48,813	12,785	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO		09/27/2018	VARIOUS		1,195,687	1,078,131	1,078,131	1,078,131	0	0	0	0	0	1,078,131	0	117,556	117,556	30,615	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO		09/27/2018	VARIOUS		1,316,645	1,191,977	1,191,977	1,191,977	0	0	0	0	0	1,191,977	0	124,668	124,668	33,824	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO		09/27/2018	VARIOUS		642,034	581,242	581,242	581,242	0	0	0	0	0	581,242	0	60,792	60,792	16,493	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO		09/27/2018	VARIOUS		531,065	480,781	480,781	480,781	0	0	0	0	0	480,781	0	50,285	50,285	13,643	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO		09/27/2018	VARIOUS		524,799	475,108	475,108	475,108	0	0	0	0	0	475,108	0	49,691	49,691	13,520	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO		09/27/2018	VARIOUS		547,922	496,042	496,042	496,042	0	0	0	0	0	496,042	0	51,881	51,881	14,036	04/15/2027
406216-BJ-9	HALLIBURTON CO		07/24/2018	SSB CUSTODIAN		522,370	500,000	531,610	529,942	0	(664)	0	(664)	0	529,278	0	(6,908)	(6,908)	16,908	11/15/2035
40963K-AA-4	HANA 2014 A - ABS		11/01/2018	Paydown		75,061	75,061	73,442	74,582	0	479	0	479	0	75,061	0	0	0	1,458	08/25/2042
41284A-AD-0	HOMOT 141 A3 - ABS		01/16/2018	Paydown		1,290	1,290	1,290	1,290	0	0	0	0	0	1,290	0	0	0	1	09/16/2019
422317-AC-1	HEARST-ARGYLE TELEVISION, INC.		01/16/2018	Maturity @ 100.0		4,500,000	4,500,000	4,425,360	4,499,748	0	252	0	252	0	4,500,000	0	0	0	157,500	01/15/2018
423012-A@-2	HEINEKEN NV		08/16/2018	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	507,200	08/15/2018
423074-AF-0	KRAFT HEINZ FOODS CO		11/21/2018	Amherst Securities Group LLC		1,605,030	1,500,000	1,460,430	1,472,475	0	1,691	0	1,691	0	1,474,166	0	130,864	130,864	130,422	07/15/2028
42806D-AB-5	HERTZ 151 B - ABS		03/16/2018	CANTOR FITZGERALD & CO		1,997,031	2,000,000	1,999,899	1,999,954	0	4	0	4	0	1,999,958	0	(2,927)	(2,927)	16,622	03/25/2021
43133A-AD-9	HILDENE TRUPS SECURITIZATION 2018-1 LTD	C	09/05/2018	MLPFS INC FIXED INCOME		581,140	593,000	581,140	0	0	0	0	0	0	581,140	0	0	0	0	10/10/2038
43474T-AB-9	HOLCIM CAPITAL CORPORATION LTD	C	10/02/2018	MORGAN STANLEY & CO. LLC		3,462,990	3,000,000	3,309,190	3,274,129	0	(4,704)	0	(4,704)	0	3,269,425	0	193,565	193,565	209,115	09/29/2039
44106M-AT-9	HOSPITALITY PROPERTIES TRUST		03/16/2018	UBS Securities, LLC		2,007,700	2,000,000	1,975,600	1,982,060	0	452	0	452	0	1,982,512	0	25,188	25,188	46,250	03/15/2025
44106M-AV-4	HOSPITALITY PROPERTIES TRUST		12/13/2018	MERRILL LYNCH PIERCE FENNER SMITH INC		350,655	350,000	351,428	351,312	0	(138)	0	(138)	0	351,173	0	(519)	(519)	24,602	02/15/2026
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC		07/24/2018	PERSHING LLC		2,654,708	2,335,000	2,675,796	2,574,576	0	(10,132)	0	(10,132)	0	2,564,444	0	90,264	90,264	175,663	01/15/2028
45254N-JW-8	IMM 046 2A - RMBS		12/01/2018	Paydown		146,720	146,720	139,384	136,276	0	11,501	0	11,501	0	146,720	0	0	0	2,960	10/25/2034
45660N-F7-5	RAST 04A3 A7 - CMO/RMBS		12/01/2018	Paydown		35,934	35,934	34,789	34,825	0	1,161	0	1,161	0	35,934	0	0	0	701	06/25/2034
456866-AL-6	INGERSOLL-RAND COMPANY	C	06/01/2018	Call @ 100.00		199,000	199,000	228,802	213,304	0	(648)	0	(648)	0	212,659	0	(13,659)	(13,659)	7,164	06/01/2025
459506-C*-0	INTL FLAVORS & FRAGRANCES INC		09/20/2018	Call @ 111.82		2,236,360	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	236,360	236,360	126,380	09/27/2022
46617T-AA-2	HENDR 141 A - ABS		12/15/2018	Paydown		86,414	86,414	89,803	90,198	0	(3,792)	0	(3,792)	0	86,414	0	0	0	1,491	03/15/2063
46618A-AA-2	HENDR 142 A - ABS		12/15/2018	Paydown		217,042	217,042	216,902	216,916	0	126	0	126	0	217,042	0	0	0	3,279	01/17/2073

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46618H-AB-5	HENDR 143 B - ABS		12/15/2018	Paydown		3,709	3,709	3,708	3,708	0	1	0	1	0	3,709	0	0	0	150	06/15/2079
46620J-AA-9	HENDR 171 A - ABS		12/15/2018	Paydown		38,821	38,821	38,781	33,962	0	39	0	39	0	38,821	0	0	0	737	08/16/2060
466247-VH-3	JPMMT 05S2 215 - CMO/RMBS		12/01/2018	Paydown		69,725	75,775	69,808	62,228	0	14,744	0	14,744	0	75,775	0	(6,051)	(6,051)	1,879	09/25/2035
46625H-JX-9	JPMORGAN CHASE & CO		02/02/2018	DEUTSCHE BANK SECURITIES, INC.		1,528,635	1,500,000	1,501,155	1,500,842	0	(12)	0	(12)	0	1,500,830	0	27,805	27,805	12,536	05/13/2024
46634F-AW-3	JPMRR 102C 3A3 - CMO/RMBS		05/01/2018	Paydown		(22)	0	0	0	0	0	0	0	0	0	0	(22)	(22)	0	07/26/2036
46635H-AA-6	JPSMT A - CMO/RMBS		12/01/2018	Paydown		376,693	376,693	386,110	380,878	0	(4,691)	0	(4,691)	0	376,693	0	0	0	9,360	03/25/2050
466488-AP-4	JM HUBER CORPORATION		02/02/2018	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,375	02/01/2018
470170-AB-7	NCBJ 151 NTS - ABS	C	10/05/2018	Paydown		224,977	224,977	224,977	224,977	0	0	0	0	0	224,977	0	0	0	5,270	07/08/2022
47233J-AG-3	JEFFERIES GROUP LLC		11/21/2018	MLPFS INC FIXED INCOME		2,391,875	2,500,000	2,485,150	2,486,273	0	1,116	0	1,116	0	2,487,389	0	(95,514)	(95,514)	165,372	01/15/2027
477688-AA-9	CTL-WILBRAHAM PPTYS CVS INDY (IN)		12/01/2018	Paydown		833,054	833,054	833,054	833,054	0	(1)	0	(1)	0	833,054	0	0	0	46,598	04/01/2024
494550-AL-0	KINDER MORGAN ENERGY PARTNERS, L.P.		10/16/2018	BARCLAYS CAPITAL INC.		4,285,680	3,500,000	3,585,355	3,563,420	0	(2,076)	0	(2,076)	0	3,561,344	0	724,336	724,336	296,115	03/15/2032
494550-AT-3	KINDER MORGAN ENERGY PARTNERS, L.P.		08/17/2018	U.S. Bank		6,359,880	6,000,000	5,843,080	5,876,788	0	2,574	0	2,574	0	5,879,363	0	480,517	480,517	324,800	03/15/2035
49832M-AE-2	KHWK 151 C - CDO		04/16/2018	Paydown		1,250,000	1,250,000	1,194,338	1,223,301	0	26,699	0	26,699	0	1,250,000	0	0	0	32,156	04/15/2027
500472-AE-5	KONINKLIJKE PHILIPS ELECTRONICS NV	C	07/24/2018	STIFEL NICOLAUS & COMPANY INC.		3,862,250	3,500,000	3,424,365	3,432,194	0	813	0	813	0	3,433,007	0	429,243	429,243	151,181	03/15/2042
50075N-AC-8	MONDELEZ INTERNATIONAL INC		04/13/2018	Corporate Action		2,519,480	2,000,000	2,149,925	2,107,501	0	(1,488)	0	(1,488)	0	2,106,013	0	413,467	413,467	59,944	11/01/2031
50075N-AT-1	MONDELEZ INTERNATIONAL INC		04/13/2018	Corporate Action		6,330,183	4,750,000	5,391,630	5,297,422	0	(4,240)	0	(4,240)	0	5,293,181	0	1,037,001	1,037,001	232,222	02/01/2038
501044-BM-2	THE KROGER CO		12/15/2018	Maturity @ 100.00		500,000	500,000	519,798	501,808	0	(1,808)	0	(1,808)	0	500,000	0	0	0	34,000	12/15/2018
50219*-AA-0	CTL-KENNETH LEWIS WAG ALLEN (TX)		12/01/2018	Paydown		311,932	311,932	311,932	311,932	0	0	0	0	0	311,932	0	0	0	11,090	06/01/2019
50239#-AA-2	CTL-LTW INV LP WAG DALLAS (TX)		10/01/2018	VARIOUS		154,266	154,266	154,266	154,266	0	0	0	0	0	154,266	0	0	0	4,737	09/01/2018
51548#-AA-6	CTL-RAFI WEISS DELH (TOPSHAM)		09/01/2018	VARIOUS		216,632	216,632	216,632	216,632	0	0	0	0	0	216,632	0	0	0	6,001	08/01/2018
529043-AD-3	LEXINGTON REALTY TRUST		07/24/2018	WELLS FARGO SECURITIES LLC		1,721,615	1,750,000	1,837,255	1,812,501	0	(5,115)	0	(5,115)	0	1,807,386	0	(85,771)	(85,771)	47,269	06/15/2024
530715-AD-3	LIBERTY MEDIA CORPORATION		04/16/2018	VARIOUS		2,502,872	2,300,000	2,371,820	2,348,352	0	(447)	0	(447)	0	2,347,905	0	154,967	154,967	131,295	07/15/2029
550786-AN-7	LVII 093 B1 - CMO/RMBS		12/01/2018	Paydown		4,774,319	4,774,319	4,905,613	4,820,934	0	(46,618)	0	(46,618)	0	4,774,319	0	0	0	136,581	11/27/2037
55608X-AC-1	MACQUARIE BANK LTD (LONDON BRANCH)	C	11/30/2018	VARIOUS		1,672,380	1,800,000	1,862,640	1,860,888	0	(3,202)	0	(3,202)	0	1,857,686	0	(185,306)	(185,306)	104,908	03/08/2027
576434-TE-4	MALT 04ALT7 3A1 - CMO/RMBS		12/01/2018	Paydown		97,957	97,957	97,743	91,667	0	7,096	0	7,096	0	97,957	0	0	0	3,344	08/25/2034
576434-UG-7	MALT 04ALT9 A5 - RMBS		12/01/2018	Paydown		88,716	88,716	81,951	85,646	0	3,509	0	3,509	0	88,716	0	0	0	2,345	08/25/2034
57643L-FP-6	MABS 04WMC3 M2 - RMBS		07/01/2018	Paydown		23,994	23,994	20,950	19,928	0	4,068	0	4,068	0	23,994	0	0	0	212	02/26/2035
57643L-NX-0	MABS 06AB1 A4 - RMBS		12/01/2018	Paydown		63,944	63,944	58,029	54,786	0	9,970	0	9,970	0	63,944	0	0	0	1,261	02/25/2036
59156R-BS-6	METLIFE CAPITAL TRUST X		04/13/2018	UBS FINANCIAL SERVICES INC.		273,250	200,000	298,250	296,475	0	(1,260)	0	(1,260)	0	295,215	0	(21,965)	(21,965)	9,713	04/08/2068
594918-BZ-6	MICROSOFT CORP		08/30/2018	Morgan Stanley		6,774,040	6,500,000	6,568,139	6,566,423	0	(1,659)	0	(1,659)	0	6,564,764	0	209,276	209,276	287,228	02/06/2037
59524E-AC-6	MIDATL 0508 3 - ABS		03/01/2018	Paydown		0	0	0	32,044	0	866	0	866	0	0	0	0	0	0	08/01/2050
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO		07/24/2018	DAIWA CAPITAL MARKETS AMERICA		1,111,180	1,000,000	994,090	994,662	0	57	0	57	0	994,718	0	116,462	116,462	35,907	11/15/2043
604668-AC-7	MRMX 141 A2 - ABS	C	05/01/2018	VARIOUS		549,998	547,360	547,329	547,339	0	4	0	4	0	547,343	0	17	17	12,058	07/20/2026
62951C-AG-7	NZCG 1R A2 - CDO		02/26/2018	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	47,912	02/25/2027
62951C-AJ-1	NZCG 1R B - CDO		02/26/2018	Paydown		1,800,000	1,800,000	1,777,536	1,808,477	0	(8,477)	0	(8,477)	0	1,800,000	0	0	0	22,577	02/25/2027
62953G-AE-1	NZCG 2 B - CDO		01/30/2018	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	21,360	04/27/2027
62953G-AG-6	NZCG 2 C - CDO		01/30/2018	Paydown		1,250,000	1,250,000	1,186,325	1,217,092	0	32,908	0	32,908	0	1,250,000	0	0	0	16,562	04/27/2027
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - ABS		10/15/2018	Paydown		154,809	154,809	132,988	140,632	0	14,174	0	14,174	0	154,809	0	0	0	2,350	03/31/2024
643188-AA-9	NEW CARDINALS STADIUM LLC - ABS		07/01/2018	Paydown		129,469	129,480	129,480	133,820	0	(4,361)	0	(4,361)	0	129,480	0	(11)	(11)	0	06/30/2032
64352V-LY-5	NCHET 05A A4 - RMBS		12/01/2018	Paydown		356,061	356,061	346,224	346,300	0	9,636	0	9,636	0	356,061	0	0	0	8,750	08/25/2035
654579-AE-1	NIPPON LIFE INSURANCE CO	C	03/01/2018	NOMURA SECURITIES INTERNATIONAL		(627,000)	(600,000)	(633,000)	846,036	0	(792)	0	(792)	0	(632,149)	0	5,149	5,149	(8,068)	01/20/2046
654894-AG-9	NOBLE AFFILIATES, INC.		10/19/2018	HILLTOP SECURITIES INC		5,083,434	4,580,000	4,547,986	4,549,581	0	6	0	6	0	4,549,587	0	533,847	533,847	407,684	08/01/2097
667748-AF-4	NORTHWEST PIPELINE CORPORATION		10/15/2018	KEYBANC CAPITAL MARKETS INC		283,583	250,000	266,250	258,978	0	(707)	0	(707)	0	258,271	0	25,312	25,312	15,635	12/01/2025
66955*-AA-4	CTL-ROBERT KORFF WAG NORWOOD (MA)		12/01/2018	Paydown		380,820	380,820	380,820	380,820	0	0	0	0	0	380,820	0	0	0	14,232	03/01/2019
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2018	Paydown		24,579	24,579	28,001	27,904	0	(3,325)	0	(3,325)	0	24,579	0	0	0	370	10/01/2051
677071-AU-6	OHANA MILITARY CMNTYS LLC		10/01/2018	Paydown		9,003	9,003	10,033	9,991	0	(988)	0	(988)	0	9,003	0	0	0	138	10/01/2051
677071-AV-4	OHANA MILITARY COMMUNITIES LLC		10/01/2018	Paydown		13,250	13,250	14,364	14,321	0	(1,071)	0	(1,071)	0	13,250	0	0	0	208	10/01/2051
685218-AB-5	ORANGE SA	C	08/17/2018	SG AMERICAS SECURITIES, LLC		1,122,500	1,000,000	1,010,820	1,010,253	0	(121)	0	(121)	0	1,010,131	0	112,369	112,369	57,292	02/06/2044
690732-AE-2	OWENS & MINOR INC		06/21/2018	VARIOUS		5,749,038	7,714,000	7,685,419	7,692,922	0	1,251	0	1,251	0	7,694,173	0	(1,945,134)	(1,945,134)	177,039	12/15/2024
69144V-AA-1	OXFIN 141 NTS - ABS		12/17/2018	Paydown		2,178,537	2,178,537	2,178,537	2,178,537	0	0	0	0	0	2,178,537	0	0	0	44,726	12/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69337B-AH-7	PHHAM 071B 21A - CMO/RMBS		12/01/2018	Paydown		97,909	141,949	107,157	88,167	0	64,714	0	64,714	0	141,949	0	(44,041)	(44,041)	3,301	02/25/2037
69349L-AQ-1	PNC BANK NA		05/01/2018	US BANCORP INVESTMENTS INC.		1,269,538	1,250,000	1,308,875	1,293,760	0	(1,637)	0	(1,637)	0	1,292,123	0	(22,586)	(22,586)	26,396	11/01/2025
694308-GJ-0	PACIFIC GAS AND ELECTRIC CO		11/15/2018	U.S. Bank		222,500	250,000	248,635	248,931	0	28	0	28	0	248,959	0	(26,459)	(26,459)	17,642	03/01/2037
694308-GM-3	PACIFIC GAS AND ELECTRIC CO		11/15/2018	U.S. Bank		915,000	1,000,000	1,100,260	1,086,955	0	(2,128)	0	(2,128)	0	1,084,827	0	(169,827)	(169,827)	80,081	02/15/2038
703428-AC-2	PATTERSON COS INC		03/29/2018	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,819	03/25/2018
72302#-AA-8	CTL-TRAINGLE 46 HOME DEPOT (NJ)		12/27/2018	Paydown		267,236	267,236	267,236	267,236	0	0	0	0	0	267,236	0	0	0	10,940	08/01/2032
72703P-AB-9	PLNT 181 A22 - ABS		12/05/2018	Paydown		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	0	09/08/2048
74042E-AC-8	PRETSL 17 B - CDO	C	12/24/2018	Paydown		93,520	93,520	81,479	0	0	12,041	0	12,041	0	93,520	0	0	0	370	06/23/2035
74042H-AB-3	PRETSL 19 A2 - CDO		12/24/2018	Paydown		14,922	14,922	13,243	0	0	1,679	0	1,679	0	14,922	0	0	0	43	12/22/2035
74042J-AJ-2	PRETSL 21 B2 - CDO	C	12/22/2018	Paydown		5,741	5,741	4,679	0	0	1,062	0	1,062	0	5,741	0	0	0	21	03/22/2038
74043A-AE-1	PRETSL 23 A2 - CDO		12/24/2018	VARIOUS		118,484	130,761	117,194	0	0	333	0	333	0	117,527	0	957	957	241	12/22/2036
74043A-AG-6	PRETSL 23 BFP - CDO		12/24/2018	Paydown		286,629	286,629	253,580	0	0	33,049	0	33,049	0	286,629	0	0	0	0	12/22/2036
74043C-AB-3	PRETSL 24 A2 - CDO	C	12/24/2018	Paydown		47,780	47,780	39,731	0	0	8,049	0	8,049	0	47,780	0	0	0	85	03/22/2037
744320-AN-2	PRUDENTIAL FINANCIAL INC		04/01/2018	MORGAN STANLEY & CO. LLC		669,825	650,000	693,063	690,371	0	(1,266)	0	(1,266)	0	689,106	0	(19,281)	(19,281)	16,712	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC		12/01/2018	VARIOUS		3,459,988	3,500,000	3,778,180	3,767,157	0	(18,132)	0	(18,132)	0	3,749,025	0	(289,037)	(289,037)	136,943	05/15/2045
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION		12/07/2018	Paydown		119,745	119,745	139,562	123,718	0	(3,977)	0	(3,977)	0	119,745	0	0	0	6,945	12/07/2022
74957E-AM-9	RFMSI 06S5 A12 - CMO/RMBS		12/01/2018	Paydown		140,440	152,222	121,777	99,534	0	59,387	0	59,387	0	152,222	0	(11,781)	(11,781)	4,210	06/25/2036
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS		12/01/2018	Paydown		241,007	284,079	243,243	197,538	0	99,486	0	99,486	0	284,079	0	(43,072)	(43,072)	7,466	05/25/2037
74958A-AJ-3	RFMSI 06S7 A9 - CMO/RMBS		12/01/2018	Paydown		41,362	52,730	45,216	38,599	0	14,167	0	14,167	0	52,730	0	(11,368)	(11,368)	1,516	08/25/2036
75156X-AB-7	RAMP 06RZ4 A2 - RMBS		06/01/2018	Paydown		179,295	179,295	140,682	176,622	0	2,673	0	2,673	0	179,295	0	0	0	707	10/25/2035
755920-AC-9	ROCS SERIES BLS-1998-1		03/02/2018	VARIOUS		0	0	0	17,081,183	0	4,995	0	4,995	0	0	0	0	0	0	07/15/2097
759470-A@-6	RELIANCE INDUSTRIES LTD		09/19/2018	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	198,300	09/18/2018
759950-GA-0	RAMC 054 A6 - RMBS		12/01/2018	Paydown		167,522	167,522	155,660	152,654	0	14,379	0	14,379	0	167,522	0	0	0	7,210	02/25/2036
76110W-WG-7	RASC 04KS2 A16 - RMBS		12/01/2018	Paydown		20,748	20,748	20,139	20,748	0	0	0	0	0	20,748	0	0	0	360	03/25/2034
76111X-E9-0	RFMSI 05S9 A9 - CMO/RMBS		12/01/2018	Paydown		287,046	320,798	298,752	282,305	0	45,941	0	45,941	0	320,798	0	(33,753)	(33,753)	8,704	12/25/2035
76111X-RB-1	RFMSI 04S9 A23 - CMO/RMBS		12/01/2018	Paydown		80,995	80,995	74,212	76,460	0	5,442	0	5,442	0	80,995	0	0	0	1,371	12/25/2034
77426N-AB-9	ROCKW 2 A1B - CDO		05/01/2018	Paydown		284,658	284,658	255,836	280,532	0	4,126	0	4,126	0	284,658	0	0	0	1,886	08/01/2024
78403D-AH-3	SBAC 142 2C - ABS		08/30/2018	BARCLAYS CAPITAL INC.		8,028,400	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	28,400	28,400	222,682	10/15/2049
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	C	07/24/2018	KEYBANC CAPITAL MARKETS INC		1,669,554	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(130,446)	(130,446)	50,272	11/03/2028
80501#-AA-0	CTL-SAVANNAH MERCER CVS/REVCO (GA)		10/01/2018	Paydown		197,802	197,802	197,802	197,802	0	0	0	0	0	197,802	0	0	0	5,748	01/01/2019
81377A-AD-4	SABR 06HE2 A2C - RMBS		12/26/2018	Paydown		82,713	82,713	41,511	39,565	0	48,759	0	48,759	0	82,713	0	0	0	960	07/25/2036
81721M-20-8	SENIOR HOUSING PROPERTIES TRUST		07/01/2018	VARIOUS		584,502	595,850	598,841	592,028	0	15	0	15	0	592,043	0	(7,541)	(7,541)	12,359	08/01/2042
81745B-AB-1	SEMT 136 A2 - CMO/RMBS		12/01/2018	Paydown		83,532	83,532	80,673	80,656	0	2,864	0	2,864	0	83,532	0	0	0	1,235	05/26/2043
81745D-AE-1	SEMT 139 A1 - CMO/RMBS		12/01/2018	Paydown		472,398	472,398	458,669	458,520	0	13,878	0	13,878	0	472,398	0	0	0	7,396	07/27/2043
81745E-AA-7	SEMT 138 A1 - CMO/RMBS		12/01/2018	Paydown		240,780	240,780	235,251	236,285	0	4,496	0	4,496	0	240,780	0	0	0	3,305	06/25/2043
81745J-AA-6	SEMT 1311 A1 - CMO/RMBS		12/01/2018	Paydown		370,952	370,952	353,042	351,508	0	19,444	0	19,444	0	370,952	0	0	0	5,315	09/25/2043
82323M-AA-7	SAIL 2018-1 CN - ABS		12/17/2018	Paydown		18,720	18,720	18,720	0	0	0	0	0	0	18,720	0	0	0	72	09/15/2065
82652C-AA-0	SRFC 141 A - ABS		09/20/2018	Paydown		13,920	13,920	13,919	13,919	0	1	0	1	0	13,920	0	0	0	186	03/20/2030
83405A-AA-2	SCLP 171 A - ABS		12/25/2018	VARIOUS		1,276,097	1,274,047	1,273,939	1,273,950	0	13	0	13	0	1,273,963	0	2,134	2,134	9,673	01/26/2026
83546D-AD-0	SONIC 161 A2 - ABS		12/20/2018	Paydown		121,547	121,547	121,547	121,547	0	0	0	0	0	121,547	0	0	0	545	05/21/2046
83751#-AA-1	CTL - S COVE DEV AHOLD/STOP (NJ)		12/01/2018	Paydown		461,326	461,326	481,209	471,873	0	(10,529)	0	(10,529)	0	461,326	0	0	0	18,877	07/01/2025
848601-AD-2	SPMF 141 A2 - ABS		12/01/2018	Paydown		45,517	45,517	49,825	47,626	0	(2,109)	0	(2,109)	0	45,517	0	0	0	1,079	07/20/2040
84860Y-AA-6	SPMF 142 A - ABS		12/01/2018	Paydown		115,002	115,003	128,502	122,495	0	(7,492)	0	(7,492)	0	115,003	0	0	0	2,708	03/20/2041
84861C-AA-3	SPMF 144 A1 - ABS		04/01/2018	Paydown		6,017	6,017	5,883	5,943	0	74	0	74	0	6,017	0	0	0	26	01/20/2045
86212V-AA-2	STR 161 A1 - ABS		12/20/2018	Paydown		36,900	36,900	36,881	36,883	0	18	0	18	0	36,900	0	0	0	676	10/22/2046
86213A-AA-7	STR 133 A1 - ABS		12/20/2018	Paydown		31,654	31,654	32,317	31,993	0	(339)	0	(339)	0	31,654	0	0	0	622	11/20/2043
86213B-AB-3	STR 141 A2 - ABS		12/20/2018	Paydown		10,000	10,000	10,501	10,351	0	(351)	0	(351)	0	10,000	0	0	0	229	04/20/2044
86213C-AB-1	STR 151 A2 - ABS		12/20/2018	Paydown		10,000	10,000	9,900	9,922	0	78	0	78	0	10,000	0	0	0	191	04/20/2045
86359B-G5-4	SASC 0418H A5 - CMO/RMBS		12/01/2018	Paydown		195,373	195,374	166,556	172,415	0	26,427	0	26,427	0	195,374	0	0	0	4,411	10/25/2034
86359B-P6-2	SASC 0421XS 25A - RMBS		12/01/2018	Paydown		771,609	771,609	720,008	742,662	0	34,222	0	34,222	0	771,609	0	0	0	24,142	12/25/2034
86359B-U2-5	SASC 0423XS 1A4 - RMBS		12/01/2018	Paydown		3,654	3,654	3,554	3,600	0	(11)	0	(11)	0	3,654	0	0	0	63	01/25/2035
86359D-FQ-5	SASC 0510 2A2 - CMO/RMBS		12/01/2018	Paydown		307,910	307,910	291,745	283,942	0	25,534	0	25,534	0	307,910	0	0	0	6,772	06/25/2035
863619-AB-8	SASC 070SI A2 - RMBS		10/01/2018	Paydown		306,277	306,277	252,679	304,171	0	2,106	0	2,106	0	306,277	0	0	0	1,272	06/25/2037
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		10/12/2018	BARCLAYS CAPITAL INC.		2,295,147	2,150,000	2,146,871	2,147,453	0	203	0	203	0	2,147,656	0	147,490	147,490	111,934	12/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87264J-AA-4	TMSQ 1415 A - CMBS		08/30/2018	UBS FINANCIAL SERVICES INC.		2,412,563	2,400,000	2,471,819	2,443,741	0	(652)	0	(652)	0	2,443,089	0	(30,527)	(30,527)	59,616	10/10/2036
87342R-AC-8	BELL 161 A23 - ABS		05/25/2018	Paydown		9,250	9,250	9,250	9,250	0	0	0	0	0	9,250	0	0	0	115	05/25/2046
87407P-AA-8	TAL 131 A - ABS	C	12/20/2018	Paydown		50,000	50,000	47,830	48,255	0	1,745	0	1,745	0	50,000	0	0	0	660	02/22/2038
87817*-AA-8	CTL -CYPRESS CREEK EDGE LLC TD FL		12/15/2018	Paydown		69,161	69,161	69,161	69,161	0	0	0	0	0	69,161	0	0	0	1,980	06/15/2036
88315F-AE-1	TMCL 172 A - ABS	C	12/20/2018	Paydown		13,820	13,820	13,455	0	0	365	0	365	0	13,820	0	0	0	20	06/20/2042
88390A-AN-0	WINDR 142 C2 - CDO		01/16/2018	Paydown		1,500,000	1,500,000	1,479,600	1,507,774	0	(7,774)	0	(7,774)	0	1,500,000	0	0	0	17,477	07/15/2026
88606W-AA-0	TBOLT 171 A - ABS	C	12/15/2018	Paydown		125,444	125,444	125,438	125,450	0	(6)	0	(6)	0	125,444	0	0	0	3,296	05/17/2032
887317-AH-8	TIME WARNER INC		12/03/2018	JP MORGAN SECURITIES LLC		7,166,600	7,000,000	7,435,820	7,384,264	0	(8,275)	0	(8,275)	0	7,375,989	0	(209,389)	(209,389)	593,056	07/15/2040
887317-AM-7	TIME WARNER INC		09/05/2018	STIFEL NICOLAUS & COMPANY INC.		988,470	1,000,000	1,147,400	1,132,486	0	(2,178)	0	(2,178)	0	1,130,309	0	(141,839)	(141,839)	48,076	10/15/2041
89352L-AG-5	TRANSCANADA PIPELINES LIMITED	C	11/19/2018	U.S. Bank		1,573,282	1,305,000	1,633,325	1,517,680	0	(12,019)	0	(12,019)	0	1,505,661	0	67,621	67,621	93,786	06/15/2029
89356B-AA-6	TRANSCANADA TRUST	C	12/12/2018	VARIOUS		1,734,000	1,800,000	1,916,820	1,913,076	0	(9,015)	0	(9,015)	0	1,904,061	0	(170,061)	(170,061)	81,344	05/20/2075
89356B-AB-4	TRANSCANADA TRUST		07/01/2018	VARIOUS		0	0	0	831,876	0	(1,929)	0	(1,929)	0	0	0	0	0	0	08/15/2076
89356B-AC-2	TRANSCANADA TRUST	C	08/01/2018	VARIOUS		0	0	0	1,503,475	0	(992)	0	(992)	0	0	0	0	0	0	03/15/2077
89656F-AC-0	TRL 131 A1 - ABS		09/01/2018	Paydown		40,863	40,863	40,776	40,800	0	63	0	63	0	40,863	0	0	0	550	07/15/2043
89675*-AN-7	TRITON CONTAINER INT 2010 A-1	C	04/30/2018	Paydown		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	0	04/30/2020
89675*-AP-2	TRITON CONTAINER INT 2010 A-2	C	04/30/2018	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	0	04/30/2022
89903@-AF-6	TUDOR INVESTMENT CORP		06/19/2018	Paydown		333,333	333,333	342,427	336,979	0	(3,645)	0	(3,645)	0	333,333	0	0	0	0	06/19/2019
90270R-AA-2	UBSBB 12C4 AS - CMBS		09/12/2018	JP MORGAN SECURITIES LLC		1,285,273	1,300,000	1,303,656	1,301,907	0	(394)	0	(394)	0	1,301,513	0	(16,240)	(16,240)	32,695	12/12/2045
907834-AC-9	ANADARKO PETROLEUM CORP		10/22/2018	DEUTSCHE BANK SECURITIES, INC.		10,022,130	9,000,000	8,626,686	8,630,564	0	15	0	15	0	8,630,579	0	1,391,551	1,391,551	661,875	11/01/2096
907834-AG-0	ANADARKO PETROLEUM CORP		10/16/2018	DEUTSCHE BANK SECURITIES, INC.		2,338,581	2,100,000	2,391,606	2,283,139	0	(10,395)	0	(10,395)	0	2,272,744	0	65,837	65,837	138,889	05/15/2028
92343V-DS-0	VERIZON COMMUNICATIONS INC		11/21/2018	JP MORGAN SECURITIES LLC		3,015,885	3,109,000	3,056,387	3,057,649	0	605	0	605	0	3,058,255	0	(42,369)	(42,369)	173,570	04/15/2049
92936U-AE-9	W. P. CAREY INC		07/24/2018	WELLS FARGO SECURITIES LLC		682,857	700,000	697,774	698,029	0	106	0	106	0	698,135	0	(15,278)	(15,278)	24,378	10/01/2026
92964*-AA-9	WY CAROLINA HOLDINGS LLC		12/24/2018	Maturity @ 100.00		4,500,000	4,500,000	4,325,522	4,479,350	0	20,650	0	20,650	0	4,500,000	0	0	0	253,800	12/23/2018
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS		01/03/2018	Paydown		40,027	39,695	40,008	33,843	0	5,854	0	5,854	0	39,695	0	332	332	0	06/29/2030
94978#-EA-1	WF BK EQUIP SER A-5 TDCC 06-A - ABS		01/03/2018	Paydown		87,965	100,413	100,413	92,295	0	8,117	0	8,117	0	100,413	0	(12,448)	(12,448)	0	01/27/2029
949797-AA-2	WFMBS 0715 A1 - CMO/RMBS		12/01/2018	Paydown		94,187	103,480	97,271	87,688	0	15,669	0	15,669	0	103,480	0	(9,293)	(9,293)	2,557	11/25/2037
94982V-AA-4	WFMBS 058 A1 - CMO/RMBS		12/01/2018	Paydown		134,458	134,458	128,113	125,450	0	10,407	0	10,407	0	134,458	0	0	0	3,395	10/25/2035
949837-AA-6	WFMBS 0710 1A1 - CMO/RMBS		12/01/2018	Paydown		152,369	173,323	164,397	149,760	0	23,503	0	23,503	0	173,323	0	(20,954)	(20,954)	4,019	07/25/2037
949837-AS-7	WFMBS 0710 117 - CMO/RMBS		12/01/2018	Paydown		39,781	45,252	40,783	36,324	0	9,987	0	9,987	0	45,252	0	(5,471)	(5,471)	1,049	07/25/2037
94983Q-AL-0	WFMBS 063 A11 - CMO/RMBS		12/01/2018	Paydown		256,113	256,113	244,001	242,449	0	14,862	0	14,862	0	256,113	0	0	0	6,455	03/25/2036
95058X-AB-4	WEN 151 A22 - ABS		12/15/2018	Paydown		54,300	54,300	54,156	54,202	0	98	0	98	0	54,300	0	0	0	833	06/15/2045
95058X-AC-2	WEN 151 A23 - ABS		12/15/2018	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	803	06/15/2045
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2018	Paydown		8,572	8,572	10,001	9,951	0	(1,379)	0	(1,379)	0	8,572	0	0	0	148	03/15/2057
96525Q-AG-1	WITEH 6R A3R - CDO		08/02/2018	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,818	02/03/2025
96950F-AF-1	WILLIAMS PARTNERS LP		08/17/2018	U.S. Bank		4,013,345	3,500,000	3,874,045	3,829,808	0	(4,885)	0	(4,885)	0	3,824,923	0	188,422	188,422	187,425	04/15/2040
98372P-AG-3	XLIT LTD	C	12/27/2018	VARIOUS		3,550,660	3,000,000	2,983,620	2,990,993	0	1,065	0	1,065	0	2,992,058	0	7,942	7,942	764,223	11/15/2024
98978V-AH-6	ZOETIS INC		07/25/2018	WELLS FARGO SECURITIES LLC		4,162,240	4,000,000	4,056,536	4,052,560	0	(678)	0	(678)	0	4,051,882	0	110,358	110,358	185,911	02/01/2043
9TERM5-GE-2	CLAST 2014		09/15/2018	VARIOUS		923,959	923,959	923,959	923,959	0	0	0	0	0	923,959	0	0	0	11,142	03/15/2029
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	12/20/2018	VARIOUS		738,957	739,210	739,210	798,867	0	0	0	0	0	739,210	0	(253)	(253)	10,607	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	12/20/2018	VARIOUS		245,499	245,499	245,499	0	0	0	0	0	0	245,499	0	0	0	4,381	05/31/2025
H9199B-YE-5	CREDIT SUISSE GROUP AG	D	08/01/2018	VARIOUS		1,640,325	1,600,000	1,748,780	1,737,822	0	(13,629)	0	(13,629)	0	1,724,192	0	(83,867)	(83,867)	98,404	12/31/2049
L4804#-AC-7	HOLCIM US FINANCE SARL & CIE SCS		08/31/2018	Maturity @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	248,400	08/30/2018
N2563P-BY-9	DEMETER INVESTMENTS BV	D	01/23/2018	SBILGB2L CITIGROUP GLOBAL LOND		1,071,250	1,000,000	1,094,500	1,091,273	0	(506)	0	(506)	0	1,090,767	0	(19,517)	(19,517)	25,000	08/15/2052
N4281@-BD-6	KONINKLIJKE VOPAK NV		01/05/2018	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	297,377	06/19/2022
N6704@-AE-9	OILTANKING FIN BV	C	10/22/2018	MERRILL LYNCH,PIERCE,FENNER & SMITH		3,374,490	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	374,490	374,490	272,650	08/31/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N67046-AG-4	OILTANKING FIN BV	C	10/22/2018	MERRILL LYNCH,PIERCE,FENNER & SMITH		2,369,880	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	369,880	369,880	189,467	08/31/2029
P7906#-AA-7	GOVT OF TRINIDAD & TOBAGO - ABS		10/01/2018	VARIOUS		743,641	756,135	756,135	771,020	0	(15,908)	0	(15,908)	0	755,151	0	(11,511)	(11,511)	49,543	01/01/2023
Q9194#-AJ-4	TRANSURBAN FINANCE COMPANY PTY LTD		11/19/2018	Maturity @ 100.00		4,671,838	4,671,838	4,671,838	4,671,838	0	0	0	0	0	4,671,838	0	0	0	280,868	11/14/2018
W94232-TS-9	SWEDBANK AB	D	10/08/2018	CITIGROUP GLBL MRKT LTD -LDN		594,250	600,000	638,100	634,919	0	(5,903)	0	(5,903)	0	629,016	0	(34,766)	(34,766)	38,233	12/16/2066
W9423X-4R-0	SWEDBANK AB	D	06/27/2018	Unknown		200,140	200,000	206,378	205,394	0	(1,155)	0	(1,155)	0	204,239	0	(4,099)	(4,099)	8,617	12/29/2049
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						387,255,085	376,778,375	379,710,846	391,735,270	0	1,029,368	0	1,029,368	0	379,820,359	0	6,881,428	6,881,428	17,588,556	XXX
026874-BS-5	AMERICAN INTERNATIONAL GROUP INC		02/02/2018	MORGAN STANLEY & CO. LLC		950,390	700,000	959,000	953,747	0	(1,228)	0	(1,228)	0	952,519	0	(2,129)	(2,129)	12,876	05/15/2068
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	07/02/2018	VARIOUS		1,869,260	1,800,000	2,019,350	2,011,567	0	(9,046)	0	(9,046)	0	2,002,520	0	(133,260)	(133,260)	59,663	12/29/2049
054536-AA-5	AXA FINANCIAL INC.	C	01/29/2018	CREDIT SUISSE SECURITIES		1,287,000	900,000	1,309,050	1,302,059	0	(1,958)	0	(1,958)	0	1,300,100	0	(13,100)	(13,100)	9,675	12/15/2030
055451-AX-6	BHP BILLITON LTD	C	12/06/2018	VARIOUS		2,906,940	2,700,000	3,134,290	3,117,666	0	(29,983)	0	(29,983)	0	3,087,683	0	(180,743)	(180,743)	153,844	10/19/2075
05565A-AN-3	BNP PARIBAS SA	C	07/26/2018	BANK OF NEW YORK		316,950	300,000	342,690	340,468	0	(3,049)	0	(3,049)	0	337,419	0	(20,469)	(20,469)	20,957	12/29/2049
060505-EH-3	BANK OF AMERICA CORP		12/11/2018	VARIOUS		1,544,000	1,550,000	1,707,665	1,700,298	0	(18,649)	0	(18,649)	0	1,681,650	0	(137,650)	(137,650)	123,021	12/29/2049
060505-EN-0	BANK OF AMERICA CORP		12/06/2018	MLPFS INC FIXED INCOME		2,268,600	2,280,000	2,504,463	2,495,720	0	(24,321)	0	(24,321)	0	2,471,399	0	(202,799)	(202,799)	171,146	12/29/2049
064159-KJ-4	BANK OF NOVA SCOTIA		06/01/2018	Adjustment		790,066	809,000	809,000	0	0	0	0	0	0	809,000	0	(18,934)	(18,934)	12,130	12/29/2049
084423-40-9	WR BERKLEY CORP		05/01/2018	VARIOUS		171,196	175,225	181,073	177,804	0	(2,232)	0	(2,232)	0	175,474	0	(4,278)	(4,278)	4,078	04/30/2053
15189T-AS-6	CENTERPOINT ENERGY INC		11/14/2018	DEUTSCHE BANK SECURITIES, INC.		252,500	250,000	250,000	0	0	0	0	0	0	250,000	0	2,500	2,500	3,573	12/31/2049
171232-AP-6	CHUBB INA HOLDINGS INC	C	01/01/2018	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(347)	03/29/2067
172967-KD-2	CITIGROUP INC		08/08/2018	GOLDMAN, SACHS & CO.		839,104	800,000	856,000	850,980	0	(10,332)	0	(10,332)	0	840,648	0	(1,544)	(1,544)	36,069	12/29/2049
172967-KM-2	CITIGROUP INC		12/12/2018	VARIOUS		3,504,556	3,350,000	3,759,015	3,745,816	0	(16,158)	0	(16,158)	0	3,729,658	0	(225,102)	(225,102)	169,794	12/29/2049
233331-85-9	DTE ENERGY CO		01/02/2018	J.P. MORGAN SECURITIES INC.		755,093	750,625	750,720	750,614	0	(8)	0	(8)	0	750,606	0	4,488	4,488	0	12/01/2077
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD	C	09/06/2018	MITSUBISHI UFJ SECURITIES		610,800	600,000	646,320	643,997	0	(3,948)	0	(3,948)	0	640,050	0	(29,250)	(29,250)	26,520	12/29/2049
29250N-47-7	ENBRIDGE INC		04/16/2018	WELLS FARGO SECURITIES LLC		293,651	289,375	289,375	0	0	0	0	0	0	289,375	0	4,276	4,276	0	04/15/2078
29250N-AN-5	ENBRIDGE INC		05/01/2018	VARIOUS		3,082,820	2,975,000	3,147,563	3,142,715	0	(1,461)	0	(1,461)	0	3,141,254	0	(58,434)	(58,434)	100,551	01/15/2077
29250N-AW-5	ENBRIDGE INC	C	12/06/2018	VARIOUS		1,333,748	1,425,000	1,425,000	0	0	0	0	0	0	1,425,000	0	(91,253)	(91,253)	34,505	03/01/2078
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2018	VARIOUS		796,725	800,000	802,000	669,651	0	(2)	0	(2)	0	801,977	0	(5,252)	(5,252)	15,847	08/16/2077
38148B-AD-0	GOLDMAN SACHS GROUP INC		02/27/2018	BARCLAYS CAPITAL INC FIXED INC		635,375	650,000	650,000	650,000	0	0	0	0	0	650,000	0	(14,625)	(14,625)	10,833	12/29/2049
404280-AR-0	HSBC HOLDINGS PLC	C	05/09/2018	Morgan Stanley		1,209,000	1,200,000	1,244,400	1,237,819	0	(6,590)	0	(6,590)	0	1,231,228	0	(22,228)	(22,228)	55,125	12/29/2049
404280-BC-2	HSBC HOLDINGS PLC	C	11/30/2018	BARCLAYS CAPITAL INC.		617,280	600,000	656,100	650,434	0	(12,928)	0	(12,928)	0	637,507	0	(20,227)	(20,227)	20,969	12/29/2049
40420I-AA-5	HSBC BANK USA	C	07/24/2018	BARCLAYS CAPITAL INC.		3,435,900	3,000,000	2,827,140	2,861,484	0	2,680	0	2,680	0	2,864,164	0	571,736	571,736	129,740	11/01/2034
40420I-AB-3	HSBC BANK USA	C	07/24/2018	BARCLAYS CAPITAL INC.		7,822,486	6,980,000	6,777,834	6,823,507	0	2,954	0	2,954	0	6,826,461	0	996,025	996,025	371,903	08/15/2035
45685E-AG-1	VOYA FINANCIAL INC		09/14/2018	KEYBANC CAPITAL MARKETS INC		504,375	500,000	532,500	532,172	0	(4,268)	0	(4,268)	0	527,904	0	(23,529)	(23,529)	23,777	05/15/2053
46656U-AB-0	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	05/23/2018	VARIOUS		941,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(58,600)	(58,600)	27,699	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO		10/30/2018	Call @ 100.00		465,000	465,000	473,138	0	0	(8,138)	0	(8,138)	0	465,000	0	0	0	25,219	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO		12/07/2018	CREDIT SUISSE SECURITIES (USA)		1,567,500	1,500,000	1,711,875	1,699,963	0	(27,761)	0	(27,761)	0	1,672,202	0	(104,702)	(104,702)	137,813	08/29/2049
48126H-AC-4	JPMORGAN CHASE & CO		12/06/2018	VARIOUS		2,788,090	2,800,000	3,084,900	3,072,554	0	(31,625)	0	(31,625)	0	3,040,929	0	(252,839)	(252,839)	195,505	12/29/2049
524901-60-0	LEGG MASON INC		09/01/2018	JEFFERIES LLC		531,555	550,000	546,370	542,728	0	26	0	26	0	542,755	0	(11,199)	(11,199)	11,581	09/15/2056
539439-AG-4	LLOYDS BANK PLC	C	12/10/2018	BARCLAYS CAPITAL INC.		570,120	600,000	667,440	664,028	0	(7,971)	0	(7,971)	0	656,057	0	(85,937)	(85,937)	43,125	12/29/2049
591560-AA-5	METLIFE CAPITAL TRUST IV		02/23/2018	VARIOUS		1,378,950	1,050,000	1,418,813	1,408,763	0	(1,886)	0	(1,886)	0	1,406,877	0	(27,927)	(27,927)	10,238	12/15/2067
59156R-BP-2	METLIFE INC		10/01/2018	VARIOUS		713,400	700,000	728,930	725,042	0	(5,655)	0	(5,655)	0	719,387	0	(5,987)	(5,987)	22,852	12/29/2049
59156R-BT-4	METLIFE INC		09/01/2018	Adjustment		819,813	800,000	800,000	0	0	0	0	0	0	800,000	0	19,813	19,813	5,785	12/31/2049
637432-NK-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/16/2018	Jefferies		631,500	600,000	645,000	643,243	0	(937)	0	(937)	0	642,306	0	(10,806)	(10,806)	13,125	04/20/2046
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/05/2018	Jefferies		764,190	762,000	762,000	762,000	0	0	0	0	0	762,000	0	2,190	2,190	6,451	12/01/2077
654579-AE-1	NIPPON LIFE INSURANCE CO	C	03/01/2018	Adjustment		1,444,000	1,400,000	1,480,600	0	0	0	0	0	0	1,477,392	0	(33,392)	(33,392)	31,151	01/20/2046
65473P-AC-9	NISOURCE INC		12/14/2018	BARCLAYS CAPITAL INC.		686,031	725,000	725,000	0	0	0	0	0	0	725,000	0	(38,969)	(38,969)	341	12/31/2049
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		12/07/2018	VARIOUS		1,730,030	1,650,000	1,875,225	1,856,885	0	(46,690)	0	(46,690)	0	1,810,195	0	(80,165)	(80,165)	140,250	12/29/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
744320-80-5	PRUDENTIAL FINANCIAL INC		11/06/2018	JEFFERIES LLC		28,990	29,950	29,726	0	0	0	0	0	0	29,727	0	(736)	(736)	0	08/15/2058
749770-AQ-6	RABOBANK NEDERLAND NV	C	12/21/2018	VARIOUS		2,452,392	2,316,000	2,538,915	0	0	(92,011)	0	(92,011)	0	2,446,904	0	5,487	5,487	179,647	12/29/2049
808513-AP-0	CHARLES SCHWAB CORP		12/06/2018	Merril Lynch Pierce Fenner Smith		1,200,250	1,250,000	1,285,000	1,283,754	0	(7,126)	0	(7,126)	0	1,276,628	0	(76,378)	(76,378)	73,711	12/29/2049
842587-40-4	SOUTHERN CO		08/17/2018	VARIOUS		1,278,529	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(21,471)	(21,471)	17,942	12/01/2077
86564C-AB-6	SUMITOMO LIFE INSURANCE CO	C	11/30/2018	VARIOUS		2,413,450	2,600,000	2,597,040	170	0	11	0	11	0	2,597,055	0	(183,605)	(183,605)	101,067	09/14/2077
89356B-AB-4	TRANSCANADA TRUST		07/01/2018	Adjustment		802,973	760,000	835,392	0	0	0	0	0	0	829,947	0	(26,974)	(26,974)	27,296	08/15/2076
89356B-AC-2	TRANSCANADA TRUST	C	08/01/2018	Adjustment		1,441,121	1,450,000	1,504,813	0	0	0	0	0	0	1,502,483	0	(61,362)	(61,362)	39,620	03/15/2077
92978A-AA-0	WACHOVIA CAPITAL TRUST III		02/09/2018	CITIGROUP GLOBAL MARKETS INC.		1,246,000	1,250,000	1,262,500	1,250,000	0	0	0	0	0	1,250,000	0	(4,000)	(4,000)	11,604	03/29/2049
949746-RG-8	WELLS FARGO & CO		12/04/2018	VARIOUS		2,318,123	2,300,000	2,499,700	2,490,494	0	(16,937)	0	(16,937)	0	2,473,557	0	(155,435)	(155,435)	94,580	12/29/2049
949746-RN-3	WELLS FARGO & CO		12/06/2018	DEUTSCHE BANK SECURITIES, INC.		1,191,240	1,200,000	1,334,090	1,328,547	0	(14,101)	0	(14,101)	0	1,314,446	0	(123,206)	(123,206)	69,521	12/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X		12/11/2018	Morgan Stanley		1,141,250	1,100,000	1,244,375	1,243,087	0	(4,473)	0	(4,473)	0	1,238,614	0	(97,364)	(97,364)	65,086	12/01/2086
F5616K-AC-8	LA MONDIALE SAM	D	03/09/2018	BNP PARIBAS, NEW YORK BRANCH		1,048,750	1,000,000	1,087,500	1,084,388	0	(1,470)	0	(1,470)	0	1,082,918	0	(34,168)	(34,168)	37,045	01/26/2047
G0809L-DY-2	BARCLAYS PLC	D	08/01/2018	Deutsche Bank London		207,000	200,000	219,200	217,628	0	(1,981)	0	(1,981)	0	215,647	0	(8,647)	(8,647)	9,013	12/29/2049
G2335P-EL-9	CLOVERIE PLC		01/12/2018	CALYON SECURITIES (USA) INC.		1,311,000	1,200,000	1,325,400	1,322,551	0	(518)	0	(518)	0	1,322,032	0	(11,032)	(11,032)	38,063	06/24/2046
G54404-AP-6	LEGAL & GENERAL GROUP PLC	D	02/07/2018	VARIOUS		3,096,600	2,960,000	3,142,470	3,137,012	0	(1,107)	0	(1,107)	0	3,135,905	0	(39,305)	(39,305)	54,116	03/21/2047
G705A0-AC-9	PHOENIX GROUP HOLDINGS	D	04/12/2018	Morgan Stanley		1,199,000	1,200,000	1,270,200	1,268,071	0	(1,475)	0	(1,475)	0	1,266,597	0	(67,597)	(67,597)	48,106	07/06/2027
G93882-S2-8	VODAFONE GROUP PLC	D	12/11/2018	Morgan Stanley		184,500	200,000	200,000	0	0	0	0	0	0	200,000	0	(15,500)	(15,500)	2,431	10/03/2078
H4209B-AD-0	UBS GROUP AG	D	12/07/2018	VARIOUS		1,650,040	1,600,000	1,757,840	1,751,974	0	(9,000)	0	(9,000)	0	1,742,974	0	(92,934)	(92,934)	101,444	12/29/2049
J7596P-AJ-8	SOFTBANK GROUP CORP	D	07/10/2018	VARIOUS		1,714,350	1,800,000	1,854,250	1,852,777	0	(1,004)	0	(1,004)	0	1,851,773	0	(137,423)	(137,423)	86,710	12/29/2049
J7596P-AK-5	SOFTBANK GROUP CORP	D	04/01/2018	GOLDUS33 GOLDMAN SACHS NY		646,625	700,000	705,810	705,470	0	(188)	0	(188)	0	705,282	0	(58,657)	(58,657)	28,525	12/29/2049
K22273-6J-8	DANSKE BANK A/S	D	09/19/2018	Merrill Lynch		1,376,250	1,500,000	1,621,380	1,616,333	0	(11,738)	0	(11,738)	0	1,604,595	0	(228,345)	(228,345)	90,089	12/29/2049
N0796C-AA-4	AT SECURITIES BV	D	12/04/2018	VARIOUS		1,372,500	1,500,000	1,492,250	1,492,344	0	31	0	31	0	1,492,375	0	(119,875)	(119,875)	94,182	06/21/2067
N4578E-BG-2	ING GROEP NV	D	12/03/2018	VARIOUS		1,533,698	1,500,000	1,632,150	1,622,068	0	(17,676)	0	(17,676)	0	1,604,392	0	(70,694)	(70,694)	91,743	12/31/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D	11/01/2018	VARIOUS		1,022,160	1,000,000	1,081,250	1,078,206	0	(3,278)	0	(3,278)	0	1,074,928	0	(52,768)	(52,768)	27,416	06/17/2046
Q7787G-AH-3	QBE INSURANCE GROUP LTD	D	06/15/2018	JP MORGAN SEC LONDON		910,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(90,000)	(90,000)	31,063	11/10/2057
R16582-YP-8	DNB BANK ASA	D	06/27/2018	Unknown		397,600	400,000	414,000	412,222	0	(2,574)	0	(2,574)	0	409,648	0	(12,048)	(12,048)	28,942	12/29/2049
W8T71M-KD-3	SKANDINAVISKA ENSKILDA BANKEN AB	D	10/18/2018	VARIOUS		2,000,300	2,000,000	2,079,950	2,070,008	0	(18,846)	0	(18,846)	0	2,051,162	0	(50,862)	(50,862)	90,275	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						88,014,084	85,302,175	90,815,037	76,560,825	0	(476,623)	0	(476,623)	0	90,163,282	0	(2,149,199)	(2,149,199)	3,776,617	XXX
9TERM5-GE-2	CLAST 2014		12/21/2018	Redemption @ 100.00		132,216	132,216	132,216	132,216	0	0	0	0	0	132,216	0	0	0	7,260	
8299999. Subtotal - Bonds - Bank Loans						132,216	132,216	132,216	132,216	0	0	0	0	0	132,216	0	0	0	7,260	XXX
8399997. Total - Bonds - Part 4						565,349,771	550,376,286	560,505,811	555,735,490	0	494,258	0	494,258	0	559,062,709	0	5,733,764	5,733,764	23,730,001	XXX
8399998. Total - Bonds - Part 5						58,922,840	57,900,195	59,142,989	0	0	(101,726)	0	(101,726)	0	59,041,264	0	(118,423)	(118,423)	1,333,606	XXX
8399999. Total - Bonds						624,272,612	608,276,481	619,648,800	555,735,490	0	392,532	0	392,532	0	618,103,973	0	5,615,341	5,615,341	25,063,607	XXX
037612-40-5	APOLLO GLOBAL MANAGEMENT LLC		12/06/2018	J.P. MORGAN SECURITIES LLC	1,800.000	40,847	0.00	46,827	46,827	0	0	0	0	0	46,827	0	(5,980)	(5,980)	2,152	
03939A-10-7	ARCH CAPITAL GROUP LTD	C	02/23/2018	Jefferies	23,719.000	575,984	0.00	596,770	596,770	0	0	0	0	0	596,770	0	(20,786)	(20,786)	12,029	
03939A-20-6	ARCH CAPITAL GROUP LTD	C	01/10/2018	VARIOUS	18,417.000	459,104	0.00	457,705	457,705	0	0	0	0	0	457,705	0	1,399	1,399	9,591	
05461T-30-5	AXIS CAPITAL HOLDINGS LTD	C	06/21/2018	JEFFERIES LLC	13,186.000	325,736	0.00	328,265	328,265	0	0	0	0	0	328,265	0	(2,530)	(2,530)	9,065	
054937-40-4	BB&T CORP		12/06/2018	VARIOUS	102,288.000	2,502,855	0.00	2,596,484	2,596,484	0	0	0	0	0	2,596,484	0	(93,629)	(93,629)	84,253	
060505-19-5	BANK OF AMERICA CORP		12/07/2018	VARIOUS	33,516.000	801,180	0.00	837,900	0	0	0	0	0	0	837,900	0	(36,721)	(36,721)	12,307	
060505-22-9	BANK OF AMERICA CORP		10/05/2018	VARIOUS	6,180.000	157,343	0.00	154,500	0	0	0	0	0	0	154,500	0	2,843	2,843	2,318	
060505-28-6	BANK OF AMERICA CORP		05/08/2018	VARIOUS	23,934.000	626,384	0.00	640,039	640,039	0	0	0	0	0	640,039	0	(13,655)	(13,655)	11,212	
14040H-84-0	CAPITAL ONE FINANCIAL CORP		12/06/2018	VARIOUS	22,100.000	546,284	0.00	584,755	584,755	0	0	0	0	0	584,755	0	(38,470)	(38,470)	33,038	
14309L-20-1	CARLYLE GROUP LP		07/25/2018	VARIOUS	25,000.000	600,784	0.00	625,000	625,000	0	0	0	0	0	625,000	0	(24,216)	(24,216)	18,359	
25150L-10-8	DEUTSCHE BANK CONTINGENT CAPITAL TRUST V	C	06/15/2018	VARIOUS	26,000.000	676,377	0.00	694,460	679,141	15,319	0	0	15,319	0	694,460	0	(18,083)	(18,083)	17,433	
25154A-10-8	DEUTSCHE BANK CONTINGENT CAPITAL TRUST I	C	02/20/2018	Call @ 25.00	24,000.000	600,000	0.00	624,165	614,040	10,125	0	0	10,125	0	624,165	0	(24,165)	(24,165)	11,400	
29359U-10-9	ENSTAR GROUP LTD	C	11/14/2018	JEFFERIES LLC	2,064.000	52,877	0.00	51,600	0	0	0	0	0	0	51,600	0	1,277	1,277	662	
33616C-60-5	FIRST REPUBLIC BANK		01/02/2018	Call @ 25.0	33,000.000	825,000	0.00	836,521	836,521	0	0	0	0	0	836,521	0	(11,521)	(11,521)	330	
33616C-88-6	FIRST REPUBLIC BANK		04/09/2018	VARIOUS	37,032.000	939,895	0.00	928,775	928,775	0	0	0	0	0	928,775	0	11,120	11,120	9,215	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
361860-20-8	GMAC CAPITAL TRUST I		03/12/2018	WELLS FARGO SECURITIES LLC	26,400.000	685,064	0.00	703,109	684,816	18,293	0	0	18,293	0	703,109	0	(18,044)	(18,044)	12,145	
369604-BQ-5	GENERAL ELECTRIC CO		11/29/2018	VARIOUS	3,750,000.000	3,185,545	0.00	3,997,029	3,997,029	0	0	0	0	0	3,997,029	0	(811,485)	(811,485)	93,750	
48251W-20-3	KKR & CO LP		12/17/2018	VARIOUS	38,479.000	976,389	0.00	1,045,123	1,045,123	0	0	0	0	0	1,045,123	0	(68,733)	(68,733)	55,787	
49446R-79-4	KIMCO REALTY CORP		10/18/2018	VARIOUS	28,850.000	711,367	0.00	721,785	349,455	0	0	0	0	0	721,785	0	(10,418)	(10,418)	31,518	
514666-AM-8	LAND O LAKES INC		05/08/2018	VARIOUS	1,725,000.000	1,927,434	0.00	1,886,628	1,886,628	0	0	0	0	0	1,886,628	0	40,806	40,806	31,266	
59156R-87-6	METLIFE INC		08/15/2018	JEFFERIES LLC	28,587.000	726,958	0.00	714,675	0	0	0	0	0	0	714,675	0	12,283	12,283	0	
61761J-40-6	MORGAN STANLEY		12/06/2018	VARIOUS	63,000.000	1,602,374	0.00	1,789,944	1,789,944	0	0	0	0	0	1,789,944	0	(187,569)	(187,569)	94,835	
61762V-60-6	MORGAN STANLEY		12/06/2018	VARIOUS	33,000.000	813,357	0.00	899,999	899,999	0	0	0	0	0	899,999	0	(86,642)	(86,642)	48,263	
637417-80-9	NATIONAL RETAIL PROPERTIES INC		04/16/2018	VARIOUS	9,197.000	232,048	0.00	235,696	235,696	0	0	0	0	0	235,696	0	(3,648)	(3,648)	3,276	
693475-83-2	PNC FINANCIAL SERVICES GROUP INC		01/22/2018	Jefferies	39,314.000	982,374	0.00	1,009,128	1,009,128	0	0	0	0	0	1,009,128	0	(26,754)	(26,754)	0	
69360J-59-4	PS BUSINESS PARKS INC		01/19/2018	J.P. MORGAN SECURITIES INC.	25,027.000	616,065	0.00	621,333	621,333	0	0	0	0	0	621,333	0	(5,267)	(5,267)	0	
69360J-66-9	PS BUSINESS PARKS INC		02/07/2018	VARIOUS	59,014.000	1,510,750	0.00	1,495,988	1,495,988	0	0	0	0	0	1,495,988	0	14,762	14,762	0	
74460W-80-0	PUBLIC STORAGE		06/18/2018	VARIOUS	47,301.000	1,163,306	0.00	1,194,665	1,194,665	0	0	0	0	0	1,194,665	0	(31,359)	(31,359)	25,062	
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C	09/13/2018	JEFFERIES LLC	14,682.000	367,431	0.00	366,163	0	0	0	0	0	0	366,163	0	1,268	1,268	4,280	
78409B-20-7	SCE TRUST III		07/20/2018	VARIOUS	32,622.000	893,029	0.00	889,392	889,392	0	0	0	0	0	889,392	0	3,638	3,638	22,656	
78409W-20-1	SCE V 5.45 FXD FLTG RATE PRF		01/12/2018	VARIOUS	2,581.000	68,263	0.00	67,885	0	0	0	0	0	0	67,885	0	378	378	0	
78410V-20-0	SCE TRUST VI		08/06/2018	VARIOUS	7,900.000	183,510	0.00	183,989	183,989	0	0	0	0	0	183,989	0	(479)	(479)	1,942	
808513-40-2	CHARLES SCHWAB CORP		07/05/2018	JEFFERIES LLC	616.000	16,418	0.00	15,809	0	0	0	0	0	0	15,809	0	610	610	462	
857477-60-8	STATE STREET CORP		03/05/2018	Jefferies	4,283.000	116,250	0.00	121,161	121,161	0	0	0	0	0	121,161	0	(4,911)	(4,911)	1,579	
87161C-60-0	SYNOVUS FINANCIAL CORP		09/06/2018	JEFFERIES LLC	15,000.000	391,163	0.00	375,000	0	0	0	0	0	0	375,000	0	16,163	16,163	0	
872275-30-0	TCF FINANCIAL CORP		12/31/2018	VARIOUS	37,500.000	865,917	0.00	937,500	937,500	0	0	0	0	0	937,500	0	(71,583)	(71,583)	44,327	
91915W-30-0	VALIDUS HOLDINGS LTD		10/02/2018	WELLS FARGO SECURITIES LLC	24,636.000	642,745	0.00	623,718	623,718	0	0	0	0	0	623,718	0	19,027	19,027	26,792	
919794-30-5	VALLEY NATIONAL BANCORP		12/06/2018	J.P. MORGAN SECURITIES LLC	23,964.000	558,591	0.00	607,844	607,844	0	0	0	0	0	607,844	0	(49,253)	(49,253)	32,951	
929042-85-1	VORNADO REALTY TRUST		08/21/2018	VARIOUS	12,000.000	302,693	0.00	303,743	303,743	0	0	0	0	0	303,743	0	(1,050)	(1,050)	12,825	
94988U-65-6	WELLS FARGO & CO		12/12/2018	VARIOUS	71,000.000	1,714,320	0.00	1,833,503	1,833,503	0	0	0	0	0	1,833,503	0	(119,183)	(119,183)	78,275	
94988U-71-4	WELLS FARGO & CO		12/07/2018	J.P. MORGAN SECURITIES LLC	23,000.000	560,134	0.00	597,830	597,830	0	0	0	0	0	597,830	0	(37,696)	(37,696)	32,775	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						31,544,148	XXX	33,242,404	30,242,805	43,736	0	0	43,736	0	33,242,404	0	(1,698,256)	(1,698,256)	888,130	XXX
8999997. Total - Preferred Stocks - Part 4						31,544,148	XXX	33,242,404	30,242,805	43,736	0	0	43,736	0	33,242,404	0	(1,698,256)	(1,698,256)	888,130	XXX
8999998. Total - Preferred Stocks - Part 5						12,370,427	XXX	12,802,482	0	0	0	0	0	0	12,802,482	0	(432,055)	(432,055)	226,920	XXX
8999999. Total - Preferred Stocks						43,914,575	XXX	46,044,886	30,242,805	43,736	0	0	43,736	0	46,044,886	0	(2,130,311)	(2,130,311)	1,115,050	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						43,914,575	XXX	46,044,886	30,242,805	43,736	0	0	43,736	0	46,044,886	0	(2,130,311)	(2,130,311)	1,115,050	XXX
9999999 - Totals						668,187,187	XXX	665,693,686	585,978,295	43,736	392,532	0	436,269	0	664,148,859	0	3,485,030	3,485,030	26,178,657	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132XC-R4-9	FH G67707 - RMBS		02/01/2018	RBC CAPITAL MARKETS, LLC	04/03/2018	VARIOUS	6,966,887	7,088,263	7,016,562	7,085,474	0	(2,789)	0	(2,789)	0	0	(68,912)	(68,912)	43,859	0
92818M-C7-3	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/24/2018	Unknown	08/31/2018	NATIONAL FINANCIAL SERVICES CO	1,060,000	1,060,000	1,120,091	1,060,000	0	0	0	0	0	0	60,091	60,091	21,140	19,265
92818M-D8-0	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/24/2018	Unknown	08/30/2018	PERSHING LLC	2,940,000	2,940,000	3,101,288	2,940,000	0	0	0	0	0	0	161,288	161,288	58,161	53,432
3199999. Subtotal - Bonds - U.S. Special Revenues							10,966,887	11,088,263	11,237,942	11,085,474	0	(2,789)	0	(2,789)	0	0	152,468	152,468	123,159	72,697
05959L-AG-8	BANCO DO BRASIL SA (GRAND CAYMAN BRANCH)	C	04/12/2018	CITIGROUP GLOBAL MARKETS INC.	04/16/2018	VARIOUS	650,000	650,000	651,075	650,000	0	0	0	0	0	0	1,075	1,075	0	0
126650-CX-6	CVS HEALTH CORP		03/06/2018	MLPFS INC FIXED INCOME	03/07/2018	VARIOUS	654,000	644,805	649,497	644,805	0	0	0	0	0	0	4,692	4,692	0	0
319439-AA-3	FIRST CHARTER CORP		07/27/2018	Not Provided	08/16/2018	PERSHING LLC	1,812,653	1,717,312	1,758,273	1,717,515	0	203	0	203	0	0	40,758	40,758	13,395	9,539
369604-BF-9	GENERAL ELECTRIC CO		11/05/2018	VARIOUS	12/13/2018	MLPFS INC FIXED INCOME	910,000	739,722	721,739	740,125	0	403	0	403	0	0	(18,386)	(18,386)	7,090	2,813
369622-41-0	GENERAL ELECTRIC CAPITAL CORP		01/18/2018	Jefferies	01/25/2018	Jefferies	214,025	197,193	203,705	194,889	0	(2,305)	0	(2,305)	0	0	8,816	8,816	2,608	0
40437T-AA-3	HLM 157R ER - CDO	C	08/22/2018	NOMURA SECURITIES INTL., FIXED I	11/09/2018	GOLDMAN, SACHS & CO.	889,000	882,333	884,555	882,525	0	192	0	192	0	0	2,030	2,030	16,435	1,625
410867-AB-1	HANOVER INSURANCE GROUP INC		07/27/2018	Not Provided	08/08/2018	SANDLER O'NEILL & PARTNERS, LP	3,498,058	4,022,767	4,162,689	4,021,672	0	(1,095)	0	(1,095)	0	0	141,017	141,017	139,556	132,378
67077M-AQ-1	NUTRIEN LTD	C	04/10/2018	Not Provided	12/13/2018	Cantor Fitzergald & Co.	3,000,000	3,571,371	3,283,140	3,561,471	0	(9,900)	0	(9,900)	0	0	(278,331)	(278,331)	169,458	43,385
74043A-AE-1	PRETSL 23 A2 - CDO		10/04/2018	VARIOUS	10/17/2018	VARIOUS	617,371	556,423	558,062	558,461	0	2,038	0	2,038	0	0	(399)	(399)	3,320	2,399
743862-AA-2	UNUM GROUP		07/27/2018	Not Provided	08/06/2018	US Bank	2,900,245	3,407,788	3,447,666	3,407,036	0	(751)	0	(751)	0	0	40,630	40,630	83,523	79,434
84129Y-AA-3	SOUTHCOAST CAP TR III		07/27/2018	Not Provided	09/06/2018	SANDLER O'NEILL & PARTNERS, LP	1,812,653	1,659,411	1,694,831	1,660,073	0	662	0	662	0	0	34,757	34,757	13,525	6,183
91915W-AA-0	VALIDUS HLDGS LTD		09/01/2018	US Bank	12/17/2018	Call @ 100.00	10,900,000	10,952,826	10,900,000	10,900,000	0	(52,826)	0	(52,826)	0	0	0	0	296,169	0
92325R-AA-3	VENTR 32 E - CDO		10/23/2018	GOLDMAN, SACHS & CO.	10/23/2018	MORGAN STANLEY DW INC/ALGO/SOFT	1,838,000	1,772,751	1,773,670	1,772,751	0	0	0	0	0	0	919	919	40,854	40,854
92913D-AC-8	VOYA 153 D2 - CDO		08/22/2018	NOMURA SECURITIES INTL., FIXED I	11/20/2018	Paydown	1,185,000	1,189,266	1,185,000	1,185,000	0	(4,266)	0	(4,266)	0	0	0	0	30,643	8,983
J7596P-AL-3	SOFTBANK GROUP CORP	D	03/15/2018	MERRILL LYNCH INTERNATIONAL LONDON	04/03/2018	Deutsche Bank London	325,000	307,125	317,850	307,231	0	106	0	106	0	0	10,619	10,619	686	0
J7596P-BA-6	SOFTBANK GROUP CORP	D	04/17/2018	Deutsche Bank London	06/19/2018	Unknown	600,000	600,000	602,100	600,000	0	0	0	0	0	0	2,100	2,100	6,227	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							31,806,005	32,871,092	32,793,852	32,803,555	0	(67,537)	0	(67,537)	0	0	(9,702)	(9,702)	823,490	327,594
000000-00-0	ASAHI MUTUAL LIFE INSURANCE CO	D	08/29/2018	CITIGROUP GLBL MRKT LTD -LDN	09/20/2018	HSBC London	200,000	200,000	199,100	200,000	0	0	0	0	0	0	(900)	(900)	686	0
007924-AJ-2	AEGON NV	C	04/04/2018	JP MORGAN SECURITIES LLC	05/25/2018	VARIOUS	800,000	800,000	777,770	800,000	0	0	0	0	0	0	(22,230)	(22,230)	4,767	0
05565A-GF-4	BNP PARIBAS SA	C	08/08/2018	BNP SECURITIES	08/17/2018	VARIOUS	600,000	600,000	597,250	600,000	0	0	0	0	0	0	(2,750)	(2,750)	233	0
225401-AK-4	CREDIT SUISSE GROUP AG	C	09/05/2018	CREDIT SUISSE SECURITIES (USA)	09/14/2018	VARIOUS	800,000	800,000	805,900	800,000	0	0	0	0	0	0	5,900	5,900	644	0
233331-86-7	DTE ENERGY CO		02/23/2018	VARIOUS	12/06/2018	JEFFERIES LLC	298,525	310,231	295,817	305,614	0	(4,617)	0	(4,617)	0	0	(9,797)	(9,797)	17,663	0
293791-AV-1	ENTERPRISE PRODUCTS OPERATING LP		01/30/2018	J.P. MORGAN SECURITIES INC.	08/24/2018	Call @ 100.00	148,000	148,592	148,000	148,000	0	(592)	0	(592)	0	0	0	0	4,872	0
404280-AS-8	HSBC HOLDINGS PLC	C	01/31/2018	VARIOUS	12/10/2018	RBC CAPITAL MARKETS, LLC	800,000	854,300	743,040	847,259	0	(7,041)	0	(7,041)	0	0	(104,219)	(104,219)	63,042	19,019
404280-BN-8	HSBC HOLDINGS PLC	C	05/04/2018	VARIOUS	06/26/2018	CITIGROUP GLOBAL MARKETS INC.	1,800,000	1,812,450	1,773,900	1,812,041	0	(409)	0	(409)	0	0	(38,141)	(38,141)	29,687	5,312
404280-BP-3	HSBC HOLDINGS PLC	C	03/19/2018	JP MORGAN CHASE BANK/HSBCSI	05/04/2018	VARIOUS	800,000	800,000	811,070	800,000	0	0	0	0	0	0	11,070	11,070	5,525	0
744320-80-5	PRUDENTIAL FINANCIAL INC		08/06/2018	GOLDMAN SACHS & CO	11/06/2018	JEFFERIES LLC	568,125	562,217	554,900	562,226	0	10	0	10	0	0	(7,326)	(7,326)	0	0
744320-AL-6	PRUDENTIAL FINANCIAL INC		04/09/2018	VARIOUS	08/06/2018	U.S. Bank	1,100,000	1,173,750	1,173,700	1,167,699	0	(6,051)	0	(6,051)	0	0	6,001	6,001	25,670	2,122
83367T-BU-2	SOCIETE GENERALE SA	C	04/04/2018	FTN Financial	12/03/2018	SG AMERICAS SECURITIES, LLC	800,000	800,000	683,760	800,000	0	0	0	0	0	0	(116,240)	(116,240)	35,850	0
853254-AT-7	STANDARD CHARTERED PLC	C	09/01/2018	BARCLAYS CAPITAL INC FIXED INC	10/11/2018	BANK OF NEW YORK	600,000	614,940	596,250	610,247	0	(4,693)	0	(4,693)	0	0	(13,997)	(13,997)	40,408	14,083
857477-AQ-6	STATE STREET CORP		02/06/2018	DEUTSCHE BANK SECURITIES INC.	08/08/2018	WELLS FARGO SECURITIES LLC	500,000	520,600	517,300	516,761	0	(3,839)	0	(3,839)	0	0	539	539	23,698	10,427
902973-AY-2	U.S. BANCORP		06/07/2018	RBC CAPITAL MARKETS	08/15/2018	KEYBANC CAPITAL MARKETS INC	850,000	872,313	876,053	870,830	0	(1,483)	0	(1,483)	0	0	5,223	5,223	25,653	17,667
92933A-AA-4	WSFS FINANCIAL CORP		07/27/2018	Not Provided	08/17/2018	SANDLER O'NEILL & PARTNERS, LP	1,812,653	1,635,005	1,726,552	1,635,583	0	578	0	578	0	0	90,969	90,969	16,601	12,502
K22274-H9-6	DANSKE BANK A/S	D	06/20/2018	BNP Paribas	09/25/2018	Merrill Lynch	600,000	600,000	573,140	600,000	0	0	0	0	0	0	(26,860)	(26,860)	10,500	0
N0796C-AA-4	AT SECURITIES BV	D	01/05/2018	Deutsche Bank London	12/04/2018	Morgan Stanley	250,000	255,938	219,375	255,147	0	(791)	0	(791)	0	0	(35,772)	(35,772)	19,141	7,264
N9353H-AB-7	VIVAT NV	D	02/22/2018	VARIOUS	05/29/2018	VARIOUS	1,600,000	1,619,100	1,618,150	1,617,872	0	(1,228)	0	(1,228)	0	0	278	278	51,424	21,215

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
W8T71M-KD-3	SKANDINAVISKA ENSKILDA BANKEN AB	D	02/08/2018	SOCIETE GENERALE - LONDON	10/22/2018	CITIGROUP GLBL MRKT LTD - LDN	200,000	204,200	200,020	202,956	0	(1,244)	0	(1,244)	0	0	(2,936)	(2,936)	10,893	2,843
4899999. Subtotal - Bonds - Hybrid Securities							15,127,303	15,183,634	14,891,046	15,152,235	0	(31,399)	0	(31,399)	0	0	(261,188)	(261,188)	386,957	112,454
8399998. Total - Bonds							57,900,195	59,142,989	58,922,840	59,041,264	0	(101,726)	0	(101,726)	0	0	(118,423)	(118,423)	1,333,606	512,745
020002-12-7	ALLSTATE CORP		06/06/2018	VARIOUS	08/17/2018	JEFFERIES LLC	59,262.000	1,491,612	1,524,354	1,491,612	0	0	0	0	0	0	32,742	32,742	19,706	0
020002-85-3	ALLSTATE CORP		02/09/2018	VARIOUS	08/07/2018	JEFFERIES LLC	20,018.000	515,215	526,543	515,215	0	0	0	0	0	0	11,328	11,328	15,639	0
025932-60-9	AMERICAN FINANCIAL GROUP INC		06/21/2018	JEFFERIES LLC	07/31/2018	JEFFERIES LLC	5,344.000	138,874	137,155	138,874	0	0	0	0	0	0	(1,719)	(1,719)	233	0
25150L-10-8	DEUTSCHE BANK CONTINGENT CAPITAL TRUST V	C	05/30/2018	VARIOUS	06/22/2018	VARIOUS	40,400.000	1,040,827	1,040,918	1,040,827	0	0	0	0	0	0	91	91	15,094	0
29278N-40-0	ENERGY TRANSFER PARTNERS LP		08/02/2018	VARIOUS	12/11/2018	VARIOUS	49,750.000	1,282,724	1,133,279	1,282,724	0	0	0	0	0	0	(149,445)	(149,445)	29,504	0
336158-80-3	FIRST REPUBLIC BANK		06/07/2018	VARIOUS	09/06/2018	JEFFERIES LLC	25,200.000	630,314	627,414	630,314	0	0	0	0	0	0	(2,901)	(2,901)	0	0
33616C-83-7	FRST RPBC BK DS REP NON CUM PERP PRF		06/06/2018	JEFFERIES LLC	08/06/2018	JEFFERIES LLC	100.000	2,536	2,488	2,536	0	0	0	0	0	0	(47)	(47)	34	0
369604-BQ-5	GENERAL ELECTRIC CO		02/02/2018	VARIOUS	11/29/2018	U.S. Bank	1,880,000.000	1,906,101	1,554,917	1,906,101	0	0	0	0	0	0	(351,184)	(351,184)	47,000	0
38145G-30-8	GOLDMAN SACHS GROUP INC		01/05/2018	VARIOUS	03/12/2018	Jefferies	22,000.000	581,919	585,301	581,919	0	0	0	0	0	0	3,381	3,381	7,563	0
759351-70-3	REINSURANCE GROUP OF AMERICA INC		02/01/2018	VARIOUS	07/12/2018	VARIOUS	10,934.000	299,060	304,402	299,060	0	0	0	0	0	0	5,342	5,342	5,242	0
78407R-20-4	SCE TRUST II		03/13/2018	VARIOUS	05/14/2018	VARIOUS	33,850.000	772,712	784,828	772,712	0	0	0	0	0	0	12,116	12,116	10,681	0
808513-40-2	CHARLES SCHWAB CORP		01/12/2018	VARIOUS	07/05/2018	VARIOUS	24,000.000	636,458	638,824	636,458	0	0	0	0	0	0	2,365	2,365	18,000	0
902973-75-9	U.S. BANCORP		08/08/2018	VARIOUS	10/19/2018	VARIOUS	46,175.000	1,154,425	1,118,628	1,154,425	0	0	0	0	0	0	(35,797)	(35,797)	10,758	0
902973-83-3	U.S. BANCORP		02/20/2018	VARIOUS	06/08/2018	VARIOUS	38,739.000	1,070,646	1,089,134	1,070,646	0	0	0	0	0	0	18,488	18,488	10,863	0
91915W-20-1	VALIDUS HOLDINGS LTD		01/22/2018	Jefferies	10/30/2018	Call @ 26.00	25,000.000	642,100	650,000	642,100	0	0	0	0	0	0	7,900	7,900	27,539	0
91915W-30-0	VALIDUS HOLDINGS LTD		06/28/2018	VARIOUS	10/02/2018	WELLS FARGO SECURITIES LLC	25,000.000	636,959	652,242	636,959	0	0	0	0	0	0	15,283	15,283	9,063	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								12,802,482	12,370,427	12,802,482	0	0	0	0	0	0	(432,055)	(432,055)	226,920	0
8999998. Total - Preferred Stocks								12,802,482	12,370,427	12,802,482	0	0	0	0	0	0	(432,055)	(432,055)	226,920	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								12,802,482	12,370,427	12,802,482	0	0	0	0	0	0	(432,055)	(432,055)	226,920	0
9999999 - Totals								71,945,471	71,293,267	71,843,745	0	(101,726)	0	(101,726)	0	0	(550,478)	(550,478)	1,560,526	512,745

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P INDEX OPTIONS OTM (01/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	01/26/2018	01/14/2019	1,700	8,735,619	2959.06 / 2850.1669	0	128,491	0	16,346		16,346	(112,145)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (02/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/05/2018	02/11/2019	1,000	2,870,592	2870.592	0	32,107	0	0		0	(32,107)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (03/19)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	03/21/2018	03/11/2019	1,200	3,449,580	2874.65	0	33,519	0	0		0	(33,519)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (03/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/13/2018	03/29/2019	1,800	4,972,594	2762.552	0	90,367	0	1,145		1,145	(89,223)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (04/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/09/2018	04/25/2019	2,300	6,463,000	2810.0	0	82,340	0	533		533	(81,808)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (05/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/04/2018	05/21/2019	2,700	7,713,212	2856.745	0	90,482	0	867		867	(89,615)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (06/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	06/21/2018	06/11/2019	2,200	6,351,946	2887.248	0	61,100	0	995		995	(60,105)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (06/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/10/2018	06/26/2019	1,500	4,379,344	2919.5628	0	42,327	0	527		527	(41,800)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (07/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/26/2018	07/12/2019	2,300	6,689,265	2908.376	0	108,986	0	2,757		2,757	(106,229)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (07/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I7OUK5573	08/07/2018	07/30/2019	2,000	5,945,576	2972.788	0	61,171	0	1,406		1,406	(59,765)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (08/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I7OUK5573	08/22/2018	08/14/2019	2,000	5,952,586	2976.2928	0	66,394	0	1,849		1,849	(64,545)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (08/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/31/2018	08/23/2019	1,500	4,535,076	3023.38384	0	53,968	0	793		793	(53,175)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (09/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/12/2018	09/04/2019	2,000	6,037,840	3018.92	0	64,134	0	1,911		1,911	(62,223)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (09/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	09/27/2018	09/18/2019	2,000	6,061,120	3030.56	0	71,102	0	2,262		2,262	(68,840)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (09/19)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/03/2018	09/27/2019	1,600	4,868,049	3042.5304	0	60,383	0	1,667		1,667	(58,715)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (10/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	10/17/2018	10/10/2019	1,400	4,129,539	2949.6705	0	55,454	0	5,820		5,820	(49,634)	0	0	0	0		
S&P 500 Index Options OTM (09/15)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	10/31/2018	10/23/2019	1,600	5,056,000	3160.0	0	91,114	0	18,184		18,184	(72,931)	0	0	0	0		
S&P 500 INDEX OPTIONS (11/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I7OUK5573	11/28/2018	11/20/2019	1,500	4,259,718	2839.8123	0	100,011	0	24,744		24,744	(75,267)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (12/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/10/2018	12/04/2019	1,500	4,312,665	2875.11	0	44,709	0	18,727		18,727	(25,983)	0	0	0	0		
0019999999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										0	1,338,159	0	100,531	XXX	100,531	(1,237,628)	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective										0	1,338,159	0	100,531	XXX	100,531	(1,237,628)	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										0	1,338,159	0	100,531	XXX	100,531	(1,237,628)	0	0	0	0	XXX	XXX
0379999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Total Purchased Options										0	1,338,159	0	100,531	XXX	100,531	(1,237,628)	0	0	0	0	XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0779999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Subtotal - Hedging Effective										0	1,338,159	0	100,531	XXX	100,531	(1,237,628)	0	0	0	0	XXX	XXX
1409999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999999 - Totals										0	1,338,159	0	100,531	XXX	100,531	(1,237,628)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX OPTIONS OTM (01/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/11/2017	01/08/2018	01/05/2018	Exercise	1,500	3,553,500	2369.0	38,820	0	165,351	0	38,820		(117,208)	0	0	126,531	0	0	
S&P 500 INDEX OPTIONS OTM (01/18)	Equity Index Product	Exhibit 5	Equity Index	OTC IYDOJBGJWY9T8XKCSX06	01/24/2017	01/17/2018	01/16/2018	Exercise	1,400	3,353,000	2395.0	21,154	0	132,365	0	21,154		(96,084)	0	0	111,211	0	0	
S&P 500 INDEX OPTIONS OTM (01/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/08/2017	01/30/2018	01/29/2018	Exercise	1,100	2,667,500	2425.0	13,992	0	93,291	0	13,992		(65,567)	0	0	79,299	0	0	
S&P 500 INDEX OPTIONS OTM (02/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/22/2017	02/14/2018	02/13/2018	Exercise	1,300	3,213,600	2472.0	26,585	0	59,461	0	26,585		(17,967)	0	0	32,876	0	0	
S&P 500 INDEX OPTIONS OTM (02/18)	Equity Index Product	Exhibit 5	Equity Index	OTC IYDOJBGJWY9T8XKCSX06	03/08/2017	02/28/2018	02/27/2018	Exercise	1,500	3,771,000	2514.0	22,470	0	42,504	0	22,470		7,124	0	0	20,034	0	0	
S&P 500 INDEX OPTIONS OTM (03/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/30/2017	03/16/2018	03/15/2018	Exercise	1,818	4,545,000	2500.0	22,543	0	101,523	0	22,543		(44,389)	0	0	78,980	0	0	
S&P 500 INDEX OPTIONS OTM 04/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	04/13/2017	04/04/2018	04/03/2018	Exercise	1,300	3,226,600	2482.0	18,421	0	109,857	0	18,421		(77,493)	0	0	91,436	0	0	
S&P 500 INDEX OPTIONS OTM (04/18)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	05/01/2017	04/18/2018	04/17/2018	Exercise	1,362	3,375,036	2478.0	32,783	0	144,607	0	32,783		(78,030)	0	0	111,824	0	0	
S&P 500 INDEX OPTIONS OTM (05/18)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	05/11/2017	05/02/2018	05/01/2018	Exercise	1,418	3,554,926	2507.0	24,248	0	100,504	0	24,248		(76,624)	0	0	76,257	0	0	
S&P 500 INDEX OPTIONS OTM (05/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	05/19/2017	05/18/2018	05/17/2018	Exercise	1,600	3,985,600	2491.0	34,496	0	195,376	0	34,496		(116,061)	0	0	160,880	0	0	
S&P 500 INDEX OPTIONS OTM (05/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	06/02/2017	05/30/2018	05/29/2018	Exercise	2,000	5,030,000	2515.0	54,620	0	189,278	0	54,620		(105,730)	0	0	134,658	0	0	
S&P 500 INDEX OPTIONS OTM (06/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/13/2017	06/11/2018	06/08/2018	Exercise	1,600	4,059,200	2537.0	36,656	0	137,877	0	36,656		(67,632)	0	0	101,221	0	0	
S&P 500 INDEX OPTIONS OTM (06/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/23/2017	06/20/2018	06/19/2018	Exercise	1,400	3,550,400	2536.0	30,436	0	140,673	0	30,436		(72,421)	0	0	110,237	0	0	
S&P 500 INDEX OPTIONS OTM (06/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/05/2017	06/29/2018	06/28/2018	Exercise	1,300	3,291,600	2532.0	30,056	0	132,262	0	30,056		(78,159)	0	0	102,206	0	0	
S&P 500 INDEX OPTIONS OTM (07/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/19/2017	07/18/2018	07/17/2018	Exercise	2,000	5,084,000	2542.0	56,980	0	258,155	0	56,980		(113,539)	0	0	201,175	0	0	
S&P 500 INDEX OPTIONS OTM (07/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/26/2017	07/25/2018	07/24/2018	Exercise	1,000	2,567,000	2567.0	22,450	0	89,775	0	22,450		(44,089)	0	0	67,325	0	0	
S&P 500 INDEX OPTIONS OTM (08/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/02/2017	08/01/2018	07/31/2018	Exercise	1,200	3,084,000	2570.0	22,200	0	111,277	0	22,200		(63,695)	0	0	89,077	0	0	
S&P 500 INDEX OPTIONS OTM (08/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	08/09/2017	08/08/2018	08/07/2018	Exercise	1,000	2,578,000	2578.0	19,500	0	88,438	0	19,500		(49,508)	0	0	68,938	0	0	
S&P 500 INDEX OPTIONS OTM (08/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/23/2017	08/17/2018	08/16/2018	Exercise	1,300	3,307,200	2544.0	29,484	0	210,048	0	29,484		(103,392)	0	0	180,564	0	0	
S&P 500 INDEX OPTIONS OTM (08/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	08/30/2017	08/29/2018	08/28/2018	Exercise	1,300	3,312,400	2548.0	32,019	0	199,695	0	32,019		(105,877)	0	0	167,676	0	0	
S&P 500 INDEX OPTIONS OTM (09/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	09/13/2017	09/07/2018	09/06/2018	Exercise	1,200	3,096,000	2580.0	34,056	0	150,598	0	34,056		(67,757)	0	0	116,542	0	0	
S&P 500 INDEX OPTIONS OTM (09/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/20/2017	09/17/2018	09/14/2018	Exercise	1,000	2,608,570	2608.5696	22,073	0	129,386	0	22,073		(45,463)	0	0	107,314	0	0	
S&P 500 INDEX OPTIONS OTM (09/15)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	09/27/2017	09/26/2018	09/25/2018	Exercise	1,800	4,708,800	2616.0	34,254	0	223,766	0	34,254		(83,083)	0	0	189,512	0	0	
S&P 500 INDEX OPTIONS OTM (10/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/11/2017	10/09/2018	10/08/2018	Exercise	2,500	6,607,500	2643.0	62,450	0	241,100	0	62,450		(79,035)	0	0	178,650	0	0	
S&P 500 INDEX OPTIONS OTM (10/18)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	10/27/2017	10/26/2018	11/01/2018	Expiration	0	3,225,600	2688.0	21,288	(21,288)	0	0	0		(24,723)	0	0	0	0	0	
S&P 500 INDEX OPTIONS OTM (10/18)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	10/27/2017	10/26/2018	11/01/2018	Sale	1,200	0	2688.0	0	21,288	72,606	0	21,288		0	0	0	51,318	0	0	
S&P 500 INDEX OPTIONS OTM (11/18)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I70UK5573	11/10/2017	11/06/2018	11/05/2018	Exercise	1,200	3,234,000	2695.0	24,612	0	62,521	0	24,612		(21,131)	0	0	37,909	0	0	
S&P 500 INDEX OPTIONS OTM (11/18)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	11/29/2017	11/20/2018	11/19/2018	Exercise	2,300	6,251,360	2717.98245	60,400	0	87,538	0	60,400		(23,725)	0	0	27,138	0	0	
S&P 500 INDEX OPTIONS OTM (12/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/20/2017	12/13/2018	12/13/2018	Expiration	1,200	3,336,000	2780.0	31,668	0	0	0	31,668		4,518	0	0	(31,668)	0	0	
S&P 500 INDEX OPTIONS OTM (12/18)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	01/03/2018	12/26/2018	12/26/2018	Expiration	1,300	3,640,000	2800.0	0	34,008	0	0	34,008		0	0	0	(34,008)	0	0	
0019999999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants												880,713	34,008	3,669,833	0	914,721	XXX	(1,826,741)	0	0	2,755,111	0	0	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective												880,713	34,008	3,669,833	0	914,721	XXX	(1,826,741)	0	0	2,755,111	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999999. Total Purchased Options - Call Options and Warrants												880,713	34,008	3,669,833	0	914,721	XXX	(1,826,741)	0	0	2,755,111	0	0	XXX
0379999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0409999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Total Purchased Options												880,713	34,008	3,669,833	0	914,721	XXX	(1,826,741)	0	0	2,755,111	0	0	XXX
0499999999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0909999999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Subtotal - Hedging Effective												880,713	34,008	3,669,833	0	914,721	XXX	(1,826,741)	0	0	2,755,111	0	0	XXX
1409999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1419999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999999 - Totals												880,713	34,008	3,669,833	0	914,721	XXX	(1,826,741)	0	0	2,755,111	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0
Barclays G5GSEF7VJP5I7OUK5573	Y	N	0	27,999	0	27,999	27,999	0	27,999	0	0
Credit Suisse E58DKGMJYYYJLNBC3868	Y	N	0	44,149	0	44,149	44,149	0	44,149	0	0
Sun Trust IYDOJBGJWY9T8XKCSX06	Y	N	0	18,184	0	18,184	18,184	0	18,184	0	0
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	N	0	10,199	0	10,199	10,199	0	10,199	0	0
0299999999. Total NAIC 1 Designation			0	100,531	0	100,531	100,531	0	100,531	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	100,531	0	100,531	100,531	0	100,531	0	0
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				100,531	0						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Chicago, IL		0.000	0	0	860,672	XXX
Bank of New York Mellon	New York, NY		0.000	10,253	0	90,955	XXX
Federal Home Loan Bank	Indianapolis, IN		0.000	8,166	0	959,330	XXX
JP Morgan Chase	New York, NY		0.000	0	0	3,985,284	XXX
The Northern Trust Company	Chicago, IL		0.000	31,818	0	4,422,735	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	3,548,422	XXX
US Bank	Philadelphia, PA		0.000	7,078	0	541,274	XXX
Wells Fargo Bank	Philadelphia, PA		0.000	41,830	0	18,170,797	XXX
First Bank Virgin Islands	St. Thomas, Virgin Islands	SD	0.000	0	0	3,675	XXX
Bancorp South	Jackson, MS	SD	0.000	0	0	2,250	XXX
Regions Bank-4086	Little Rock, AR	SD	0.000	0	0	6,875	XXX
Central Bank	Jeffeson City, MD	SD	0.000	0	0	77,746	XXX
Bank of Guam	Hagatna, Guam	SD	0.000	0	0	123,568	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	99,145	0	32,793,583	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	99,145	0	32,793,583	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	99,145	0	32,793,583	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(1,283,189)	4. April	3,377,947	7. July	2,881,337	10. October	9,743,637
2. February	1,606,098	5. May	3,045,851	8. August	7,127,456	11. November	5,096,880
3. March	2,568,405	6. June	1,630,143	9. September	3,572,522	12. December	5,484,520

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/28/2018	0.000	01/03/2019	1,999,761	0	478
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,999,761	0	478
0599999. Total - U.S. Government Bonds						1,999,761	0	478
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN BANKS		12/31/2018	0.000	01/02/2019	17,498,944	0	3,418
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						17,498,944	0	3,418
3199999. Total - U.S. Special Revenues Bonds						17,498,944	0	3,418
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						19,498,705	0	3,895
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						19,498,705	0	3,895
	BNY CASH RESERVE FUND	C	12/28/2018	2.400		6,239,105	0	4,889
	DREYFUS CASH MGT;INST	SD	02/26/2016	2.540		100,010	191	1,650
8499999. Subtotal - Sweep Accounts						6,339,115	191	6,539
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/04/2018	2.150		87	0	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2018	2.230		21,399,762	59,556	145
94975H-29-6	WELLS FRGO TREASURY PLUS CL I MMF	SD	12/31/2018	2.250		7,646	14	97
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						21,407,496	59,570	242
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/27/2018	2.520		4,803	6,755	0
665278-70-1	NORTHERN INST:US GS SHS		12/24/2018	2.230		3,535,690	6,250	24,292
665278-70-1	NORTHERN INST:US GS SHS	SD	12/24/2018	2.230		1,559,433	2,842	16,088
94975P-40-5	WELLS FRGO GOVERNMENT CL I MMF	SD	06/21/2016	2.240		110,000	202	1,743
8699999. Subtotal - All Other Money Market Mutual Funds						5,209,926	16,048	42,123
8899999 - Total Cash Equivalents						52,455,242	75,809	52,798

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	0	Life Insurance	116,649	114,800	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	Life Insurance	1,357,293	1,368,076	0	0
11. Georgia GA	0	Life Insurance	92,215	92,699	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN	0	Life Insurance, 2008 Permitted Insurance Practice Requirement. Life Insurance	11,310,365	11,418,020	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME	0	Life Insurance	212,992	211,549	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS	0	Life Insurance	2,303,137	2,269,780	0	0
26. Missouri MO	B	Life Insurance	304,708	301,855	0	0
27. Montana MT	0	Life Insurance	404,006	396,652	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	0	Life Insurance	438,880	440,493	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	0	Life Insurance	843,896	838,968	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN	0	Life Insurance	212,021	210,150	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	0	Life Insurance	620,130	612,990	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	C	Life Insurance	50,047	50,047	0	0
54. Puerto Rico PR	B	Life Insurance	161,223	161,223	0	0
55. U.S. Virgin Islands VI	0	Life Insurance	501,759	496,331	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	180,748,147	191,581,201
59. Subtotal	XXX	XXX	18,929,320	18,983,633	180,748,147	191,581,201
DETAILS OF WRITE-INS						
5801. FHLB Stock	S		0	0	18,948,300	18,948,300
5802. Discretionary trust supporting assumed reinsurance business (SHIP)	0		0	0	152,993,882	163,826,936
5803. Discretionary trust supporting assumed reinsurance business (REN)	0		0	0	8,805,965	8,805,965
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	180,748,147	191,581,201

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