LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
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

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

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

Statutory Home Office 12805 E New Market St STE 100, 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
Xiumei Song #, Valuation Actuary		

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
24 day of February 2020

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

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)	2,069,469,082	0	2,069,469,082	2,325,753,185
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	107,424,375	0	107,424,375	92,282,541
	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	126,095,844	0	126,095,844	25,231,035
	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 ($ 29,391,158 , Schedule E - Part 1), cash equivalents ($ 30,013,632 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	59,404,792	0	59,404,792	85,248,825
6.	Contract loans (including $ 0 premium notes)	108,529,502	209,678	108,319,824	121,929,814
7.	Derivatives (Schedule DB)	2,261,220	0	2,261,220	100,531
8.	Other invested assets (Schedule BA)	120,239,454	0	120,239,454	52,241,819
9.	Receivables for securities	1,362,518	0	1,362,518	1,311,514
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)	2,613,735,087	209,678	2,613,525,409	2,723,047,564
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	26,560,262	0	26,560,262	27,159,304
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,164,025	46,262	2,117,763	2,290,020
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	10,005,525	0	10,005,525	11,403,280
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,767,155	2,962,402	4,804,753	6,506,768
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	734,808	0	734,808	1,683,181
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	1,642,053
18.2	Net deferred tax asset	105,817,032	84,644,588	21,172,444	20,976,528
19.	Guaranty funds receivable or on deposit	162,309	0	162,309	200,157
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	33,185	3,421	29,764	18,322
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)	2,766,979,388	87,866,351	2,679,113,037	2,794,927,177
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	2,766,979,388	87,866,351	2,679,113,037	2,794,927,177
	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 $ 2,033,380,312 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 8,169,686 Modco Reserve)	2,033,380,313	2,145,280,187
2.	Aggregate reserve for accident and health contracts (including $ 105,038,208 Modco Reserve)	105,038,211	111,222,264
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	73,100,038	79,325,532
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	67,579,633	64,498,801
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	10,650,519	11,227,433
5.	Policyholders' dividends/refunds to members $ 4,993 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	4,993	13,103
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	408,636	454,104
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	67	29
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 $ 601,231 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	872,045	916,806
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	128,506	19,377
	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 $ 777 assumed and $ 7,560,615 ceded	7,561,392	9,065,652
	9.4 Interest maintenance reserve (IMR, Line 6)	103,028,276	105,112,533
10.	Commissions to agents due or accrued-life and annuity contracts $ 5,727 accident and health $ 0 and deposit-type contract funds $ 0	5,727	2,475
11.	Commissions and expense allowances payable on reinsurance assumed	69,065	57,508
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	22,787,729	16,378,773
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. 6)	899,619	440,469
15.1	Current federal and foreign income taxes, including $ (3,674,390) on realized capital gains (losses)	1,519,383	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,056,082	1,123,693
17.	Amounts withheld or retained by reporting entity as agent or trustee	(60,577)	(94,785)
18.	Amounts held for agents' account, including $ 41,633 agents' credit balances	1,663,387	1,250,728
19.	Remittances and items not allocated	6,106,947	16,268,123
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)	32,069,275	25,091,707
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	114,014	266,065
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	631,515	853,619
	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	4,492,830	250,000
	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	44,266,079	44,504,222
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,517,373,704	2,633,528,418
27.	From Separate Accounts Statement	0	0
28.	Total liabilities (Lines 26 and 27)	2,517,373,704	2,633,528,418
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)	27,668,740	27,328,177
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)	157,561,115	157,220,552
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	161,739,337	161,398,774
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,679,113,041	2,794,927,192
	DETAILS OF WRITE-INS		
2501.	Unclaimed Funds	15,705,103	18,444,532
2502.	Contingency Reserves	28,443,933	25,941,784
2503.	Accounts Payable	117,043	117,906
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	44,266,079	44,504,222
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)	95,241,921	100,778,608
2.	Considerations for supplementary contracts with life contingencies	374,226	538,114
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	140,494,111	141,816,009
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	15,415,716	17,673,484
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)	4,750,787	4,735,679
7.	Reserve adjustments on reinsurance ceded	(13,810,357)	(11,802,554)
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	140	120
	8.3 Aggregate write-ins for miscellaneous income	9,565	254,117
9.	Total (Lines 1 to 8.3)	242,476,109	253,993,577
10.	Death benefits	212,148,039	209,916,669
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,090,407	1,135,813
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	7,003,429	8,433,228
13.	Disability benefits and benefits under accident and health contracts	(575,106)	242,977
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,695	5,381
15.	Surrender benefits and withdrawals for life contracts	66,986,202	71,716,615
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,143,462	374,687
18.	Payments on supplementary contracts with life contingencies	2,180,256	1,944,203
19.	Increase in aggregate reserves for life and accident and health contracts	(118,083,920)	(107,544,080)
20.	Totals (Lines 10 to 19)	173,899,464	186,225,493
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	6,562,532	4,415,573
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	263,568	316,835
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	25,181,633	19,161,729
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,459,477	3,691,189
25.	Increase in loading on deferred and uncollected premiums	803,132	246,251
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	2,522,134	(108,616)
28.	Totals (Lines 20 to 27)	212,691,940	213,948,454
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	29,784,169	40,045,123
30.	Dividends to policyholders and refunds to members	357,909	754,733
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	29,426,260	39,290,390
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,162,966)	(478,146)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	30,589,226	39,768,536
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 130,585 (excluding taxes of $ 3,543,805 transferred to the IMR)	(385,411)	804,361
35.	Net income (Line 33 plus Line 34)	30,203,815	40,572,897
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	161,398,764	113,827,516
37.	Net income (Line 35)	30,203,815	40,572,897
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 368,301	1,385,515	(350,260)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	(2,996,613)	(5,374,259)
41.	Change in nonadmitted assets	3,573,370	11,088,906
42.	Change in liability for reinsurance in unauthorized and certified companies	152,051	42,579
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(6,977,567)	1,591,385
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	0
	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	(25,000,000)	0
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)	340,571	47,571,247
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	161,739,334	161,398,764
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous Income	9,565	254,117
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)	9,565	254,117
2701.	Change in contingency reserves	2,502,148	(173,241)
2702.	Miscellaneous write-in	2,113	0
2703.	Fines and Penalties	18,186	65,050
2798.	Summary of remaining write-ins for Line 27 from overflow page	(313)	(425)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	2,522,134	(108,616)
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	96,346,771	103,682,586
2.	Net investment income	140,405,249	147,223,936
3.	Miscellaneous income	5,708,865	4,447,675
4.	Total (Lines 1 through 3)	242,460,885	255,354,197
5.	Benefit and loss related payments	302,923,594	323,509,567
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	31,030,731	21,417,683
8.	Dividends paid to policyholders	411,487	872,732
9.	Federal and foreign income taxes paid (recovered) net of $ (2,193,199) tax on capital gains (losses)	(650,012)	10,629,826
10.	Total (Lines 5 through 9)	333,715,800	356,429,808
11.	Net cash from operations (Line 4 minus Line 10)	(91,254,915)	(101,075,611)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	580,778,102	623,719,313
	12.2 Stocks	40,437,280	43,914,575
	12.3 Mortgage loans	4,256,134	8,146,648
	12.4 Real estate	0	0
	12.5 Other invested assets	7,120,752	23,277,028
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	4,242,830	5,417,631
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	636,835,098	704,475,196
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	307,620,466	517,060,164
	13.2 Stocks	55,273,233	72,764,680
	13.3 Mortgage loans	105,108,850	0
	13.4 Real estate	0	0
	13.5 Other invested assets	73,353,198	26,767,278
	13.6 Miscellaneous applications	2,211,693	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	543,567,439	616,592,123
14.	Net increase (decrease) in contract loans and premium notes	(13,546,548)	(16,878,909)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	106,814,207	104,761,982
	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	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,225,494)	(10,553,160)
	16.5 Dividends to stockholders	25,000,000	0
	16.6 Other cash provided (applied)	(10,177,835)	6,303,168
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(41,403,329)	(4,249,992)
	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)	(25,844,037)	(563,621)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	85,248,825	85,812,446
	19.2 End of year (Line 18 plus Line 19.1)	59,404,787	85,248,825

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	95,241,921	94,750,636	250,740	293,696	0	(53,151)	0	0	0
2.	Considerations for supplementary contracts with life contingencies	374,226	XXX	XXX	374,226	0	XXX	XXX	0	XXX
3.	Net investment income	140,494,109	123,204,168	1,069,314	9,042,547	759,020	6,419,060	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	15,415,716	13,452,018	112,665	1,031,204	86,690	733,140	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	4,750,786	704,332	0	28,220	0	4,018,234	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(13,810,357)	(696,789)	0	0	0	(13,113,568)	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	140	0	0	140	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	9,565	9,590	25	(50)	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	242,476,106	231,423,955	1,432,744	10,769,983	845,709	(1,996,285)	0	0	0
10.	Death benefits	212,148,039	210,729,902	1,418,137	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,090,407	1,001,025	89,382	0	0	XXX	XXX	0	0
12.	Annuity benefits	7,003,428	XXX	XXX	5,602,406	1,401,022	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	(575,106)	0	1,809	0	0	(576,915)	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,695	6,656	0	39	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	66,986,202	61,217,850	1,165,154	4,603,198	0	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,143,462	1,451,509	459	1,149,484	542,010	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	2,180,256	0	0	2,180,256	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(118,083,920)	(102,697,621)	(2,541,808)	(5,593,741)	(1,066,698)	(6,184,053)	XXX	0	0
20.	Totals (Lines 10 to 19)	173,899,463	171,709,321	133,133	7,941,643	876,334	(6,760,968)	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,562,531	2,648,242	6,788	304,677	0	3,602,824	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	263,568	234,000	0	3,716	0	25,852	XXX	0	0
23.	General insurance expenses and fraternal expenses	25,181,634	22,872,794	322,402	708,979	135,300	1,142,160	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,459,476	3,071,111	63,931	140,693	26,830	156,911	0	0	0
25.	Increase in loading on deferred and uncollected premiums	803,132	802,164	968	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	XXX	0	0
27.	Aggregate write-ins for deductions	2,522,133	2,519,353	38	2,464	29	249	0	0	0
28.	Totals (Lines 20 to 27)	212,691,937	203,856,985	527,260	9,102,172	1,038,492	(1,832,972)	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	29,784,169	27,566,969	905,484	1,667,811	(192,782)	(163,313)	0	0	0
30.	Dividends to policyholders and refunds to members	357,909	357,909	0	0	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	29,426,260	27,209,060	905,484	1,667,811	(192,782)	(163,313)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,162,966)	(1,662,531)	190,152	350,240	(40,484)	(343)	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	30,589,226	28,871,591	715,332	1,317,571	(152,298)	(162,970)	0	0	0
34.	Policies/certificates in force end of year	255,050	241,123	467	12,913	547	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous Income	9,565	9,590	25	(50)	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
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	9,565	9,590	25	(50)	0	0	0	0	0
2701.	Reserve adjustment on reinsurance assumed	(313)	(313)	0	0	0	0	0	0	0
2702.	Fines and penalties	18,185	17,518	38	351	29	249	0	0	0
2703.	Miscellaneous write-in	2,113	0	0	2,113	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,502,148	2,502,148	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,522,133	2,519,353	38	2,464	29	249	0	0	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	94,750,636	0	1,069,725	11,196,923	20,765,527	49,948,561	11,769,900	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	123,204,168	0	15,466,759	1,761,560	8,697,648	90,456,496	4,690,355	0	0	0	2,131,350	0
4.	Amortization of Interest Maintenance Reserve (IMR)	13,452,018	0	1,733,098	155,562	938,255	9,889,251	503,448	0	0	0	232,405	0
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	704,332	0	589,047	49,267	0	66,018	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(696,789)	0	(696,789)	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with 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	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	9,590	0	7,287	475	152	1,525	151	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	231,423,955	0	18,169,127	13,163,788	30,401,582	150,361,850	16,963,853	0	0	0	2,363,755	0
10.	Death benefits	210,729,902	0	6,617,302	23,106,413	18,248,624	143,784,168	18,973,395	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,001,025	0	(10,450)	81,506	46,306	858,816	24,847	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	16,795	213,869	(67,090)	(130,112)	(33,462)	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,656	0	6,656	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	61,217,850	0	2,820,128	4,472,237	6,427,691	44,895,289	2,602,506	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	1,451,509	0	392,158	215,853	20	817,890	461	0	0	0	25,127	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(102,697,621)	0	(12,496,855)	(1,817,571)	(6,941,746)	(79,213,881)	(2,227,567)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	171,709,321	0	(2,654,266)	26,272,306	17,713,804	111,012,170	19,340,180	0	0	0	25,127	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,648,242	0	966,615	(3,065,930)	590,437	3,841,031	316,089	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	234,000	0	234,000	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	22,872,794	0	11,436,838	154,124	908,549	9,660,728	487,508	0	0	0	225,047	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,071,111	0	820,855	29,871	180,163	1,898,925	96,672	0	0	0	44,626	0
25.	Increase in loading on deferred and uncollected premiums	802,164	0	23,595	778,569	0	0	0	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	2,519,353	0	13,218	53	319	2,505,513	171	0	0	0	79	0
28.	Totals (Lines 20 to 27)	203,856,985	0	10,840,855	24,168,993	19,393,273	128,918,366	20,240,620	0	0	0	294,879	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	27,566,970	0	7,328,273	(11,005,206)	11,008,309	21,443,484	(3,276,767)	0	0	0	2,068,876	0
30.	Dividends to policyholders and refunds to members	357,909	0	143,022	258,634	(3,622)	(38,181)	(1,944)	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	27,209,061	0	7,185,251	(11,263,840)	11,011,932	21,481,664	(3,274,823)	0	0	0	2,068,876	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,662,531)	0	(439,034)	688,244	(672,852)	(1,312,575)	200,099	0	0	0	(126,413)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	28,871,591	0	7,624,285	(11,952,084)	11,684,784	22,794,239	(3,474,922)	0	0	0	2,195,289	0
34.	Policies/certificates in force end of year	241,123	0	16,922	11,464	9,161	196,391	4,916	0	0	0	2,269	0
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous Income	9,590	0	7,287	475	152	1,525	151	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)	9,590	0	7,287	475	152	1,525	151	0	0	0	0	0
2701.	Reserve adjustment on reinsurance assumed	(313)	0	(313)	0	0	0	0	0	0	0	0	0
2702.	Fines and penalties	17,518	0	13,531	53	319	3,365	171	0	0	0	79	0
2703.	Miscellaneous write-in	0	0	0	0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,502,148	0	0	0	0	2,502,148	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,519,353	0	13,218	53	319	2,505,513	171	0	0	0	79	0

(a) Include premium amounts for preneed plans included in Line 1 0

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	250,740	(555)	246,028	5,267	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,069,314	915,762	10,789	142,763	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	112,665	109,245	1,232	2,188	0	0	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	25	0	0	25	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	1,432,744	1,024,452	258,049	150,243	0	0	0	0	0
10.	Death benefits	1,418,137	39	217,000	1,201,098	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	89,382	1,000	0	88,382	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	1,809	0	1,809	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	1,165,154	(40,739)	(769)	1,206,662	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	459	0	7	452	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(2,541,808)	(2,045,441)	(18,878)	(477,489)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	133,133	(2,085,141)	199,169	2,019,105	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,788	(2,896)	9,024	660	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	322,402	312,614	3,526	6,262	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	63,931	61,990	699	1,242	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	968	968	0	0	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
27.	Aggregate write-ins for deductions	38	37	0	1	0	0	0	0	0
28.	Totals (Lines 20 to 27)	527,261	(1,712,427)	212,419	2,027,269	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	905,484	2,736,879	45,630	(1,877,026)	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	905,484	2,736,879	45,630	(1,877,026)	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	190,152	574,745	9,582	(394,175)	0	0	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	715,332	2,162,135	36,048	(1,482,850)	0	0	0	0	0
34.	Policies/certificates in force end of year	467	453	5	9	0	0	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous Income	25	0	0	25	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
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	25	0	0	25	0	0	0	0	0
2701.	Reserve adjustment on reinsurance assumed	0	0	0	0	0	0	0	0	0
2702.	Fines and penalties	38	37	0	1	0	0	0	0	0
2703.	Miscellaneous write-in	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
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	38	37	0	1	0	0	0	0	0

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

(b) Include premium amounts for preneed plans included in Line 1 0

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	293,696	250,848	1,395	0	0	26,781	14,672
2.	Considerations for supplementary contracts with life contingencies	374,226	XXX	XXX	XXX	XXX	374,226	XXX
3.	Net investment income	9,042,547	5,269,110	31,009	0	0	595,201	3,147,228
4.	Amortization of Interest Maintenance Reserve (IMR)	1,031,204	600,228	3,542	0	0	67,980	359,454
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	28,220	24,103	134	0	0	2,573	1,410
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	140	0	0	0	0	0	140
	8.3 Aggregate write-ins for miscellaneous income	(50)	(50)	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	10,769,983	6,144,239	36,079	0	0	1,066,761	3,522,904
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	5,602,406	4,785,054	26,614	0	0	510,856	279,882
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	39	0	0	0	0	0	39
15.	Surrender benefits and withdrawals for life contracts	4,603,198	3,931,623	21,868	0	0	419,743	229,964
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,149,484	(22,524)	0	0	0	(138,639)	1,310,647
18.	Payments on supplementary contracts with life contingencies	2,180,256	0	0	0	0	2,180,256	0
19.	Increase in aggregate reserves for life and accident and health contracts	(5,593,741)	(4,778,649)	(55,312)	0	0	(321,067)	(438,713)
20.	Totals (Lines 10 to 19)	7,941,643	3,915,504	(6,830)	0	0	2,651,150	1,381,819
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	304,677	260,227	1,447	0	0	27,782	15,221
22.	Commissions and expense allowances on reinsurance assumed	3,716	3,174	18	0	0	339	186
23.	General insurance expenses	708,979	412,980	2,437	0	0	46,773	246,789
24.	Insurance taxes, licenses and fees, excluding federal income taxes	140,693	81,893	483	0	0	9,275	49,043
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	2,464	2,009	11	0	0	216	228
28.	Totals (Lines 20 to 27)	9,102,172	4,675,786	(2,434)	0	0	2,735,534	1,693,285
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,667,811	1,468,453	38,513	0	0	(1,668,774)	1,829,619
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,667,811	1,468,453	38,513	0	0	(1,668,774)	1,829,619
32.	Federal income taxes incurred (excluding tax on capital gains)	350,240	308,375	8,088	0	0	(350,442)	384,220
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,317,571	1,160,077	30,426	0	0	(1,318,331)	1,445,399
34.	Policies/certificates in force end of year	12,913	5,102	30	0	0	1,238	6,543
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	(50)	(50)	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
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(50)	(50)	0	0	0	0	0
2701.	Reserve adjustment on reinsurance assumed	0	0	0	0	0	0	0
2702.	Fines and penalties	351	204	1	0	0	23	122
2703.	Miscellaneous write-in	2,113	1,805	10	0	0	193	106
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,464	2,009	11	0	0	216	228

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	759,020	19,388	0	0	0	739,580	51
4.	Amortization of Interest Maintenance Reserve (IMR)	86,690	2,214	0	0	0	84,470	6
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	845,709	21,603	0	0	0	824,050	57
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	1,401,022	0	0	0	0	1,400,925	97
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	542,010	542,010	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,066,698)	0	0	0	0	(1,066,657)	(42)
20.	Totals (Lines 10 to 19)	876,334	542,010	0	0	0	334,268	55
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	135,300	3,456	0	0	0	131,834	9
24.	Insurance taxes, licenses and fees, excluding federal income taxes	26,830	685	0	0	0	26,142	2
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	29	1	0	0	0	29	0
28.	Totals (Lines 20 to 27)	1,038,492	546,152	0	0	0	492,274	66
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(192,783)	(524,550)	0	0	0	331,776	(9)
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(192,783)	(524,550)	0	0	0	331,776	(9)
32.	Federal income taxes incurred (excluding tax on capital gains)	(40,484)	(110,155)	0	0	0	69,673	(2)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(152,298)	(414,394)	0	0	0	262,103	(7)
34.	Policies/certificates in force end of year	547	14	0	0	0	533	0
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	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
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0
2701.	Reserve adjustment on reinsurance assumed	0	0	0	0	0	0	0
2702.	Fines and penalties	29	1	0	0	0	29	0
2703.	Miscellaneous write-in	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
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	29	1	0	0	0	29	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	(53,151)	0	(4)	(298)	0	0	0	0	0	0	(1,388)	0	(51,462)
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,419,060	0	444	35,963	0	0	0	0	0	0	167,629	0	6,215,025
4.	Amortization of Interest Maintenance Reserve (IMR)	733,140	0	51	4,107	0	0	0	0	0	0	19,145	0	709,836
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	4,018,234	0	278	22,512	0	0	0	0	0	0	104,933	0	3,890,511
7.	Reserve adjustments on reinsurance ceded	(13,113,568)	0	(906)	(73,469)	0	0	0	0	0	0	(342,450)	0	(12,696,742)
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	(1,996,285)	0	(138)	(11,184)	0	0	0	0	0	0	(52,131)	0	(1,932,831)
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	(576,915)	0	(40)	(3,232)	0	0	0	0	0	0	(15,066)	0	(558,577)
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	1	0	0	0	0	0	0	0	0	0	(1)
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(6,184,053)	0	(625)	(163,856)	0	0	0	0	0	0	(594,819)	0	(5,424,753)
20.	Totals (Lines 10 to 19)	(6,760,968)	0	(664)	(167,089)	0	0	0	0	0	0	(609,884)	0	(5,983,331)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,602,824	0	249	20,185	0	0	0	0	0	0	94,085	0	3,488,305
22.	Commissions and expense allowances on reinsurance assumed	25,852	0	2	145	0	0	0	0	0	0	675	0	25,030
23.	General insurance expenses	1,142,160	0	79	6,396	0	0	0	0	0	0	30,389	0	1,105,297
24.	Insurance taxes, licenses and fees, excluding federal income taxes	156,911	0	11	879	0	0	0	0	0	0	4,098	0	151,923
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	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	0
27.	Aggregate write-ins for deductions	249	0	0	1	0	0	0	0	0	0	7	0	242
28.	Totals (Lines 20 to 27)	(1,832,972)	0	(323)	(139,483)	0	0	0	0	0	0	(480,632)	0	(1,212,534)
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(163,313)	0	185	128,299	0	0	0	0	0	0	428,500	0	(720,298)
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(163,313)	0	185	128,299	0	0	0	0	0	0	428,500	0	(720,298)
32.	Federal income taxes incurred (excluding tax on capital gains)	(343)	0	0	269	0	0	0	0	0	0	900	0	(1,513)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(162,970)	0	185	128,029	0	0	0	0	0	0	427,600	0	(718,785)
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous Income	0	0	0	0	0	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	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.	Reserve adjustment on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
2702.	Fines and penalties	249	0	0	1	0	0	0	0	0	0	7	0	242
2703.	Miscellaneous write-in	0	0	0	0	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	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	249	0	0	1	0	0	0	0	0	0	7	0	242

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	2,006,273,372	0	263,005,756	23,988,074	142,176,396	1,501,562,932	75,540,214	0	0	0	0	0
2. Tabular net premiums or considerations	107,722,790	0	1,165,458	24,073,384	20,765,524	49,948,526	11,769,898	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest	93,449,714	0	10,484,746	1,426,959	7,012,969	70,757,119	3,767,921	0	0	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	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	0	0	0	0	0	0	XXX	0	0
7. Other increases (net)	0	0	0	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	2,207,445,876	0	274,655,960	49,488,417	169,954,889	1,622,268,577	91,078,033	0	0	0	0	0
9. Tabular cost	175,630,009	0	5,362,650	24,557,066	23,382,684	109,585,563	12,742,046	0	0	0	0	0
10. Reserves released by death	41,485,458	0	3,115,465	326,830	3,154,556	33,178,477	1,710,130	0	0	0	0	0
11. Reserves released by other terminations (net)	86,754,657	0	15,668,944	2,434,018	8,182,999	57,155,486	3,313,210	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	303,870,124	0	24,147,059	27,317,914	34,720,239	199,919,526	17,765,386	0	0	0	0	0
15. Reserve December 31 of current year	1,903,575,752	0	250,508,901	22,170,503	135,234,650	1,422,349,051	73,312,647	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	1,476,835,997	0	195,523,956	25,063	132,896,084	1,084,300,888	64,090,006	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,372,149,019	0	164,395,762	21,073	125,266,924	1,022,054,467	60,410,793	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	13,262,287	12,644,402	140,396	0	477,489	0	0	0	0
2.	Tabular net premiums or considerations	253,931	(562)	249,226	0	5,267	0	0	0	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	525,969	492,669	10,621	0	22,679	0	0	0	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	0	0	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	14,042,187	13,136,509	400,243	0	505,435	0	0	0	0
9.	Tabular cost	2,044,435	1,284,573	254,427	0	505,435	0	0	0	0
10.	Reserves released by death	12,477	24	12,453	0	0	0	0	0	0
11.	Reserves released by other terminations (net)	1,264,796	1,252,950	11,846	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	3,321,708	2,537,547	278,726	0	505,435	0	0	0	0
15.	Reserve December 31 of current year	10,720,479	10,598,962	121,517	0	0	0	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	112,751,947	96,302,716	550,001	0	0	10,186,801	5,712,429
2.	Tabular net premiums or considerations	667,922	250,922	1,321	0	0	26,781	388,898
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	6,923,753	5,933,072	35,509	0	0	644,543	310,629
5.	Tabular less actual reserve released	3,669,175	2,493,103	(64,520)	0	0	(81,305)	1,321,897
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	124,012,797	104,979,813	522,311	0	0	10,776,820	7,733,853
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	9,071,928	8,669,282	2,417	0	0	400,229	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,782,662	4,786,463	25,205	0	0	510,856	2,460,138
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	16,854,590	13,455,745	27,622	0	0	911,085	2,460,138
15.	Reserve December 31 of current year	107,158,207	91,524,068	494,689	0	0	9,865,735	5,273,715
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	86,675,412	86,675,412	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	84,216,772	84,216,772	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	12,992,575	0	0	0	0	12,991,694	881
2.	Tabular net premiums or considerations	0	0	0	0	0	0	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	796,034	0	0	0	0	795,979	55
5.	Tabular less actual reserve released	52,416	0	0	0	0	52,416	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	13,841,025	0	0	0	0	13,840,089	936
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	514,127	0	0	0	0	514,127	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,401,022	0	0	0	0	1,400,925	97
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	1,915,149	0	0	0	0	1,915,052	97
15.	Reserve December 31 of current year	11,925,876	0	0	0	0	11,925,037	839
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	0	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,195,369	1,171,254
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 124,976,246	123,600,143
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 6,226,688	6,233,759
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	1,006,336	1,006,336
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 2,416,637	2,725,006
4.	Real estate	(d) 0	0
5	Contract loans	4,860,922	5,520,650
6	Cash, cash equivalents and short-term investments	(e) 981,292	912,319
7	Derivative instruments	(f) (997,768)	1,410,028
8.	Other invested assets	3,305,668	3,600,276
9.	Aggregate write-ins for investment income	0	0
10.	Total gross investment income	143,971,391	146,179,772
11.	Investment expenses		(g) 5,685,661
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)		5,685,661
17.	Net investment income (Line 10 minus Line 16)		140,494,111
	DETAILS OF WRITE-INS		
0901.			
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)	0	0
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 $ 4,783,530 accrual of discount less $ 4,369,111 amortization of premium and less $ 1,060,262 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 $ 12,092 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 $ 1,295 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 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	(9,516)	0	(9,516)	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	16,468,631	0	16,468,631	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	145,734	0	145,734	160,148	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	5	0	5	36	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	15,582	0	15,582	1,593,632	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	16,620,435	0	16,620,435	1,753,815	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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	0	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	0
3. Deferred , accrued and uncollected:												
3.1 Direct	0	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	0
3.3 Reinsurance ceded	0	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	0
4. Advance	0	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	0
6. Collected during year:												
6.1 Direct	(3,963)	0	8,675	0	0	0	0	0	0	(12,638)	0	0
6.2 Reinsurance assumed	48	0	48	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	8	0	8	0	0	0	0	0	0	0	0	0
6.4 Net	(3,923)	0	8,715	0	0	0	0	0	0	(12,638)	0	0
7. Line 5 + Line 6.4	(3,923)	0	8,715	0	0	0	0	0	0	(12,638)	0	0
8. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	(3,963)	0	8,675	0	0	0	0	0	0	(12,638)	0	0
9.2 Reinsurance assumed	48	0	48	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	8	0	8	0	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	(3,923)	0	8,715	0	0	0	0	0	0	(12,638)	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	190,114	0	190,114	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	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	0
10.4 Net	190,114	0	190,114	0	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	(2,823,690)	0	(2,923,224)	695	0	0	0	231	0	98,608	0	0
12. Deferred and accrued	5,307,612	0	5,304,981	0	0	2,631	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	6,675,286	0	6,559,340	17,736	0	2,631	0	149	0	95,430	0	0
13.2 Reinsurance assumed	765,305	0	759,575	0	0	0	0	82	0	5,648	0	0
13.3 Reinsurance ceded	4,956,669	0	4,937,158	17,041	0	0	0	0	0	2,470	0	0
13.4 Net (Line 11 + Line 12)	2,483,922	0	2,381,757	695	0	2,631	0	231	0	98,608	0	0
14. Advance	872,045	0	270,814	0	0	0	0	4,362	0	596,869	0	0
15. Line 13.4 - Line 14	1,611,877	0	2,110,943	695	0	2,631	0	(4,131)	0	(498,261)	0	0
16. Collected during year:												
16.1 Direct	159,135,318	0	138,694,604	717,572	0	251,295	0	78,527	0	19,393,320	0	0
16.2 Reinsurance assumed	1,422,715	0	1,093,343	3,855	0	0	0	50,001	0	275,516	0	0
16.3 Reinsurance ceded	65,837,524	0	45,624,373	428,426	0	0	0	128,528	0	19,656,197	0	0
16.4 Net	94,720,509	0	94,163,574	293,001	0	251,295	0	0	0	12,639	0	0
17. Line 15 + Line 16.4	96,332,386	0	96,274,517	293,696	0	253,926	0	(4,131)	0	(485,622)	0	0
18. Prior year (uncollected + deferred and accrued - advance)	1,276,654	0	1,722,708	0	0	3,186	0	(3,871)	0	(445,369)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	158,515,154	0	138,156,111	685,013	0	250,740	0	77,989	0	19,345,301	0	0
19.2 Reinsurance assumed	1,321,127	0	992,268	3,855	0	0	0	50,279	0	274,725	0	0
19.3 Reinsurance ceded	64,780,551	0	44,596,571	395,172	0	0	0	128,528	0	19,660,280	0	0
19.4 Net (Line 17 - Line 18)	95,055,730	0	94,551,808	293,696	0	250,740	0	(260)	0	(40,254)	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	158,701,305	0	138,354,900	685,013	0	250,740	0	77,989	0	19,332,663	0	0
20.2 Reinsurance assumed	1,321,175	0	992,316	3,855	0	0	0	50,279	0	274,725	0	0
20.3 Reinsurance ceded	64,780,559	0	44,596,579	395,172	0	0	0	128,528	0	19,660,280	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	95,241,921	0	94,750,637	293,696	0	250,740	0	(260)	0	(52,892)	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			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	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	19,611	0	19,611	0	0	0	0	0	0	0	0	0
22. All other	145,942	0	145,942	0	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	0
23.2 Reinsurance assumed	0	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	0
24. Single:												
24.1 Reinsurance ceded	0	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	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	4,750,787	0	704,332	28,220	0	0	0	10,879	0	4,007,356	0	0
25.2 Reinsurance assumed	263,568	0	234,000	3,716	0	0	0	3,505	0	22,347	0	0
25.3 Net ceded less assumed	4,487,219	0	470,332	24,504	0	0	0	7,374	0	3,985,009	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	4,750,787	0	704,332	28,220	0	0	0	10,879	0	4,007,356	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	263,568	0	234,000	3,716	0	0	0	3,505	0	22,347	0	0
26.3 Net ceded less assumed	4,487,219	0	470,332	24,504	0	0	0	7,374	0	3,985,009	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	322	0	322	0	0	0	0	0	0	0	0	0
28. Single	0	0	0	0	0	0	0	0	0	0	0	0
29. Renewal	6,562,210	0	2,647,921	304,677	0	6,788	0	5,804	0	3,597,020	0	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	6,562,532	0	2,648,243	304,677	0	6,788	0	5,804	0	3,597,020	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	398,066	0	18,913	0	0	0	416,979
2.	Salaries and wages	14,744,263	0	700,527	0	0	0	15,444,790
3.11	Contributions for benefit plans for employees	1,027,659	0	48,826	0	0	0	1,076,485
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31	Other employee welfare	0	0	0	0	0	0	0
3.32	Other agent welfare	0	0	0	0	0	0	0
4.1	Legal fees and expenses	2,147,164	0	102,016	0	0	0	2,249,180
4.2	Medical examination fees	0	0	0	0	0	0	0
4.3	Inspection report fees	0	0	0	0	0	0	0
4.4	Fees of public accountants and consulting actuaries	1,198,068	0	56,922	0	0	0	1,254,990
4.5	Expense of investigation and settlement of policy claims	377,380	0	17,930	0	0	0	395,310
5.1	Traveling expenses	366,562	0	17,416	0	0	0	383,978
5.2	Advertising	6,071	0	288	0	0	0	6,359
5.3	Postage, express, telegraph and telephone	105,317	0	5,004	0	0	0	110,321
5.4	Printing and stationery	32,814	0	1,559	0	0	0	34,373
5.5	Cost or depreciation of furniture and equipment	0	0	0	0	0	0	0
5.6	Rental of equipment	35,106	0	1,668	0	0	0	36,774
5.7	Cost or depreciation of EDP equipment and software	2,528,440	0	120,131	0	0	0	2,648,571
6.1	Books and periodicals	0	0	0	0	0	0	0
6.2	Bureau and association fees	85,197	0	4,048	0	0	0	89,245
6.3	Insurance, except on real estate	36,827	0	1,750	0	0	0	38,577
6.4	Miscellaneous losses	0	0	0	0	0	0	0
6.5	Collection and bank service charges	358,659	0	17,041	0	0	0	375,700
6.6	Sundry general expenses	591,880	0	28,121	0	0	0	620,001
6.7	Group service and administration fees	0	0	0	0	0	0	0
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	0	0	0	0	0	0	0
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	0	0	0	0	0	0	0
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1	Real estate expenses	0	0	0	0	0	0	0
9.2	Investment expenses not included elsewhere	0	0	0	0	5,685,661	0	5,685,661
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	0
10.	General expenses incurred	24,039,473	0	1,142,160	0	5,685,661	(b) 0	(a) 30,867,294
11.	General expenses unpaid Dec. 31, prior year	14,403,402	0	1,033,521	0	941,850	0	16,378,773
12.	General expenses unpaid Dec. 31, current year	20,867,286	0	991,443	0	929,000	0	22,787,729
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	17,575,589	0	1,184,238	0	5,698,511	0	24,458,338
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0	0

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

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $ 0 ; 2. Institutional $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	235,140	11,172	0	0	0	246,312
3.	State taxes on premiums	3,019,329	143,454	0	0	0	3,162,783
4.	Other state taxes, including $ 0 for employee benefits	43,127	2,049	0	0	0	45,176
5.	U.S. Social Security taxes	0	0	0	0	0	0
6.	All other taxes	4,970	236	0	0	0	5,206
7.	Taxes, licenses and fees incurred	3,302,566	156,911	0	0	0	3,459,477
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	410,979	29,490	0	0	0	440,469
9.	Taxes, licenses and fees unpaid Dec. 31, current year	858,815	40,804	0	0	0	899,619
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,854,730	145,597	0	0	0	3,000,327

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	19,611	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	145,942	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	165,553	0
6.	Paid in cash	54,373	0
7.	Left on deposit	196,373	0
8.	Aggregate write-ins for dividend or refund options	1,844	0
9.	Total Lines 5 through 8	418,143	0
10.	Amount due and unpaid	4,993	0
11.	Provision for dividends or refunds payable in the following calendar year	408,703	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	413,696	0
16.	Total from prior year	467,236	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	364,603	0
	DETAILS OF WRITE-INS		
0801.	Dividend to loan reduction	1,844	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)	1,844	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	9,480	0	9,480	0	0
0100002. 1941 CSI 3.50% NLP ANB	264,752	0	264,752	0	0
0100003. 1941 CSO 2.25% NLP ANB	121,797	0	121,797	0	0
0100004. 1941 CSO 2.50% CRVM ANB	3,523,711	0	3,523,711	0	0
0100005. 1941 CSO 2.50% NLP ANB	2,524,990	0	2,524,990	0	0
0100006. 1941 CSO 2.75% NLP ANB	2,363	0	2,363	0	0
0100007. 1941 CSO 3.00% CRVM ALB	31,127	0	31,127	0	0
0100008. 1941 CSO 3.00% CRVM ANB	8,379,831	0	8,379,831	0	0
0100009. 1941 CSO 3.00% FPT ANB	143,760	0	143,760	0	0
0100010. 1941 CSO 3.00% NLP ALB	598	0	598	0	0
0100011. 1941 CSO 3.00% NLP ANB	5,643,255	0	5,643,255	0	0
0100012. 1941 CSO 3.25% NLP ANB	266,422	0	266,422	0	0
0100013. 1941 CSO 3.50% CRVM ANB	272,512	0	272,512	0	0
0100014. 1941 CSO 3.50% NLP ANB	5,095,678	0	5,095,678	0	0
0100015. 1958 CET 2.25% CRVM ALB	2,720	0	2,720	0	0
0100016. 1958 CET 2.25% CRVM ANB	24,994	0	24,994	0	0
0100017. 1958 CET 2.25% MOD ANB	46,129	0	46,129	0	0
0100018. 1958 CET 2.25% NLP ALB	269	0	269	0	0
0100019. 1958 CET 2.25% NLP ANB	186,463	0	186,463	0	0
0100020. 1958 CET 2.50% CRVM ANB	36,512	0	36,512	0	0
0100021. 1958 CET 2.50% NLP ANB	209,151	0	209,151	0	0
0100022. 1958 CET 2.75% CRVM ANB	42,785	0	42,785	0	0
0100023. 1958 CET 2.75% NLP ANB	11,484	0	11,484	0	0
0100024. 1958 CET 3.00% CRVM ALB	42,611	0	38,647	0	3,964
0100025. 1958 CET 3.00% CRVM ANB	471,597	0	471,597	0	0
0100026. 1958 CET 3.00% MOD ANB	86,370	0	86,370	0	0
0100027. 1958 CET 3.00% NJ ALB	13,102	0	13,102	0	0
0100028. 1958 CET 3.00% NJ ANB	131	0	131	0	0
0100029. 1958 CET 3.00% NLP ALB	18,754	0	18,754	0	0
0100030. 1958 CET 3.00% NLP ANB	135,632	0	135,632	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	8,814	0	8,814	0	0
0100033. 1958 CET 3.25% CRVM ALB	92,227	0	92,227	0	0
0100034. 1958 CET 3.50% CRVM ALB	2,175	0	2,175	0	0
0100035. 1958 CET 3.50% CRVM ANB	3,767,289	0	3,767,289	0	0
0100036. 1958 CET 3.50% NLP ALB	3,327	0	3,327	0	0
0100037. 1958 CET 3.50% NLP ANB	118,300	0	118,300	0	0
0100038. 1958 CET 3.50/2.25% CRVM ANB	32	0	32	0	0
0100039. 1958 CET 3.50/2.50% MOD ANB	71,128	0	71,128	0	0
0100040. 1958 CET 3.50/2.50% NLP ANB	54,419	0	54,419	0	0
0100041. 1958 CET 4.00% CRVM ALB	120,691	0	120,691	0	0
0100042. 1958 CET 4.00% CRVM ANB	249,818	0	249,818	0	0
0100043. 1958 CET 4.00% MOD ANB	539,484	0	539,484	0	0
0100044. 1958 CET 4.00% NLP ANB	2,563	0	2,563	0	0
0100045. 1958 CET 4.50% CRVM ALB	140,948	0	140,948	0	0
0100046. 1958 CET 4.50% CRVM ANB	3,207,232	0	3,207,232	0	0
0100047. 1958 CET 4.50% MOD ANB	24,094	0	24,094	0	0
0100048. 1958 CET 4.50% NLP ALB	959	0	959	0	0
0100049. 1958 CET 4.50% NLP ANB	293,109	0	293,109	0	0
0100050. 1958 CET 5.50% NLP ALB	3,213	0	3,213	0	0
0100051. 1958 CSO 2.25% CRVM ALB	952,865	0	952,865	0	0
0100052. 1958 CSO 2.25% CRVM ANB	1,041,423	0	1,041,423	0	0
0100053. 1958 CSO 2.25% MOD ANB	590,484	0	590,484	0	0
0100054. 1958 CSO 2.25% NLP ALB	64,539	0	64,539	0	0
0100055. 1958 CSO 2.25% NLP ANB	2,266,839	0	2,266,839	0	0
0100056. 1958 CSO 2.50% CRVM ANB	1,116,653	0	1,116,653	0	0
0100057. 1958 CSO 2.50% NLP ALB	1,385	0	1,385	0	0
0100058. 1958 CSO 2.50% NLP ANB	2,325,622	0	2,325,622	0	0
0100059. 1958 CSO 2.75% CRVM ANB	3,705,788	0	3,705,788	0	0
0100060. 1958 CSO 2.75% NLP ANB	1,026,698	0	1,026,698	0	0
0100061. 1958 CSO 3.00% CRVM ALB	3,781,760	0	3,749,079	0	32,681
0100062. 1958 CSO 3.00% CRVM ANB	16,753,789	0	16,753,789	0	0
0100063. 1958 CSO 3.00% MOD ANB	609,802	0	609,802	0	0
0100064. 1958 CSO 3.00% NJ ALB	2,985,640	0	2,985,640	0	0
0100065. 1958 CSO 3.00% NJ ANB	27,729	0	27,729	0	0
0100066. 1958 CSO 3.00% NLP ALB	3,805,971	0	3,805,971	0	0
0100067. 1958 CSO 3.00% NLP ANB	6,704,875	0	6,704,875	0	0
0100068. 1958 CSO 3.00/2.00% CRVM ANB	32,079	0	32,079	0	0
0100069. 1958 CSO 3.00/2.00% NLP ANB	223,780	0	223,780	0	0
0100070. 1958 CSO 3.25% CRVM ALB	227,238	0	227,238	0	0
0100071. 1958 CSO 3.50% CRVM ALB	3,981,247	0	3,981,247	0	0
0100072. 1958 CSO 3.50% CRVM ANB	39,836,877	0	39,836,877	0	0
0100073. 1958 CSO 3.50% MOD ANB	3,616	0	3,616	0	0
0100074. 1958 CSO 3.50% NLP ALB	10,875,711	0	10,875,711	0	0
0100075. 1958 CSO 3.50% NLP ANB	2,634,789	0	2,634,789	0	0
0100076. 1958 CSO 3.50/2.25% CRVM ANB	76,170	0	76,170	0	0
0100077. 1958 CSO 3.50/2.25% NLP ANB	753,339	0	753,339	0	0
0100078. 1958 CSO 3.50/2.50% CRVM ANB	1,210	0	1,210	0	0
0100079. 1958 CSO 3.50/2.50% MOD ANB	711,444	0	711,444	0	0
0100080. 1958 CSO 3.50/2.50% NLP ALB	63,205	0	63,205	0	0
0100081. 1958 CSO 3.50/2.50% NLP ANB	3,071,342	0	3,071,342	0	0
0100082. 1958 CSO 3.50/2.75% NLP ALB	60,118	0	60,118	0	0
0100083. 1958 CSO 4.00% CRVM ALB	2,571,686	0	2,560,478	0	11,208
0100084. 1958 CSO 4.00% CRVM ANB	16,839,342	0	16,733,325	0	106,017
0100085. 1958 CSO 4.00% MOD ANB	3,349,069	0	3,349,069	0	0
0100086. 1958 CSO 4.00% NLP ALB	204,941	0	204,941	0	0
0100087. 1958 CSO 4.00% NLP ANB	1,536,773	0	1,536,500	0	273
0100088. 1958 CSO 4.50% CRVM ALB	48,623,605	0	48,623,605	0	0
0100089. 1958 CSO 4.50% CRVM ANB	62,364,051	0	62,364,051	0	0
0100090. 1958 CSO 4.50% MOD ANB	115,409	0	115,409	0	0
0100091. 1958 CSO 4.50% NLP ALB	3,297,537	0	3,297,537	0	0
0100092. 1958 CSO 4.50% NLP ANB	9,212,253	0	9,212,253	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 5.00% CRVM ALB	137,408	0	137,408	0	0
0100094. 1958 CSO 5.00% NLP ANB	8,022	0	8,022	0	0
0100095. 1958 CSO 5.50% CRVM ALB	1,135,648	0	1,135,648	0	0
0100096. 1958 CSO 5.50% CRVM ANB	573,074	0	573,074	0	0
0100097. 1958 CSO 5.50% NLP ALB	964,490	0	964,490	0	0
0100098. 1958 CSO 5.50% NLP ANB	141,444	0	141,444	0	0
0100099. 1958 CSO 6.00% CRVM ALB	26,430	0	26,430	0	0
0100100. 1958 CSO 6.00% CRVM ANB	4,737,321	0	4,737,321	0	0
0100101. 1958 CSO 6.00% NLP ANB	30,047	0	30,047	0	0
0100102. 1980 CET 4.00% CRVM ALB	123,019	0	123,019	0	0
0100103. 1980 CET 4.00% NLP ALB	60,092	0	60,092	0	0
0100104. 1980 CET 4.00% NLP ANB	11,498	0	11,498	0	0
0100105. 1980 CET 4.50% CRVM ALB	111,568	0	111,568	0	0
0100106. 1980 CET 4.50% CRVM ANB	226,401	0	226,401	0	0
0100107. 1980 CET 5.00% CRVM ALB	71,239	0	71,239	0	0
0100108. 1980 CET 5.00% CRVM ANB	2,772	0	2,772	0	0
0100109. 1980 CET 5.00% NLP ALB	10,948	0	10,948	0	0
0100110. 1980 CET 5.00% NLP ANB	1,430	0	1,430	0	0
0100111. 1980 CET 5.50% CRVM ALB	130,060	0	130,060	0	0
0100112. 1980 CET 5.50% CRVM ANB	150,687	0	150,687	0	0
0100113. 1980 CET 5.50% NLP ANB	265,846	0	265,846	0	0
0100114. 1980 CET 6.00% CRVM ANB	633,964	0	633,964	0	0
0100115. 1980 CET 6.00% NLP ANB	7,711	0	7,711	0	0
0100116. 1980 CSO 3.00% CRVM ALB	6,481,727	0	6,481,727	0	0
0100117. 1980 CSO 3.50% CRVM ALB	718,687	0	718,687	0	0
0100118. 1980 CSO 3.50% CRVM ANB	666	0	666	0	0
0100119. 1980 CSO 3.50% NLP ANB	73,322	0	0	0	73,322
0100120. 1980 CSO 3.50/2.00% CRVM ALB	307,223	0	307,223	0	0
0100121. 1980 CSO 3.50/2.50% CRVM ALB	1,099,546	0	1,099,546	0	0
0100122. 1980 CSO 3.50/3.00% CRVM ALB	4,724,594	0	4,724,594	0	0
0100123. 1980 CSO 4.00% CRVM ALB	142,309,018	0	142,309,018	0	0
0100124. 1980 CSO 4.00% CRVM ANB	49,589,405	0	49,589,405	0	0
0100125. 1980 CSO 4.00% NLP ALB	3,394,527	0	3,394,527	0	0
0100126. 1980 CSO 4.00% NLP ANB	732,991	0	0	0	732,991
0100127. 1980 CSO 4.00/2.50% CRVM ALB	906,443	0	906,443	0	0
0100128. 1980 CSO 4.50% CRVM ALB	338,125,679	0	338,125,679	0	0
0100129. 1980 CSO 4.50% CRVM ANB	142,572,935	0	142,572,935	0	0
0100130. 1980 CSO 4.50% NLP ALB	14,451,437	0	14,451,437	0	0
0100131. 1980 CSO 4.50% NLP ANB	8,868,745	0	6,465,285	0	2,403,460
0100132. 1980 CSO 4.50/3.00% CRVM ALB	117,538,578	0	117,538,578	0	0
0100133. 1980 CSO 4.50/3.50% CRVM ALB	81,537,503	0	81,537,503	0	0
0100134. 1980 CSO 4.50/4.00% CRVM ALB	305,373	0	305,373	0	0
0100135. 1980 CSO 5.00% CRVM ALB	12,311,325	0	12,311,325	0	0
0100136. 1980 CSO 5.00% CRVM ANB	40,059,858	0	40,059,858	0	0
0100137. 1980 CSO 5.00% NLP ALB	11,723,759	0	11,723,759	0	0
0100138. 1980 CSO 5.00% NLP ANB	2,082,640	0	192,686	0	1,889,954
0100139. 1980 CSO 5.00/3.50% CRVM ALB	33,473,292	0	33,473,292	0	0
0100140. 1980 CSO 5.00/4.00% CRVM ALB	3,330,375	0	3,330,375	0	0
0100141. 1980 CSO 5.50% CRVM ALB	150,020,971	0	150,020,971	0	0
0100142. 1980 CSO 5.50% CRVM ANB	132,483,713	0	132,483,713	0	0
0100143. 1980 CSO 5.50% NLP ALB	22,768,731	0	22,768,731	0	0
0100144. 1980 CSO 5.50% NLP ANB	3,191,580	0	12,841	0	3,178,739
0100145. 1980 CSO 5.50/4.00% CRVM ALB	9,035,786	0	9,035,786	0	0
0100146. 1980 CSO 6.00% CRVM ALB	1,416,734	0	1,416,734	0	0
0100147. 1980 CSO 6.00% CRVM ANB	30,817,199	0	30,817,199	0	0
0100148. 1980 CSO 6.00% NLP ALB	904,151	0	904,151	0	0
0100149. 1980 CSO 6.00% NLP ANB	2,293,459	0	5,645	0	2,287,814
0100150. 2001 CSO 3.50% CRVM ALB	32,805	0	32,805	0	0
0100151. 2001 CSO 4.00% ALB CRVM	125,488	0	125,488	0	0
0100152. 2001 CSO 4.00% CRVM ALB	38,711	0	38,711	0	0
0100153. AMER EXP 3.00% CRVM	66,915	0	66,915	0	0
0100154. AMER EXP 3.00% NLP	13,597	0	13,597	0	0
0100155. AMER EXP 3.25% NLP	28,457	0	28,457	0	0
0100156. AMER EXP 3.50% CRVM	1,417,295	0	1,417,295	0	0
0100157. AMER EXP 3.50% NLP	1,436,026	0	1,436,026	0	0
0100158. Cash Value	14,977,479	0	14,977,479	0	0
0100159. Factors	110,885	0	110,885	0	0
0100160. Half the Gross Premium	6,679	0	6,623	0	56
0100161. Mean Factors	146,507	0	146,507	0	0
0100162. Terminal Factors	90,672	0	90,672	0	0
0100163. Unearned COI	226,460	0	226,460	0	0
0199997. Totals (Gross)	1,692,668,656	0	1,681,948,177	0	10,720,479
0199998. Reinsurance ceded	91,142,976	0	91,142,976	0	0
0199999. Life Insurance: Totals (Net)	1,601,525,680	0	1,590,805,201	0	10,720,479
0200001. 1937 SA 7.00%	19,014	XXX	19,014	XXX	0
0200002. 1949 A 2.50%	172	XXX	172	XXX	0
0200003. 1951 GAM 3.00%	180,180	XXX	0	XXX	180,180
0200004. 1951 GAM 6.00%	132,005	XXX	0	XXX	132,005
0200005. 1971 GAM 6.00%	6,044,540	XXX	429,405	XXX	5,615,135
0200006. 1971 IAM 10.75%	7,550	XXX	7,550	XXX	0
0200007. 1971 IAM 2.50%	22,757	XXX	22,757	XXX	0
0200008. 1971 IAM 3.00% Def	3,635,179	XXX	3,635,179	XXX	0
0200009. 1971 IAM 4.00% Def	7,270,713	XXX	7,270,713	XXX	0
0200010. 1971 IAM 4.50% Def	1,914,779	XXX	1,914,779	XXX	0
0200011. 1971 IAM 5.50% Def	1,157,365	XXX	1,157,365	XXX	0
0200012. 1971 IAM 6.00%	4,847,355	XXX	4,847,355	XXX	0
0200013. 1971 IAM 7.00%	127,086	XXX	127,086	XXX	0
0200014. 1971 IAM 7.50%	28,811	XXX	28,811	XXX	0
0200015. 1983 GAM 6.00%	2,947,881	XXX	0	XXX	2,947,881
0200016. 1983 GAM 6.25%	51,777	XXX	0	XXX	51,777
0200017. 1983 GAM 6.50%	125,258	XXX	0	XXX	125,258
0200018. 1983 GAM 6.75%	282,419	XXX	0	XXX	282,419

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200019. 1983 GAM 7.00%	68,229	XXX	0	XXX	68,229
0200020. 1983 GAM 7.25%	229,937	XXX	0	XXX	229,937
0200021. 1983 GAM 7.75%	1,223,925	XXX	0	XXX	1,223,925
0200022. 1983 GAM 8.00%	27,578	XXX	0	XXX	27,578
0200023. 1983 GAM 8.25%	770,945	XXX	0	XXX	770,945
0200024. 1983 GAM 8.75%	241,771	XXX	0	XXX	241,771
0200025. 1983 IAM 4.00% Def	9,390,814	XXX	9,390,814	XXX	0
0200026. 1983 IAM 5.25% Def	3,241,431	XXX	3,241,431	XXX	0
0200027. 1983 IAM 5.50% Def	10,649,278	XXX	10,649,278	XXX	0
0200028. 1983 IAM 6.00%	37,346	XXX	37,346	XXX	0
0200029. 1983 IAM 6.00% Def	7,075,466	XXX	7,075,466	XXX	0
0200030. 1983 IAM 6.25%	402,140	XXX	402,140	XXX	0
0200031. 1983 IAM 6.25% Def	3,401,465	XXX	3,401,465	XXX	0
0200032. 1983 IAM 6.50%	64,080	XXX	64,080	XXX	0
0200033. 1983 IAM 6.50% Def	84,787	XXX	84,787	XXX	0
0200034. 1983 IAM 6.75%	265,210	XXX	247,217	XXX	17,993
0200035. 1983 IAM 7.00%	137,344	XXX	137,344	XXX	0
0200036. 1983 IAM 7.25%	380,582	XXX	380,582	XXX	0
0200037. 1983 IAM 7.75%	40,670	XXX	40,670	XXX	0
0200038. 1983 IAM 8.00%	216,189	XXX	216,189	XXX	0
0200039. 1983 IAM 8.25%	56,761	XXX	56,761	XXX	0
0200040. 1983 IAM 8.50%	21,825	XXX	21,825	XXX	0
0200041. 1983 IAM 8.50% Def	176,014	XXX	176,014	XXX	0
0200042. 1983 IAM 8.75%	134,588	XXX	134,588	XXX	0
0200043. 1983 IAM 9.00% Def	3,802,777	XXX	3,802,777	XXX	0
0200044. 1983 IAM 9.25% Def	727,796	XXX	727,796	XXX	0
0200045. 2000 A 2.00%	64,446	XXX	64,446	XXX	0
0200046. 2000 A 2.75%	56,130	XXX	56,130	XXX	0
0200047. 2000 A 3.00%	489,808	XXX	489,808	XXX	0
0200048. 2000 A 3.50%	210,031	XXX	210,031	XXX	0
0200049. 2000 A 4.00%	10,003	XXX	0	XXX	10,003
0200050. 2000 A 4.50%	27,392	XXX	27,392	XXX	0
0200051. 2000 A 5.50%	149,166	XXX	149,166	XXX	0
0200052. 2000 A 6.00%	33,035	XXX	33,035	XXX	0
0200053. 2000 A 6.50%	80,991	XXX	80,991	XXX	0
0200054. 2000 A 6.75%	20,727	XXX	20,727	XXX	0
0200055. 2000 A 7.00%	125,079	XXX	125,079	XXX	0
0200056. 2012 IAM 3.75%	1,057,383	XXX	1,057,383	XXX	0
0200057. 2012 IAM 4.00%	192,222	XXX	192,222	XXX	0
0200058. Fund Value	87,267,373	XXX	87,267,373	XXX	0
0299997. Totals (Gross)	161,447,575	XXX	149,522,539	XXX	11,925,036
0299998. Reinsurance ceded	47,942,186	XXX	47,942,186	XXX	0
0299999. Annuities: Totals (Net)	113,505,389	XXX	101,580,353	XXX	11,925,036
0300001. 1937 SA 2.50%	2,540	0	2,540	0	0
0300002. 1937 SA 3.00%	3,442	0	3,442	0	0
0300003. 1937 SA 7.00%	897	0	897	0	0
0300004. 1949 A 3.00%	417	0	417	0	0
0300005. 1971 IAM 3.00%	8,318	0	8,318	0	0
0300006. 1971 IAM 5.50%	5,669	0	5,669	0	0
0300007. 1971 IAM 6.00%	41,751	0	41,751	0	0
0300008. 1971 IAM 7.00%	18,962	0	18,962	0	0
0300009. 1971 IAM 8.75%	5,201	0	5,201	0	0
0300010. 1983 A 4.00%	102,749	0	102,749	0	0
0300011. 1983 A 5.25%	17,664	0	17,664	0	0
0300012. 1983 A 6.00%	317,235	0	317,235	0	0
0300013. 1983 A 6.25%	349,611	0	349,611	0	0
0300014. 1983 A 6.50%	124,609	0	124,609	0	0
0300015. 1983 A 6.75%	65,202	0	65,202	0	0
0300016. 1983 A 7.00%	65,097	0	65,097	0	0
0300017. 1983 A 7.25%	31,612	0	31,612	0	0
0300018. 1983 A 7.75%	7,544	0	7,544	0	0
0300019. 1983 A 8.25%	48,630	0	48,630	0	0
0300020. 1983 A 8.75%	17,716	0	17,716	0	0
0300021. 1983 GAM 6.00%	2,145	0	2,145	0	0
0300022. 1983 GAM 7.75%	5,763	0	4,924	0	839
0300023. 2000 A 2.50%	4,873	0	4,873	0	0
0300024. 2000 A 3.20%	12,719	0	12,719	0	0
0300025. 2000 A 3.75%	7,762	0	7,762	0	0
0300026. 2000 A 4.00%	462,123	0	462,123	0	0
0300027. 2000 A 4.15%	14,842	0	14,842	0	0
0300028. 2000 A 4.25%	263,630	0	263,630	0	0
0300029. 2000 A 4.50%	1,217,685	0	1,217,685	0	0
0300030. 2000 A 5.00%	211,795	0	211,795	0	0
0300031. 2000 A 5.25%	7,214	0	7,214	0	0
0300032. 2000 A 5.50%	93,067	0	93,067	0	0
0300033. 2000 A 6.00%	88,562	0	88,562	0	0
0300034. 2000 A 6.50%	202,743	0	202,743	0	0
0300035. 2000 A 6.75%	128,847	0	128,847	0	0
0300036. 2000 A 7.00%	50,050	0	50,050	0	0
0300037. 2012 IAM 3.75%	1,086,972	0	1,086,972	0	0
0300038. 2012 IAM 4.00%	573,896	0	573,896	0	0
0300039. 2012 IAR 3.50%	83,559	0	83,559	0	0
0399997. Totals (Gross)	5,753,113	0	5,752,274	0	839
0399998. Reinsurance ceded	174,418	0	174,418	0	0
0399999. SCWLC: Totals (Net)	5,578,695	0	5,577,856	0	839
0400001. 59 ADB w/58 CSO 3.00%	472	0	472	0	0
0400002. 59 ADB w/58 CSO 3.50%	705	0	705	0	0
0400003. 59 ADB w/58 CSO 3.75%	763,109	0	763,109	0	0
0400004. 59 ADB w/80 CSO 3.00%	31	0	31	0	0
0400005. Factors	118,738	0	118,738	0	0
0400006. Unearned COI	5,479	0	5,479	0	0
0499997. Totals (Gross)	888,534	0	888,534	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
0499998. Reinsurance ceded	31	0	31	0	0
0499999. Accidental Death Benefits: Totals (Net)	888,503	0	888,503	0	0
0500001. 52 INTERCO DIS w/58 CSO 3.00%	835,976	0	835,976	0	0
0500002. 52 INTERCO DIS w/58 CSO 3.50%	208,080	0	208,080	0	0
0500003. 52 INTERCO DIS w/58 CSO 4.00%	10,980	0	10,980	0	0
0500004. 52 INTERCO DIS w/58 CSO 4.50%	511,793	0	511,793	0	0
0500005. 52 INTERCO DIS w/58 CSO 5.00%	130,585	0	130,585	0	0
0500006. 52 INTERCO DIS w/58 CSO 5.50%	518,372	0	518,372	0	0
0500007. 52 INTERCO DIS w/58 CSO 6.00%	241,074	0	241,074	0	0
0500008. 52 INTERCO DIS w/80 CSO 4.50%	3,619	0	3,619	0	0
0500009. 85 CIDA w/80 CSO 4.00%	2,032	0	2,032	0	0
0500010. 85 CIDA w/80 CSO 4.50%	47,305	0	47,305	0	0
0599997. Totals (Gross)	2,509,816	0	2,509,816	0	0
0599998. Reinsurance ceded	2,125	0	2,125	0	0
0599999. Disability-Active Lives: Totals (Net)	2,507,691	0	2,507,691	0	0
0600001. 52 INTERCO DIS w/58 CSO 3.00%	2,416,403	0	2,416,403	0	0
0600002. 52 INTERCO DIS w/58 CSO 3.50%	315,395	0	315,395	0	0
0600003. 52 INTERCO DIS w/58 CSO 4.00%	73,946	0	73,946	0	0
0600004. 52 INTERCO DIS w/58 CSO 4.50%	1,674,702	0	1,674,702	0	0
0600005. 52 INTERCO DIS w/58 CSO 5.00%	1,273,721	0	1,273,721	0	0
0600006. 52 INTERCO DIS w/58 CSO 5.50%	4,050,403	0	4,050,403	0	0
0600007. 52 INTERCO DIS w/58 CSO 6.00%	3,141,627	0	3,141,627	0	0
0600008. 52 INTERCO DIS w/80 CSO 4.00%	18,284	0	18,284	0	0
0600009. 52 INTERCO DIS w/80 CSO 4.50%	425,749	0	425,749	0	0
0699997. Totals (Gross)	13,390,230	0	13,390,230	0	0
0699998. Reinsurance ceded	846,276	0	846,276	0	0
0699999. Disability-Disabled Lives: Totals (Net)	12,543,954	0	12,543,954	0	0
0700001. Additional Actuarial Reserve - Extension Benefits	212,320,631	0	212,320,631	0	0
0700002. Additional Actuarial Reserve - IRB Rider	1,011,981	0	1,011,981	0	0
0700003. Asset Adequacy Reserve	70,000,000	0	70,000,000	0	0
0700004. Deficiency Reserves	4,612,236	0	4,612,236	0	0
0700005. GIO	33	0	33	0	0
0700006. Immediate Payment of Claims	838	0	838	0	0
0700007. Nondeduction of Deferred Premium	183,861	0	183,861	0	0
0700008. Return of Gross Premium	2,109	0	2,109	0	0
0700009. Substandard Reserves	2,102	0	2,102	0	0
0700010. Surrender values in excess of basic reserves	40,500	0	40,500	0	0
0700011. UPI Bonus Reserves	9,930,868	0	9,930,868	0	0
0799997. Totals (Gross)	298,105,159	0	298,105,159	0	0
0799998. Reinsurance ceded	1,274,758	0	1,274,758	0	0
0799999. Miscellaneous Reserves: Totals (Net)	296,830,401	0	296,830,401	0	0
9999999. Totals (Net) - Page 3, Line 1	2,033,380,313	0	2,010,733,959	0	22,646,354

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:	$ 3,330,273
	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:	$ 7,676,071
	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
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	1,295,885	121	5,500	82,578	0	0	0	0	0	0	21,224	1,687	1,184,775
2.	Additional contract reserves (b)	74,722,256	2,273	1,662	441,294	0	0	0	0	0	0	254,268	74,624	73,948,135
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	76,018,141	2,394	7,162	523,872	0	0	0	0	0	0	275,492	76,311	75,132,910
8.	Reinsurance ceded	703,911	2,394	0	0	0	0	0	0	0	0	204,235	76,311	420,971
9.	Totals (Net)	75,314,230	0	7,162	523,872	0	0	0	0	0	0	71,257	0	74,711,939
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	32,083,255	0	29,060	0	0	0	0	0	0	0	3,099,268	0	28,954,927
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	32,083,255	0	29,060	0	0	0	0	0	0	0	3,099,268	0	28,954,927
15.	Reinsurance ceded	2,359,274	0	29,060	0	0	0	0	0	0	0	644,198	0	1,686,016
16.	Totals (Net)	29,723,981	0	0	0	0	0	0	0	0	0	2,455,070	0	27,268,911
17.	TOTAL (Net)	105,038,211	0	7,162	523,872	0	0	0	0	0	0	2,526,327	0	101,980,850
18.	TABULAR FUND INTEREST	4,314,587	0	71	17,917	0	0	0	0	0	0	122,257	0	4,174,341
	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	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	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	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) 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, 2019

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	84,176,739	0	0	51,851,986	13,257,409	19,067,344
2. Deposits received during the year	7,334,701	0	0	6,993,997	195,705	144,999
3. Investment earnings credited to the account	1,732,885	0	0	730,399	411,960	590,526
4. Other net change in reserves	(98,908)	0	0	(98,908)	0	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	15,281,044	0	0	12,634,354	1,201,485	1,445,205
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)	77,864,373	0	0	46,843,120	12,663,589	18,357,664
10. Reinsurance balance at the beginning of the year	(4,851,207)	0	0	(1,645,081)	1,082,324	(4,288,450)
11. Net change in reinsurance assumed	20,217	0	0	0	20,217	0
12. Net change in reinsurance ceded	(66,655)	0	0	80,203	0	(146,858)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,764,335)	0	0	(1,725,284)	1,102,541	(4,141,592)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	73,100,038	0	0	45,117,836	13,766,130	14,216,072

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	58,420,338	0	56,828,600	410,123	0	0	0	0	8,353	0	1,173,262
	2.22 Reinsurance assumed	262,189	0	220,958	0	0	0	0	0	4,071	0	37,160
	2.23 Reinsurance ceded	21,752,101	0	21,309,695	308,000	0	0	0	0	0	0	134,406
	2.24 Net	36,930,426	0	(b) 35,739,863	(b) 102,123	0	(b) 0	(b) 0	0	(b) 12,424	(b) 0	(b) 1,076,016
3. Incurred but unreported:												
	3.1 Direct	49,926,380	0	40,296,272	0	0	0	0	0	130,319	0	9,499,789
	3.2 Reinsurance assumed	315,047	0	0	0	0	0	0	0	75,950	0	239,097
	3.3 Reinsurance ceded	8,941,701	0	8,558,625	0	0	0	0	0	0	0	383,076
	3.4 Net	41,299,726	0	(b) 31,737,647	(b) 0	0	(b) 0	(b) 0	0	(b) 206,269	(b) 0	(b) 9,355,810
4. TOTALS	4.1 Direct	108,346,718	0	97,124,872	410,123	0	0	0	0	138,672	0	10,673,051
	4.2 Reinsurance assumed	577,236	0	220,958	0	0	0	0	0	80,021	0	276,257
	4.3 Reinsurance ceded	30,693,802	0	29,868,320	308,000	0	0	0	0	0	0	517,482
	4.4 Net	78,230,152	(a) 0	(a) 67,477,510	102,123	0	0	(a) 0	0	218,693	0	10,431,826

(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 $ 12,543,954 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 $ 0 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 29,723,981 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	284,269,957	0	249,408,525	5,521,681	2,211,523	0	1,509,328	1,401,022	102,128	0	24,115,750
1.2 Reinsurance assumed	2,609,331	0	1,877,730	14,550	0	0	0	0	235,315	0	481,736
1.3 Reinsurance ceded	69,297,977	0	44,198,713	133,068	31,267	0	0	0	337,443	0	24,597,486
1.4 Net	(d) 217,581,311	0	207,087,542	5,403,163	2,180,256	0	1,509,328	1,401,022	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	108,346,718	0	97,124,872	410,123	0	0	0	0	138,672	0	10,673,051
2.2 Reinsurance assumed	577,236	0	220,958	0	0	0	0	0	80,021	0	276,257
2.3 Reinsurance ceded	30,693,802	0	29,868,320	308,000	0	0	0	0	0	0	517,482
2.4 Net	78,230,152	0	67,477,510	102,123	0	0	0	0	218,693	0	10,431,826
3. Amounts recoverable from reinsurers December 31, current year	7,763,488	0	7,814,688	(51,200)	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
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	0	64,595,917	(97,116)	0	0	0	0	278,370	0	10,949,063
5. Amounts recoverable from reinsurers December 31, prior year	9,525,284	0	9,576,479	(51,195)	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	299,770,104	0	265,276,128	5,611,770	2,211,523	0	1,509,328	1,401,022	64,648	0	23,695,685
6.2 Reinsurance assumed	2,418,596	0	1,791,419	14,550	0	0	0	0	213,118	0	399,509
6.3 Reinsurance ceded	80,341,675	0	55,336,621	23,913	31,267	0	0	0	337,443	0	24,612,431
6.4 Net	221,847,025	0	211,730,926	5,602,407	2,180,256	0	1,509,328	1,401,022	(59,677)	0	(517,237)

(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, $ 1,001,025 in Line 1.4.
$ 1,242,069 in Line 6.1, and $ 1,001,025 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 89,382 in Line 1.1, $ 89,382 in Line 1.4.
$ 89,382 in Line 6.1, and $ 89,382 in Line 6.4.

(d) Includes $ 1,203,387 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	209,678	146,236	(63,442)
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)	209,678	146,236	(63,442)
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	46,262	54,767	8,505
	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	2,962,402	3,021,716	59,314
	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	84,644,588	88,205,418	3,560,830
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	3,421	11,584	8,163
25.	Aggregate write-ins for other than invested assets	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	87,866,351	91,439,721	3,573,370
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	87,866,351	91,439,721	3,573,370
	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	0	0
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	0	0

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 $1,741,262 and $1,833,023 as of December 31, 2019 or December 31, 2018, respectively. Additionally, net income for the year ended December 31, 2019 and the year ended December 31, 2018 would have decreased by $91,761 and $78,654, 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 #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 30,203,815	$ 40,572,897
(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	$ 91,761	$ 78,654
				$ -	$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: None				$ -	$ -
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 30,112,054	$ 40,494,243
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 161,739,337	$ 161,398,774
(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	$ (1,741,262)	$ (1,833,023)
				$ -	$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: None				$ -	$ -
				$ -	$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 163,480,599	$ 163,231,797

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.
(13) The Company has no pharmaceutical rebate receivables.

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 2019 or 2018.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

During 2019 or 2018, the Company did not participate in a statutory purchase.

B. Statutory Merger

During 2019 or 2018, the Company did not participate in a statutory merger.

C. Assumption Reinsurance
During 2019 or 2018, the Company did not participate in an assumption reinsurance agreement.

D. Impairment Loss
During 2019 or 2018, the Company did not recognize an impairment loss.

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

The Company does not have any discontinued operations.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Fifteen new mortgages were purchased in 2019 with an average interest rate of 3.7%. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over maximum loan which would be permitted by law on the land without the buildings.

The minimum and maximum lending rates for mortgage loans during 2019 were:

Commercial loans	3.4% to 7.8%

(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: 67.7%

	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	$ -	$ -	$ -	$ -	$ 126,095,844	$ -	$ 126,095,844
(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)					$ 25,231,035		
(a) Current	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(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) The Company had no investment in impaired loans with or without allowance for credit losses or 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 in 2019 or 2018.

(6) The Company had no investment in impaired loans on nonaccrual status or interest income recognized using a cash-basis method of accounting in 2019 and 2018.

(7) The Company had no allowance for credit losses in 2019 or 2018.

(8) The Company had no mortgage Loans Derecognized as a Result of Foreclosure in 2019 or 2018.

(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 2019 or 2018.

C. Reverse Mortgages

The Company did not have investments in reverse mortgages in 2019 or 2018.

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.

(2) The Company has no securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security or due to the inability or intent to retain the security for a sufficient period of time to recover the amortized cost basis.

(3) The Company has no securities with an other-than-temporary impairment, recognized in the current reporting period, on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

(4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 2,649,320
2. 12 Months or Longer	$ 4,218,299
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 94,665,541
2. 12 Months or Longer	$ 68,453,867

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any open repurchase agreements or securities lending transactions in 2019 or 2018.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowings in 2019 or 2018.

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 2019 or 2018.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale in 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

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 2019 or 2018.

J. Real Estate
The Company did not have investments in real estate in 2019 or 2018.

K. Low Income Housing Tax Credits (LIHTC)
The Company did not have any investments in low-income housing tax credits (LIHTC) in 2019 or 2018.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	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	$ 17,152,250	$ -	$ -	$ -	$ 17,152,250	$ 18,929,320	$ (1,777,070)
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	$ 143,644,140	$ -	$ -	$ -	$ 143,644,140	$ 161,799,847	$ (18,155,707)
o. Total Restricted Assets	$ 179,744,690	$ -	$ -	$ -	$ 179,744,690	$ 199,677,467	$ (19,932,777)

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

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	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	0.685%	0.707%
j. On deposit with states	$ -	$ 17,152,250	0.620%	0.640%
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	$ -	$ 143,644,140	5.191%	5.362%
o. Total Restricted Assets	$ -	$ 179,744,690	6.496%	6.709%

(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 2019 or 2018.

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Discretionary trust supporting assumed reinsurance business (SHIP)	$ 134,443,920	$ -	$ -	$ -	$ 134,443,920	$ 152,993,882	$ (18,549,962)	$ 134,443,920	4.859%	5.018%
Discretionary trust supporting assumed reinsurance business (RENCLIC)	$ 9,200,220	$ -	$ -	$ -	$ 9,200,220	$ 8,805,965	$ 394,255	$ 9,200,220	0.333%	0.343%
Total (c)	$ 143,644,140	$ -	$ -	$ -	$ 143,644,140	$ 161,799,847	$ (18,155,707)	$ 143,644,140	5.192%	5.361%

(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 2019 or 2018.

M. Working Capital Finance Investments
The Company did not have Working Capital Finance Investments in 2019 or 2018.

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 2019 or 2018.

O. 5GI Securities
The Company did not have 5GI Securities in 2019 or 2018.

P. Short Sales
The Company did not have short sales in 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	4	0
2. Aggregate Amount of Investment Income	$ 195,268	$ -

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, 2019 and 2018.

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			12/31/2018			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	$ 109,210,474	$ -	$ 109,210,474	$ 111,509,056	$ 943,780	$ 112,452,836	$ (2,298,582)	$ (943,780)	$ (3,242,362)
(b) Statutory Valuation Allowance Adjustment	$ 648,383	$ -	$ 648,383	$ 648,383	$ -	$ 648,383	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 108,562,091	$ -	$ 108,562,091	$ 110,860,673	$ 943,780	$ 111,804,453	$ (2,298,582)	$ (943,780)	$ (3,242,362)
(d) Deferred Tax Assets Nonadmitted	$ 84,644,588	$ -	$ 84,644,588	$ 87,261,638	$ 943,780	$ 88,205,418	$ (2,617,050)	$ (943,780)	$ (3,560,830)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 23,917,503	$ -	$ 23,917,503	$ 23,599,035	$ -	$ 23,599,035	$ 318,468	$ -	$ 318,468
(f) Deferred Tax Liabilities	$ 2,509,927	$ 235,135	$ 2,745,061	$ 2,622,507	$ -	$ 2,622,507	$ (112,580)	$ 235,135	$ 122,554
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 21,407,577	$ (235,135)	$ 21,172,442	$ 20,976,528	$ -	$ 20,976,528	$ 431,049	$ (235,135)	$ 195,914

2.

	As of End of Current Period			12/31/2018			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 Recoverable Through Loss Carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 21,172,442	$ -	$ 21,172,442	$ 20,976,528	$ -	$ 20,976,528	$ 195,914	$ -	$ 195,914
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 21,783,567	$ -	$ 21,783,567	$ 29,593,754	$ -	$ 29,593,754	$ (7,810,187)	$ -	$ (7,810,187)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 21,172,442	XXX	XXX	$ -	XXX	XXX	$ 21,172,442
(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.	$ 2,509,927	$ -	$ 2,509,927	$ 2,622,507	$ -	$ 2,622,507	$ (112,580)	$ -	$ (112,580)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 23,682,369	$ -	$ 23,682,369	$ 23,599,035	$ -	$ 23,599,035	$ 83,334	$ -	$ 83,334

3.

	2019	2018
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	503.490%	531.499%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 140,566,890	$ 139,773,859

4.

	As of End of Current Period		12/31/2018		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) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 108,562,091	$ -	$ -	$ -	$ (2,298,582)	$ (943,780)
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)	$ 23,917,503	$ -	$ -	$ -	$ 318,468	$ -
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%

NOTES TO FINANCIAL STATEMENTS

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) 12/31/2018	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (1,162,968)	$ (478,148)	$ (684,821)
(b) Foreign	$ -	$ -	$ -
(c) Subtotal	$ (1,162,968)	$ (478,148)	$ (684,821)
(d) Federal income tax on net capital gains	$ 3,674,390	$ 453,597	$ 3,220,792
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred	$ 2,511,421	$ (24,551)	$ 2,535,972
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	$ -	$ -	$ -
(3) Policyholder reserves	$ 71,068,992	$ 74,099,713	$ (3,030,721)
(4) Investments	$ 553,172	$ -	$ 553,172
(5) Deferred acquisition costs	$ 17,855,807	$ 18,099,374	$ (243,567)
(6) Policyholder dividends accrual	$ 85,827	$ 95,368	$ (9,540)
(7) Fixed Assets	$ -	$ -	$ -
(8) Compensation and benefits accrual	$ 4,028,783	$ 2,233,044	$ 1,795,739
(9) Pension accrual	$ -	$ -	$ -
(10) Receivables - nonadmitted	$ -	$ -	$ -
(11) Net operating loss carry-forward	$ 2,382,468	$ 4,211,776	$ (1,829,307)
(12) Tax credit carry-forward	$ 7,175,136	$ 7,175,136	$ -
(13) Other (including items <5% of total ordinary tax assets)	$ 6,060,288	$ 5,594,645	$ 465,643
(99) Subtotal	$ 109,210,474	$ 111,509,056	$ (2,298,582)
(b) Statutory valuation allowance adjustment	$ 648,383	$ 648,383	$ -
(c) Nonadmitted	$ 84,644,588	$ 88,205,418	$ (3,560,830)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 23,917,503	$ 22,655,255	$ 1,262,248
(e) Capital:			
(1) Investments	$ -	$ 943,780	$ (943,780)
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other (including items <5% of total ordinary tax assets)	$ -	$ -	$ -
(99) Subtotal	$ -	$ 943,780	$ (943,780)
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ -	$ 943,780	$ (943,780)
(i) Admitted deferred tax assets (2d + 2h)	$ 23,917,503	$ 23,599,035	$ 318,468
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ -	$ 112,581	$ (112,581)
(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	$ 2,509,927	$ 2,622,507	$ (112,581)
(b) Capital:			
(1) Investments	$ 235,135	$ -	$ 235,135
(2) Real estate	$ -	$ -	$ -
(3) Other (including items <5% of total capital tax liabilities)	$ -	$ -	$ -
(99) Subtotal	$ 235,135	$ -	$ 235,135
(c) Deferred tax liabilities (3a99 + 3b99)	$ 2,745,061	$ 2,622,507	$ 122,554
4. Net deferred tax assets/liabilities (2i - 3c)	$ 21,172,442	$ 20,976,528	$ 195,914

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 ($4,218,110) and prior year return to provision adjustments totaling $56,344, resulting in a rate differential of -9.04% from the enacted 21% tax rate.

E. (1) As of December 31, 2019, the Company had $11,347,088 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, 2019, the Company had $7,118,132 of LIHTC which begin to expire in 2021, all of which are subject to Internal 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, 2019, 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, 2019.

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 3
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. On May 8, 2019, the Company declared an ordinary dividend of $25,000,000 and it was paid in cash on May 28, 2019, and recorded as dividends to shareholders. The Company had no dividends paid in calendar year 2018.

D. At December 31, 2019 and December 31, 2018, the Company reported $631,515 and $853,619 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.

NOTES TO FINANCIAL STATEMENTS

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, 2019 and December 31, 2018, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was $18,709,759 and $10,087,607 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 or SSAP 48 Entity Loss Tracking
The Company has no SCA or SSAP 48 Entity investments whose share of losses exceeds its investment in the SCA or SSAP Entity.

NOTE 11 Debt

A. The Company did not have any capital notes or other debt outstanding as of December 31, 2019 or December 31, 2018.

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, 2019 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 $196,687,601 as determined by the amount of qualifying residential housing finance assets. 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	$ 567,600	$ 567,600	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ 18,380,700	$ 18,380,700	$ -
(e) Aggregate Total (a+b+c+d)	$ 18,948,300	$ 18,948,300	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 196,687,601	XXX	XXX
2. Prior Year-end			
(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

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)

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 Months to Less Than 1 Year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 567,600	$ 567,600	$ -	$ -	$ -	$ -

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. The Company did not have any collateral pledged to the FHLB as of the reporting date for 2019 or 2018.

b. The Company did not have any collateral pledged to the FHLB during the reporting period for 2019 or 2018.

(4) Borrowing from FHLB

a. The Company did not have any borrowings from the FHLB as of the reporting date for 2019 or 2018.

b. The Company did not have any borrowings from the FHLB during the reporting period for 2019 or 2018.

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. 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 $25,168 and $24,915 at December 31, 2019 and 2018, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $5,546 and $5,043 on the plan in 2019 and 2018, 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 $90,948 and $92,064 at December 31, 2019 and 2018, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $10,008 and $10,008 on the plan in 2019 and 2018, respectively.

F-I. The Company had no employees at December 31, 2019 or December 31, 2018.

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, 2019 was $157,561,115. The Company's statutory net gain from operations before realized capital gains or losses for 2019 was $30,589,226. 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, 2019 of $27,668,740.

(4) On May 8, 2019, the Company declared an ordinary dividend of $25,000,000 and it was paid in cash on May 28, 2019, and recorded as dividends to shareholders. The Company had no dividends paid out in calendar year 2018.

(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 2019 or 2018, the Company had no advances to surplus.

(8) During 2019 or 2018, the Company held no stock for special purposes.

(9) The Company had no special surplus funds at or December 31, 2019 or December 31, 2018.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2019 and 2018, respectively, was $1,140,761 and $(244,753), respectively.

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

(12) The Company did not have restatements due to quasi-reorganizations in 2019 or 2018.

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, 2019, the Company has committed $229,650,000, for investment and had funded $76,408,189.

The Company is not aware of any material contingent commitments as of December 31, 2019.

(1) Total contingent liabilities:	$	153,241,811

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies in the amount of $899,619. 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 $162,309 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	$	200,156
b. Decreases current year:		
Premium tax offset applied	$	14,436
Change in accrual resulting from changes in liability	$	23,411
c. Increases current year:		
	$	-
	$	-
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	162,309

C. Gain Contingencies
There were no material gain contingencies recognized by the Company during 2019 or 2018.

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 2019.

E. Joint and Several Liabilities
The Company had no joint and several liabilities at December 31, 2019 or December 31, 2018.

F. All Other Contingencies

Legal Proceedings
In the normal course of business, the Company is involved in litigation, principally from claims made under insurance policies and contracts. The Company reviews its litigation matters on an ongoing basis.
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, surrendered or lapsed their policies. The Company believes it has meritorious defenses to plaintiffs' claims and has pursued those defenses vigorously. Nevertheless, in order to avoid the costs and burden of continued litigation, the Company and the plaintiffs entered into a confidential memorandum of understanding on October 1, 2019 that would result in a settlement and release of the class claims. The parties are continuing to negotiate the terms of the settlement and class relief, which terms will ultimately require the court's approval to become final.
While the ultimate disposition of such litigation is uncertain, management does not expect it to have a material adverse effect on the Company's financial condition, liquidity or results of operations.

NOTE 15 Leases

A. Lessee Operating Lease:
The Company was not involved in material operating lease obligations as of December 31, 2019 or December 31, 2018.

B. Lessor Leases
Leasing activities were not part of the Company's business activities in 2019 or 2018.

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	
	2019	2018	2019	2018

NOTES TO FINANCIAL STATEMENTS

a. Swaps	$ -	$ -	$ -	$ -
b. Futures	$ -	$ -	$ -	$ -
c. Options	$ 2,261,220	$ 100,531	$ -	$ -
d. Total	$ 2,261,220	$ 100,531	$ -	$ -

(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 2019, 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 2019 or 2018.

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 2019 or 2018.

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 2019 or 2018.

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

Assets and Liabilities measured and reported at Fair Value

The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – includes assets valued using inputs that are quoted prices in active markets for identical assets.

Level 2 – includes assets valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models are primarily industry-standard models that consider various inputs such as interest rate, credit spread, reported trades, broker/dealer quotes, issuer spreads and other inputs that are observable or derived from observable information in the marketplace or are supported by observable levels at which transactions are executed in the marketplace.

Level 3 – includes assets valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets include those financial instruments whose fair value is estimated based on non-binding broker prices or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

At each reporting date, the Company classifies assets into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. The Company's assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset requires judgment.

A. The following tables provide detail on the Company's assets and liabilities measured and reported at fair value:

(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					
Common Stock	$ -	$ -	$ -	$ -	$ -
Derivative asset Options	$ -	$ 2,261,220	$ -	$ -	$ 2,261,220
Other Invested Assets	$ -	$ -	$ 89,432	$ -	$ 89,432
Total assets at fair value/NAV	$ -	$ 2,261,220	$ 89,432	$ -	$ 2,350,653

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

Description	Beginning Balance at 01/01/2019	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	Settle-ments	Ending Balance at 12/31/2019
a. Assets										
Other Invested Assets	$ 28,646,489	$ -	$ (28,315,067)	$ -	$ (241,990)	$ -	$ -	$ -	$ -	$ 89,432
Total Assets	$ 28,646,489	$ -	$ (28,315,067)	$ -	$ (241,990)	$ -	$ -	$ -	$ -	$ 89,432

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	$ 2,325,721,470	$ 2,069,469,082	$ 20,976,400	$ 2,150,420,953	$ 154,324,117	$ -	$ -
Preferred Stocks	$ 112,747,403	$ 107,424,375	$ -	$ 112,747,403	$ -	$ -	$ -
Common Stocks	$ 18,948,300	$ 18,948,300	$ -	$ 18,948,300	$ -	$ -	$ -
Cash & Short-term	$ 59,404,791	$ 59,404,791	$ 59,404,791	$ -	$ -	$ -	$ -
Commercial Mortgage	$ 129,301,438	$ 126,095,844	$ -	$ -	$ 129,301,438	$ -	$ -
Other Invested Assets	$ 121,569,677	$ 120,239,453	$ -	$ 7,891,063	$ 34,553,869	$ -	$ -
Derivatives	$ 2,261,220	$ 2,261,220	$ -	$ 2,261,220	$ -	$ -	$ -
	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Liabilities:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Deposit Type Contracts	$ 73,100,038	$ 73,100,038	$ -	$ -	$ 73,100,038	$ -	$ -

Excludes investments carried on an equity basis - Other Invested Assets

D. Not Practicable to Estimate Fair Value

Not applicable

NOTES TO FINANCIAL STATEMENTS

E. Financial Instruments Measured Using the NAV
Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
The Company had no unusual or infrequent items for the year ended December 31, 2019 or December 31, 2018.

B. Troubled Debt Restructuring: Debtors
The Company had no troubled debt restructuring during 2019 or 2018.

C. Other Disclosures

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 ongoing.

D. Business Interruption Insurance Recoveries
The Company did not have any business interruption insurance recoveries in 2019 or 2018.

E. State Transferable and Non-transferable Tax Credits
The Company did not have state transferable tax credits at December 31, 2019 or December 31, 2018.

F. Subprime Mortgage Related Risk Exposure

(1) 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, 2019, the unrealized losses on the Company’s subprime exposure are attributable to changes in asset values versus exposure to realized losses 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, 2019.

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 14,049,559	$ 14,935,172	$ 16,336,769	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ 1,092,710	$ 1,093,009	$ 1,101,734	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total	$ 15,142,269	$ 16,028,181	$ 17,438,503	$ -

* 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, 2019.

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 2019.

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.

(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	34	$ 2,012,166	37	$ 1,571,656
b. 13 to 24 Months	20	$ 444,985	42	$ 1,835,216
c. 25 to 36 Months	34	$ 1,379,573	26	$ 1,195,606
d. 37 to 48 Months	22	$ 943,095	51	$ 1,609,294
e. Equity investment in SCAs *	42	$ 1,511,147	59	$ 2,139,283
f. 49 to 60 Months	1,197	$ 30,317,539	1,257	$ 32,595,779
g. Total	1,349	$ 36,608,505	1,472	$ 40,946,834

(3)

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,472	$ 40,946,834	0	$ -

NOTES TO FINANCIAL STATEMENTS

b. Number/amount of retained asset accounts issued/added during the year		57	$ 4,966,264		0	$ -
c. Investment earnings credited to retained asset accounts during the year	XXX		$ 194,437	XXX		$ -
d. Fees and other charges assessed to retained asset account during the year	XXX		$ 140	XXX		$ -
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		0	$ -		0	$ -
f. Number/amount of retained asset accounts closed/withdrawn during the year		227	$ 9,498,890		0	$ -
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)		1,302	$ 36,608,505		0	$ -

H. Insurance-Linked Securities (ILS) Contracts
The company did not have Insurance-Linked Securities Contracts during 2019 and 2018.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company does not have any life insurance on which it is the owner and beneficiary nor has it obtained rights to control any such policies.

NOTE 22 Events Subsequent

Subsequent events have been evaluated up to the issue date of this Financial Statement, as of February 29, 2020.

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 2019 or 2018.

C. Commutation of Reinsurance Reflected in Income and Expenses.
The Company did not commute any ceded reinsurance during the year of 2019 or 2018.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
(1) During 2019, the Company did not cede business to any certified reinsurer.
(2) During 2019, 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 2019 or 2018.

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 2019 or 2018.

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 2019 or 2018.

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, 2019 or December 31, 2018.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

NOTE 26 Intercompany Pooling Arrangements

The Company was not part of an intercompany pooling arrangement during 2019 or 2018.

NOTE 27 Structured Settlements

The Company did not have any structured settlements for which it was contingently liable as of December 31, 2019.

NOTE 28 Health Care Receivables

The Company did not have health care receivables that required disclosure as of December 31, 2019 or 2018, or 2017.

NOTE 29 Participating Policies

As of December 31, 2019, 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 $357,909 to policyholders in 2019 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 12/31/2019
3. Was anticipated investment income utilized in the calculation? Yes [ ] No [X]

NOTE 31 Reserves for Life Contracts and Annuity Contracts

NOTES TO FINANCIAL STATEMENTS

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.

(1)

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

(2) grade into standard reserves.

At December 31, 2019 and 2018, the Company had $773,506,850 and $1,018,136,142 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 $4,612,236 and $6,063,744 at yearend 2019 and 2018,

(3) respectively, and are reported as miscellaneous reserves in Exhibit 5.

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

(4) Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.

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

(5) assumptions or cessions occurring during the year.

(6) The details for other changes:
None

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 139,795,237	$ -	$ -	$ 139,795,237	90.0%
(2) Not subject to discretionary withdrawal	$ 15,480,413	$ -	$ -	$ 15,480,413	10.0%
(3) Total (gross: direct + assumed)	$ 155,275,650	$ -	$ -	$ 155,275,650	100.0%
(4) Reinsurance ceded	$ 48,116,604	$ -	$ -	$ 48,116,604	
(5) Total (net)* (3) - (4)	$ 107,159,046	$ -	$ -	$ 107,159,046	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

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

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ -	$ -	$ -	$ -	0.0%
(2) Not subject to discretionary withdrawal	$ 11,925,037	$ -	$ -	$ 11,925,037	100.0%
(3) Total (gross: direct + assumed)	$ 11,925,037	$ -	$ -	$ 11,925,037	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 11,925,037	$ -	$ -	$ 11,925,037	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 68,749,805	$ -	$ -	$ 68,749,805	87.1%
(2) Not subject to discretionary withdrawal	$ 10,192,051	$ -	$ -	$ 10,192,051	12.9%
(3) Total (gross: direct + assumed)	$ 78,941,856	$ -	$ -	$ 78,941,856	100.0%
(4) Reinsurance ceded	$ 5,841,519	$ -	$ -	$ 5,841,519	
(5) Total (net)* (3) - (4)	$ 73,100,037	$ -	$ -	$ 73,100,337	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

D. Life & Accident & Health Annual Statement:

	Amount
1. Exhibit 5, Annuities Section, Total (net)	$ 113,505,389
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 5,578,694
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 73,100,038
4. Subtotal	$ 192,184,121
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	$ 192,184,121

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account			Separate Account - Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	$ -	$ 25,063	$ 29,830	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	(2) Universal Life	$ 1,085,263,485	$ 1,085,284,366	$ 1,179,301,731	$ -	$ -	$ -	
	(3) Universal Life with Secondary Guarantees	$ 69,942,715	$ 64,090,006	$ 76,003,262	$ -	$ -	$ -	
	(4) Indexed Universal Life	$ 129,018,375	$ 132,896,084	$ 140,197,837	$ -	$ -	$ -	
	(5) Indexed Universal Life with Secondary Guarantees	$ -	$ -	$ -	$ -	$ -	$ -	
	(6) Indexed Life	$ -	$ -	$ -	$ -	$ -	$ -	
	(7) Other Permanent Cash Value Life Insurance	$ -	$ 195,523,956	$ 275,019,173	$ -	$ -	$ -	
	(8) Variable Life	$ -	$ -	$ -	$ -	$ -	$ -	
	(9) Variable Universal Life	$ -	$ -	$ -	$ -	$ -	$ -	
	(10) Miscellaneous Reserves	$ -	$ -	$ -	$ -	$ -	$ -	
B.	Not subject to discretionary withdrawal or no cash values:							
	(1) Term Policies with Cash Value	XXX	XXX	$ 22,116,825	XXX	XXX	$ -	
	(2) Accidental Death Benefits	XXX	XXX	$ 888,534	XXX	XXX	$ -	
	(3) Disability - Active Lives	XXX	XXX	$ 2,509,816	XXX	XXX	$ -	
	(4) Disability - Disabled Lives	XXX	XXX	$ 13,390,229	XXX	XXX	$ -	
	(5) Miscellaneous Reserves	XXX	XXX	$ 298,105,158	XXX	XXX	$ -	
C.	Total (gross: direct + assumed)	$ 1,284,224,575	$ 1,477,819,475	$ 2,007,562,395	$ -	$ -	$ -	
D.	Reinsurance ceded	$ -	$ 983,478	$ 93,266,166	$ -	$ -	$ -	
E.	Total (net) (C) - (D)	$ 1,284,224,575	$ 1,476,835,997	$ 1,914,296,229	$ -	$ -	$ -	

		Amount
F.	Life & Accident & Health Annual Statement:	
	(1) Exhibit 5, Life Insurance Section, Total (net)	$ 1,601,525,681
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ 888,503
	(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 2,507,691
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 12,543,953
	(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 296,830,401
	(6) Subtotal	$ 1,914,296,229
	Separate Accounts Statement	
	(7) Exhibit 3, Line 0199999, column 2	$ -
	(8) Exhibit 3, Line 0499999, column 2	$ -
	(9) Exhibit 3, Line 0599999, column 2	$ -
	(10) Subtotal (Lines (7) through (9))	$ -
	(11) Combined Total (6) and (10))	$ 1,914,296,229

NOTE 34 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	Gross	Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	$ -	$ -
(3) Ordinary renewal	$ 7,057,720	$ 11,755,228
(4) Credit Life	$ -	$ -
(5) Group Life	$ 2,631	$ 3,035
(6) Group Annuity	$ -	$ -
(7) Totals	$ 7,060,351	$ 11,758,263

NOTE 35 Separate Accounts

A. Separate Account Activity

The Company had no separate accounts as of December 31, 2019 or December 31, 2018.

NOTE 36 Loss/Claim Adjustment Expenses

A. The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2019 and 2018 were $1,244,464 and $1,274,051, 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 [X] No [ ]

2.2 If yes, date of change: 09/04/2019

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?
Xiumei Song, 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 [X] No [ ]

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

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 $ 4,477

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	$ 17,152,250
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	$ 143,644,140

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.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

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 LsSalle Street, Chicago, IL 60603
US Bank Institutional Trust & Custody	1025 Connecticut Ave NW, Suite 517, Washington, DC 20036

GENERAL INTERROGATORIES

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

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, Inc.	U
Cohen & Steers Capital Management, Inc.	U
Hildene Capital Management, LLC	U
Aegon USA Realty Advisors, 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 invested 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 invested 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 Management, Inc.	FW2FPJ6GDBIAYMEK6K90	SEC	NO
160415	Hildene Capital Management	549300NF7JWYOW6ZDK26	SEC	NO
286438	Aegon USA Advisers. LLC	54930021S1WCKH88L448	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

GENERAL INTERROGATORIES

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	2,069,469,082	2,325,721,470	256,252,388
30.2 Preferred stocks	107,424,375	112,747,404	5,323,028
30.3 Totals	2,176,893,457	2,438,468,874	261,575,416

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 ICE Data Services/IDC (Interactive Data Corporation) and Refinitiv (formerly Reuters). 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:

'Competitive 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:

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]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 116,467

36.2 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 Company Inc.	55,300

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ 1,905,513

37.2 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	1,182,841

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

38.2 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, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

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 $ 720,585

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. $ 568,259

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 $ 720,585

1.65 Total incurred claims $ 568,259

1.66 Number of covered lives 226

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	33,064	34,235
2.2	Premium Denominator	95,241,921	100,778,608
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	11,946,404	12,679,557
2.5	Reserve Denominator	1,919,818,275	2,027,994,858
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. 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:

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

4.2 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)

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

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

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

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

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

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

6.2 If the answer to 6.1 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

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

7.1 Direct Premium Written ..... $ 137,536,731

7.2 Total Incurred Claims ..... $ 261,761,830

7.3 Number of Covered Lives 224,025

*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)

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

8.1 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 [ ]

Life, Accident and Health Companies Only:

9.1 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 [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 1,856,868

9.22 Received ..... $ 0

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

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

10.21 Page 3, Line 1 ..... $ 0

10.22 Page 4, Line 1 ..... $ 0

11. For stock reporting entities only:

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

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

12.11 Cash ..... $ 713,625,333

12.12 Stock ..... $ 167,230,263

13.1 Does the reporting entity 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.

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

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? 0
18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year 0.0 %
    27.12 Subsequent Years 0.0 %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $ 0
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? 0
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

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 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	16,806,840	17,954,723	18,562,125	19,789,399	19,967,987
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2,163,852	2,645,618	2,708,376	2,826,039	4,845,870
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)	17,651	20,801	25,225	26,302	29,674
5.	Industrial (Line 21, Col. 2)	345	350	363	382	405
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	18,988,688	20,621,492	21,296,089	22,642,122	24,843,936
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	0	0	0	0	0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	47
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	47
	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)	94,750,637	100,254,563	107,979,977	98,651,191	128,161,373
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	293,696	454,420	535,792	181,302	272,214
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)	250,740	95,124	98,338	83,903	(19,197)
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	117
18.1	A & H-group (Line 20.4, Col. 8)	(260)	1,802	3,452	334	(1,024)
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)	(52,892)	(27,301)	95,144	62,402	(4,109)
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	95,241,921	100,778,608	108,712,703	98,979,132	128,409,375
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,679,113,037	2,794,927,177	2,902,241,502	3,197,405,331	3,485,609,713
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,517,373,704	2,633,528,418	2,788,413,985	3,040,516,358	3,284,984,595
23.	Aggregate life reserves (Page 3, Line 1)	2,033,380,313	2,145,280,187	2,248,399,030	2,348,946,469	2,441,592,220
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	105,038,211	111,222,264	115,647,497	121,732,654	133,962,541
25.	Deposit-type contract funds (Page 3, Line 3)	73,100,038	79,325,532	89,878,692	236,987,758	315,343,049
26.	Asset valuation reserve (Page 3, Line 24.01)	32,069,275	25,091,707	26,683,092	18,861,383	19,723,533
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)	157,561,115	157,220,552	109,649,284	152,710,773	196,446,898
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(91,254,915)	(101,075,611)	(148,393,981)	(79,575,511)	(137,824,769)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	161,943,655	161,625,826	114,110,529	157,172,222	200,924,896
31.	Authorized control level risk - based capital	27,918,519	26,298,041	24,076,788	22,255,542	22,530,649
	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)	79.2	85.4	86.0	90.2	90.7
33.	Stocks (Lines 2.1 and 2.2)	4.8	4.1	3.0	1.2	0.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	4.8	0.9	1.2	1.6	2.4
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)	2.3	3.1	3.0	1.6	1.3
37.	Contract loans (Line 6)	4.1	4.5	4.9	4.8	4.7
38.	Derivatives (Page 2, Line 7)	0.1	0.0	0.1	0.1	0.0
39.	Other invested assets (Line 8)	4.6	1.9	1.6	0.5	0.1
40.	Receivables for securities (Line 9)	0.1	0.0	0.1	0.0	0.0
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 2019	2 2018	3 2017	4 2016	5 2015
	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)	87,866,351	91,439,721	102,528,627	164,721,309	173,879,680
53.	Total admitted assets (Page 2, Line 28, Col. 3)	2,679,113,037	2,794,927,177	2,902,241,502	3,197,405,331	3,485,609,713
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	140,494,111	141,816,009	156,303,649	166,949,649	190,038,902
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(385,411)	804,361	(144,004)	(1,692,420)	(1,871,228)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,385,515	(350,260)	13,056,224	(4,612,758)	(5,388,946)
57.	Total of above Lines 54, 55 and 56	141,494,215	142,270,110	169,215,869	160,644,471	182,778,728
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	287,236,580	291,207,706	311,430,731	324,046,557	339,508,624
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	(576,915)	242,977	408,434	141,776	(1,315,560)
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(102,697,621)	(96,904,344)	(89,951,233)	(83,887,150)	(121,145,667)
61.	Increase in A & H reserves (Line 19, Col. 6)	(6,184,053)	(4,425,235)	(6,085,157)	(12,229,886)	(12,182,886)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	357,909	754,733	856,106	385,622	562,979
	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	28.6	19.0	19.1	31.5	7.7
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	7.1	8.1	8.5	22.1	5.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(11,238.9)	(4,790.7)	(2,324.9)	(4,602.8)	(7,322.8)
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)	1,537.4	1,293.0	389.6	210.5	(2,488.9)
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	172,592	201,704	234,082	294,412	379,457
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	284,585	339,072	386,884	468,290	587,373
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	25,283,990	25,597,854	25,529,459	25,625,104	25,559,756
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	41,709,722	39,888,595	37,315,827	37,471,388	40,291,805
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	28,871,591	34,337,378	(1,865,135)	6,479,024	44,863,657
74.	Ordinary - individual annuities (Page 6, Col. 4)	1,317,571	3,507,451	1,972,876	(233,145)	(3,300,763)
75.	Ordinary-supplementary contracts	XXX	2,961,412	737,070	(403,195)	(5,509,054)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	715,332	72,456	(956,579)	1,260,806	942,576
78.	Group annuities (Page 6, Col. 5)	(152,298)	(501,033)	(213,916)	(622,816)	517,834
79.	A & H-group (Page 6.5, Col. 3)	185	(56,963)	(25,035)	(18,996)	(28,138)
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(163,155)	(2,299,820)	(1,185,054)	(840,824)	2,437,198
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	1,747,661	3,891,272	7,161,069	18,100,416
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	30,589,226	39,768,542	2,355,499	12,781,923	58,023,725

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 2019 OF THE WILCO LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2019

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	137,536,731	0	251,297	0	137,788,027
2. Annuity considerations	717,573	0	0	0	717,573
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)	138,254,304	0	251,297	0	138,505,600
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	244,090	0	0	0	244,090
6.2 Applied to pay renewal premiums	19,611	0	0	0	19,611
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	140,533	0	0	0	140,533
6.4 Other	7,255	0	0	0	7,255
6.5 Totals (Sum of Lines 6.1 to 6.4)	411,489	0	0	0	411,489
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)	411,489	0	0	0	411,489
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	248,095,141	0	1,419,946	0	249,515,087
10. Matured endowments	1,313,386	0	89,382	0	1,402,768
11. Annuity benefits	6,922,703	0	0	0	6,922,703
12. Surrender values and withdrawals for life contracts	68,808,656	0	0	0	68,808,656
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	325,139,886	0	1,509,328	0	326,649,214
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. of Pols. & Certifs.	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. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	923	44,613,115	0	0	0	0	0	0	923	44,613,115
17. Incurred during current year	5,042	261,761,830	0	0	29	1,509,328	0	0	5,071	263,271,158
Settled during current year:										
18.1 By payment in full	4,976	249,408,526	0	0	29	1,509,328	0	0	5,005	250,917,854
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	4,976	249,408,526	0	0	29	1,509,328	0	0	5,005	250,917,854
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	4,976	249,408,526	0	0	29	1,509,328	0	0	5,005	250,917,854
19. Unpaid Dec. 31, current year (16+17-18.6)	989	56,966,419	0	0	0	0	0	0	989	56,966,419
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	240,597	20,493,992,000	0	(a) 0	524	20,801,000	1,242	350,000	242,363	20,515,143,000
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	(16,572)	(1,624,056,000)	0	0	(57)	(3,150,000)	(16)	(5,000)	(16,645)	(1,627,211,000)
23. In force December 31 of current year	224,025	18,869,936,000	0	(a) 0	467	17,651,000	1,226	345,000	225,718	18,887,932,000

(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 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	78,453	78,733	0	640,903	761,177
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/certificates (b)	0	0	0	0	(34)
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	452	569	0	0	(230)
25.2 Guaranteed renewable (b)	19,038,958	19,129,578	0	23,135,366	22,490,708
25.3 Non-renewable for stated reasons only (b)	71,667	78,009	0	74,394	(110,914)
25.4 Other accident only	2,975	4,203	0	15,353	16,581
25.5 All other (b)	260,159	273,204	0	345,304	478,002
25.6 Totals (sum of Lines 25.1 to 25.5)	19,374,210	19,485,563	0	23,570,416	22,874,148
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	19,452,663	19,564,297	0	24,211,319	23,635,290

(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 42,907 .

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	1,242	350	257,132	20,600,341	0	0	106	524	20,801	20,621,492
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	1,333	122,905	0	0	0	0	0	122,905
5.	Increased during year (net)	0	0	0	42,827	0	0	0	0	1	42,828
6.	Subtotals, Lines 2 to 5	0	0	1,333	165,732	0	0	0	0	1	165,733
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)	1,242	350	258,465	20,766,073	0	0	106	524	20,802	20,787,225
	Deductions during year:										
10.	Death	4	1	5,114	274,643	0	0	XXX	22	1,704	276,348
11.	Maturity	12	2	709	4,292	0	0	XXX	7	633	4,927
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	1	288	12,551	0	0	0	2	15	12,567
14.	Surrender	0	0	7,488	754,406	0	0	0	16	116	754,522
15.	Lapse	0	0	4,968	642,009	0	0	0	10	337	642,346
16.	Conversion	0	0	0	0	0	0	XXX	XXX	XXX	0
17.	Decreased (net)	0	1	0	107,480	0	0	0	0	346	107,827
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)	16	5	18,567	1,795,381	0	0	0	57	3,151	1,798,537
21.	In force end of year (b) (Line 9 minus Line 20)	1,226	345	239,898	18,970,692	0	0	106	467	17,651	18,988,688
22.	Reinsurance ceded end of year	XXX	0	XXX	3,818,805	XXX	0	XXX	XXX	2,296	3,821,101
23.	Line 21 minus Line 22	XXX	345	XXX	15,151,887	XXX	(a) 0	XXX	XXX	15,355	15,167,587
	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

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

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	6,220
25.	Other paid-up insurance	0	0	41,509	613,661
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	4,460	1,293,056
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	809,218
31.	Totals (Lines 27 to 30)	0	0	4,460	2,102,274
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	7,004	61,579
34.	Totals, whole life and endowment	0	0	228,434	16,806,840
35.	Totals (Lines 31 to 34)	0	0	239,898	18,970,693

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	350	0
37.	Ordinary	0	0	18,915,241	55,447
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	17,651	0
40.	Totals (Lines 36 to 39)	0	0	18,933,242	55,447

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 reinsured plans is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
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	212,961

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
	Disability Provisions								
48.	Waiver of Premium	0	0	9,521	387,531	0	0	0	0
49.	Disability Income	0	0	68	26	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	9,589	(a) 387,557	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	329	316	0	0
2.	Issued during year	5	11	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	334	327	0	0
	Deductions during year:				
6.	Decreased (net)	5	24	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	5	24	0	0
9.	In force end of year	329	303	0	0
10.	Amount on deposit	0	(a) 46,843,120	0	(a) 0
11.	Income now payable	264	293	0	0
12.	Amount of income payable	(a) 757,750	(a) 1,788,719	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	183	5,556	93	590
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)	183	5,556	93	590
	Deductions during year:				
6.	Decreased (net)	19	424	0	43
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	19	424	0	43
9.	In force end of year	164	5,132	93	547
	Income now payable:				
10.	Amount of income payable	(a) 1,342,642	XXX	XXX	(a) 1,656,105
	Deferred fully paid:				
11.	Account balance	XXX	(a) 33,745,248	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 67,388,438	XXX	(a) 184,871

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	918	6,571
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	918	6,571
	Deductions During Year:		
6.	Decreased (net)	119	385
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	119	385
9.	In force end of year	799	6,186
10.	Amount of account balance	(a) 18,357,664	(a) 12,663,589

(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	105,112,533
2.	Current year's realized pre-tax capital gains/(losses) of $ 16,875,262 transferred into the reserve net of taxes of $ 3,543,805	13,331,459
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)	118,443,992
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	15,415,716
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	103,028,276

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.	2019	14,777,779	637,937	0	15,415,716
2.	2020	11,763,824	1,346,739	0	13,110,563
3.	2021	9,691,086	1,372,659	0	11,063,745
4.	2022	8,245,288	1,237,453	0	9,482,741
5.	2023	7,214,421	1,096,288	0	8,310,709
6.	2024	6,493,931	954,888	0	7,448,819
7.	2025	5,953,008	846,597	0	6,799,605
8.	2026	5,470,003	798,732	0	6,268,735
9.	2027	5,048,794	737,825	0	5,786,619
10.	2028	4,619,919	680,735	0	5,300,654
11.	2029	4,245,761	615,356	0	4,861,117
12.	2030	3,870,209	559,795	0	4,430,004
13.	2031	3,488,884	497,375	0	3,986,259
14.	2032	3,081,273	434,460	0	3,515,733
15.	2033	2,787,789	363,498	0	3,151,287
16.	2034	2,542,675	303,877	0	2,846,552
17.	2035	2,199,984	241,835	0	2,441,819
18.	2036	1,754,170	195,825	0	1,949,995
19.	2037	1,279,510	146,595	0	1,426,105
20.	2038	813,105	93,759	0	906,864
21.	2039	399,419	44,180	0	443,599
22.	2040	111,313	16,066	0	127,379
23.	2041	(65,314)	16,317	0	(48,997)
24.	2042	(130,391)	16,144	0	(114,247)
25.	2043	(143,639)	16,632	0	(127,007)
26.	2044	(144,094)	16,496	0	(127,598)
27.	2045	(113,775)	15,298	0	(98,477)
28.	2046	(78,385)	12,176	0	(66,209)
29.	2047	(46,711)	8,742	0	(37,969)
30.	2048	(17,303)	5,307	0	(11,996)
31.	2049 and Later	0	1,873	0	1,873
32.	Total (Lines 1 to 31)	105,112,534	13,331,459	0	118,443,993

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	18,280,027	182,491	18,462,518	(97,465)	6,726,654	6,629,189	25,091,707
2.	Realized capital gains/(losses) net of taxes - General Account	(989,551)	0	(989,551)	0	0	0	(989,551)
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	2,028,676	0	2,028,676	0	1,258,969	1,258,969	3,287,645
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	4,802,509	160,451	4,962,960	0	7,003	7,003	4,969,963
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	24,121,661	342,942	24,464,604	(97,465)	7,992,625	7,895,161	32,359,764
9.	Maximum reserve	21,739,929	989,348	22,729,277	183,799	16,440,916	16,624,714	39,353,991
10.	Reserve objective	13,606,621	761,488	14,368,109	115,585	16,423,624	16,539,208	30,907,317
11.	20% of (Line 10 - Line 8)	(2,103,008)	83,709	(2,019,299)	42,610	1,686,200	1,728,810	(290,489)
12.	Balance before transfers (Lines 8 + 11)	22,018,653	426,651	22,445,305	(54,855)	9,678,825	9,623,970	32,069,275
13.	Transfers	(278,724)	278,724	0	54,855	(54,855)	0	0
14.	Voluntary contribution	0	0	0	0	0	0	0
15.	Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	21,739,929	705,375	22,445,305	0	9,623,970	9,623,970	32,069,275

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	72,978,634	XXX	XXX	72,978,634	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	1,010,102,206	XXX	XXX	1,010,102,206	0.0005	505,051	0.0016	1,616,164	0.0033	3,333,337
3.	2	High Quality	793,824,868	XXX	XXX	793,824,868	0.0021	1,667,032	0.0064	5,080,479	0.0106	8,414,544
4.	3	Medium Quality	175,345,143	XXX	XXX	175,345,143	0.0099	1,735,917	0.0263	4,611,577	0.0376	6,592,977
5.	4	Low Quality	17,218,231	XXX	XXX	17,218,231	0.0245	421,847	0.0572	984,883	0.0817	1,406,729
6.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
7.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	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)	2,069,469,082	XXX	XXX	2,069,469,082	XXX	4,329,847	XXX	12,293,103	XXX	19,747,588
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality	77,391,003	XXX	XXX	77,391,003	0.0021	162,521	0.0064	495,302	0.0106	820,345
12.	3	Medium Quality	29,233,372	XXX	XXX	29,233,372	0.0099	289,410	0.0263	768,838	0.0376	1,099,175
13.	4	Low Quality	800,000	XXX	XXX	800,000	0.0245	19,600	0.0572	45,760	0.0817	65,360
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	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)	107,424,375	XXX	XXX	107,424,375	XXX	471,531	XXX	1,309,900	XXX	1,984,879
		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	0.0005	0	0.0016	0	0.0033	0
20.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
21.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
22.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
23.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	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	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	2,261,220	XXX	XXX	2,261,220	0.0005	1,131	0.0016	3,618	0.0033	7,462
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	2,261,220	XXX	XXX	2,261,220	XXX	1,131	XXX	3,618	XXX	7,462
34.		Total (Lines 9 + 17 + 25 + 33)	2,179,154,677	XXX	XXX	2,179,154,677	XXX	4,802,509	XXX	13,606,621	XXX	21,739,929

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	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	118,597,330	0	XXX	118,597,330	0.0011	130,457	0.0057	676,005	0.0074	877,620
44.		Commercial Mortgages - All Other - CM2 - High Quality	7,498,514	0	XXX	7,498,514	0.0040	29,994	0.0114	85,483	0.0149	111,728
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	126,095,844	0	XXX	126,095,844	XXX	160,451	XXX	761,488	XXX	989,348
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	126,095,844	0	XXX	126,095,844	XXX	160,451	XXX	761,488	XXX	989,348

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	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	18,948,300	XXX	XXX	18,948,300	0.0000	0	0.0061	115,585	0.0097	183,799
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	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	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	0.1580	0	0.1580	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	18,948,300	0	0	18,948,300	XXX	0	XXX	115,585	XXX	183,799
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	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	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	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	4,695,644	XXX	XXX	4,695,644	0.0005	2,348	0.0016	7,513	0.0033	15,496
31.	2	High Quality	2,216,540	XXX	XXX	2,216,540	0.0021	4,655	0.0064	14,186	0.0106	23,495
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	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)	6,912,184	XXX	XXX	6,912,184	XXX	7,003	XXX	21,699	XXX	38,991
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	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	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	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	42,275,121	XXX	XXX	42,275,121	0.0000	0	0.1580 (a)	6,679,469	0.1580 (a)	6,679,469
66.		Unaffiliated Private	26,507,333	XXX	XXX	26,507,333	0.0000	0	0.1945	5,155,676	0.1945	5,155,676
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	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	68,782,454	XXX	XXX	68,782,454	XXX	0	XXX	11,835,145	XXX	11,835,145
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	12,971,022	0	0	12,971,022	0.0000	0	0.0912	1,182,957	0.0912	1,182,957
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	12,971,022	0	0	12,971,022	XXX	0	XXX	1,182,957	XXX	1,182,957
		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	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	21,416,595	XXX	0	21,416,595	0.0000	0	0.1580	3,383,822	0.1580	3,383,822
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	21,416,595	XXX	0	21,416,595	XXX	0	XXX	3,383,822	XXX	3,383,822
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	110,082,255	0	0	110,082,255	XXX	7,003	XXX	16,423,624	XXX	16,440,916

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(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	(53,152)	XXX	(260)	XXX	0	XXX	(86)	XXX	42	XXX	(55,338)	XXX	1,094	XXX	0	XXX	1,396	XXX
2. Premiums earned	59,157	XXX	574	XXX	0	XXX	846	XXX	117	XXX	50,796	XXX	4,873	XXX	0	XXX	1,953	XXX
3. Incurred claims	(1,619,809)	(2,738.1)	(32,889)	(5,734.0)	0	0.0	(138,963)	(16,425.9)	(230)	(197.1)	(1,251,002)	(2,462.8)	(186,779)	(3,832.9)	0	0.0	(9,945)	(509.3)
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)	(1,619,809)	(2,738.1)	(32,889)	(5,734.0)	0	0.0	(138,963)	(16,425.9)	(230)	(197.1)	(1,251,002)	(2,462.8)	(186,779)	(3,832.9)	0	0.0	(9,945)	(509.3)
6. Increase in contract reserves	(5,028,850)	(8,500.8)	(515)	(89.7)	0	0.0	(68)	(8.0)	(2,005)	(1,718.8)	(5,025,888)	(9,894.3)	13	0.3	0	0.0	(386)	(19.8)
7. Commissions (a)	(389,558)	(658.5)	0	0.0	0	0.0	(5,629)	(665.4)	(776)	(665.1)	(337,766)	(665.0)	(32,403)	(664.9)	0	0.0	(12,984)	(665.0)
8. Other general insurance expenses	1,142,160	1,930.7	11,074	1,930.7	0	0.0	16,343	1,931.8	2,253	1,930.9	980,708	1,930.7	94,083	1,930.7	0	0.0	37,699	1,930.7
9. Taxes, licenses and fees	156,909	265.2	1,521	265.2	0	0.0	2,245	265.4	309	264.8	134,731	265.2	12,925	265.2	0	0.0	5,178	265.2
10. Total other expenses incurred	909,511	1,537.4	12,595	2,195.9	0	0.0	12,959	1,531.8	1,786	1,530.7	777,673	1,531.0	74,605	1,531.0	0	0.0	29,893	1,530.9
11. Aggregate write-ins for deductions	(6,707,815)	(11,338.9)	(65,037)	(11,338.8)	0	0.0	(95,980)	(11,345.2)	(13,230)	(11,338.7)	(5,759,622)	(11,338.8)	(552,544)	(11,338.8)	0	0.0	(221,402)	(11,338.8)
12. Gain from underwriting before dividends or refunds	12,506,120	21,140.4	86,419	15,066.7	0	0.0	222,898	26,347.3	13,796	11,824.0	11,309,635	22,265.0	669,578	13,740.5	0	0.0	203,793	10,437.0
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	12,506,120	21,140.4	86,419	15,066.7	0	0.0	222,898	26,347.3	13,796	11,824.0	11,309,635	22,265.0	669,578	13,740.5	0	0.0	203,793	10,437.0
DETAILS OF WRITE-INS																		
1101. Modco	(6,707,815)	(11,338.9)	(65,037)	(11,338.8)	0	0.0	(95,980)	(11,345.2)	(13,230)	(11,338.7)	(5,759,622)	(11,338.8)	(552,544)	(11,338.8)	0	0.0	(221,402)	(11,338.8)
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)	(6,707,815)	(11,338.9)	(65,037)	(11,338.8)	0	0.0	(95,980)	(11,345.2)	(13,230)	(11,338.7)	(5,759,622)	(11,338.8)	(552,544)	(11,338.8)	0	0.0	(221,402)	(11,338.8)

(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	1,234,054	6,649	0	9,780	341	1,198,811	15,602	0	2,870
2. Advance premiums	601,232	4,362	0	2,753	10	588,619	4,930	0	558
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	1,835,286	11,011	0	12,533	350	1,787,430	20,532	0	3,428
5. Total premium reserves, prior year	1,932,773	12,288	0	13,519	467	1,875,986	25,574	0	4,939
6. Increase in total premium reserves	(97,488)	(1,277)	0	(986)	(117)	(88,555)	(5,042)	0	(1,511)
B. Contract Reserves:									
1. Additional reserves (a)	74,080,175	3,697	0	161	5,186	74,070,264	171	0	696
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	74,080,175	3,697	0	161	5,186	74,070,264	171	0	696
4. Total contract reserves, prior year.	79,109,025	4,212	0	229	7,191	79,096,152	158	0	1,082
5. Increase in contract reserves	(5,028,850)	(515)	0	(68)	(2,005)	(5,025,888)	13	0	(386)
C. Claim Reserves and Liabilities:									
1. Total current year	40,374,498	251,696	0	650,354	293	39,228,853	231,437	0	11,866
2. Total prior year	41,994,307	284,585	0	789,317	523	40,479,855	418,216	0	21,811
3. Increase	(1,619,809)	(32,889)	0	(138,963)	(230)	(1,251,002)	(186,779)	0	(9,945)
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	25,456,582	172,592	0	616,452	202	24,431,952	226,203	0	9,182
2.2 On claims incurred during current year	14,917,916	79,104	0	33,902	91	14,796,901	5,234	0	2,684
3. Test:									
3.1 Lines 1.1 and 2.1	25,456,582	172,592	0	616,452	202	24,431,952	226,203	0	9,182
3.2 Claim reserves and liabilities, December 31, prior year	41,994,307	284,585	0	789,317	523	40,479,855	418,216	0	21,811
3.3 Line 3.1 minus Line 3.2	(16,537,725)	(111,993)	0	(172,865)	(321)	(16,047,903)	(192,013)	0	(12,629)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	325,002	50,279	0	182,669	0	92,055	0	0	0
2. Premiums earned	327,600	50,478	0	183,601	0	93,521	0	0	0
3. Incurred claims	(49,798)	213,073	0	(29,050)	0	(233,816)	0	0	(5)
4. Commissions	25,852	3,505	0	17,128	0	5,219	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	19,788,810	128,638	0	182,755	452	19,132,303	73,136	4,203	267,323
2. Premiums earned	19,832,739	128,638	0	182,755	452	19,172,303	73,136	4,203	271,252
3. Incurred claims	25,205,299	1,007,139	0	109,879	0	23,507,895	75,863	16,581	487,942
4. Commissions	4,018,234	10,879	0	37,269	92	3,898,906	14,915	857	55,316

(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	67,488	0	23,567,801	23,635,289
2. Beginning Claim Reserves and Liabilities	167,413	0	40,452,792	40,620,205
3. Ending Claim Reserves and Liabilities	133,821	0	39,903,806	40,037,627
4. Claims Paid	101,080	0	24,116,787	24,217,867
B. Assumed Reinsurance:				
5. Incurred Claims	212,256	0	(262,054)	(49,798)
6. Beginning Claim Reserves and Liabilities	104,760	0	3,875,716	3,980,476
7. Ending Claim Reserves and Liabilities	81,701	0	3,131,927	3,213,628
8. Claims Paid	235,315	0	481,735	717,050
C. Ceded Reinsurance:				
9. Incurred Claims	332,888	0	24,872,411	25,205,299
10. Beginning Claim Reserves and Liabilities	32,568	0	2,573,808	2,606,376
11. Ending Claim Reserves and Liabilities	29,060	0	2,847,696	2,876,756
12. Claims Paid	336,396	0	24,598,523	24,934,919
D. Net:				
13. Incurred Claims	(53,144)	0	(1,566,664)	(1,619,808)
14. Beginning Claim Reserves and Liabilities	239,605	0	41,754,700	41,994,305
15. Ending Claim Reserves and Liabilities	186,462	0	40,188,037	40,374,499
16. Claims Paid	(1)	0	(1)	(2)
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	(53,143)	0	(1,566,664)	(1,619,807)
18. Beginning Reserves and Liabilities	239,605	0	41,754,700	41,994,305
19. Ending Reserves and Liabilities	186,462	0	40,188,036	40,374,498
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	49,002	0	2,543	11,694	566	0
61689	42-0175020	06/30/1993	ATHENE ANNUITY & LIFE COMPANY	IA	CO/I	OL	0	5,118,085	1,818	0	0	0
63886	59-2764247	10/01/1993	BEST MERIDIAN INSURANCE COMPANY	FL	YRT/I	OL	8,323,685	0	(310,870)	0	0	0
65056	38-1659835	01/01/1984	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	OL	10,946,479	5,085,781	75,004	113,182	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	93,016	1,349	0	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	9,415,744	6,370,762	95,622	26,751	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	58,854	912	0	0	0
67393	43-0812448	12/31/1985	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	170	0	0	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	5,537	270	0	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	72,022,627	25,291,072	1,086,558	69,331	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	912,260	42,966	0	0	0
67393	43-0812448	12/31/1990	OZARK NATIONAL LIFE INSURANCE COMPANY	MO	CO/I	OL	0	484	0	0	0	0
0899999. General Account - U.S. Non-Affiliates							100,757,537	42,936,021	996,172	220,958	566	0
1099999. Total General Account - Non-Affiliates							100,757,537	42,936,021	996,172	220,958	566	0
1199999. Total General Account							100,757,537	42,936,021	996,172	220,958	566	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)							100,757,537	42,936,021	996,172	220,958	566	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							100,757,537	42,936,021	996,172	220,958	566	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/G	OH	50,279	2,780	514	79,947	0	0
65919	04-1590590	07/01/1995	PRIMERICA LIFE INSURANCE COMPANY	TN	QA/I	OH	274,725	17,737	2,908,330	276,330	0	0
0899999. U.S. Non-Affiliates							325,004	20,517	2,908,844	356,278	0	0
1099999. Total - Non-Affiliates							325,004	20,517	2,908,844	356,278	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							325,004	20,517	2,908,844	356,278	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							325,004	20,517	2,908,844	356,278	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
66133	41-1760577	01/01/2010	WILTON REASSUR CO	MN	728,100	0
0299999. Life and Annuity - U.S. Affiliates - Other					728,100	0
0399999. Total Life and Annuity - U.S. Affiliates					728,100	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					728,100	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	728,324	0
62308	06-0303370	01/01/1988	CONNECTICUT GEN LIFE INS CO	CT	0	36,715
62308	06-0303370	04/01/1990	CONNECTICUT GEN LIFE INS CO	CT	465,323	726,937
62308	06-0303370	06/30/1990	CONNECTICUT GEN LIFE INS CO	CT	492,925	2,277,247
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	308,487	200,000
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	51,741	36,715
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	23,675	140,054
91472	63-0782739	03/07/1967	GLOBE LIFE & ACCIDENT INS CO	NE	12,787	(19,965)
90212	74-2058261	08/31/1986	GREAT SOUTHERN LIFE INS CO	TX	25,000	0
65056	38-1659835	12/31/1981	JACKSON NATL LIFE INS CO	MI	5,625	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	0	490,636
65056	38-1659835	01/01/2007	JACKSON NATL LIFE INS CO	MI	0	395,835
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	0	22,318
65676	35-0472300	08/01/1981	LINCOLN NATL LIFE INS CO	IN	0	5,416
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	508,230	335,638
65676	35-0472300	05/01/1987	LINCOLN NATL LIFE INS CO	IN	76,362	0
65676	35-0472300	01/01/1988	LINCOLN NATL LIFE INS CO	IN	(62,801)	36,715
65676	35-0472300	01/01/1990	LINCOLN NATL LIFE INS CO	IN	0	(819,153)
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	0	16,597
66346	58-0828824	12/15/1965	MUNICH AMER REASSUR CO	GA	765	0
66346	58-0828824	08/01/1998	MUNICH AMER REASSUR CO	GA	139,457	501,617
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	0	5,532
68381	36-0883760	12/31/1992	RELIANCE STANDARD LIFE INS CO	IL	(51,200)	(87,834)
93572	43-1235868	10/01/1981	RGA REINS CO	MO	0	3,214,712
93572	43-1235868	01/01/1991	RGA REINS CO	MO	0	595,195
93572	43-1235868	01/01/1991	RGA REINS CO	MO	0	158,551
93572	43-1235868	07/01/1991	RGA REINS CO	MO	262,660	0
93572	43-1235868	07/01/1991	RGA REINS CO	MO	58,907	0
93572	43-1235868	01/01/1995	RGA REINS CO	MO	109,467	222,590
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	299,538
87017	62-1003368	01/01/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	8,298
87572	23-2038295	04/01/1980	SCOTTISH RE US INC	DE	0	1,396
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	982,720	195,116
68713	84-0499703	01/01/1964	SECURITY LIFE OF DENVER INS CO	CO	0	6,000
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	0	(1,018)
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	0	80,000
68713	84-0499703	01/01/1988	SECURITY LIFE OF DENVER INS CO	CO	51,725	36,715
68713	84-0499703	06/01/1990	SECURITY LIFE OF DENVER INS CO	CO	0	1,145,286
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	160,372	213,509
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	115,611	581,783
68713	84-0499703	08/01/1998	SECURITY LIFE OF DENVER INS CO	CO	0	80,000
68713	84-0499703	08/01/1998	SECURITY LIFE OF DENVER INS CO	CO	920,054	0
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INS CO	CO	0	13,831
68713	84-0499703	04/03/2000	SECURITY LIFE OF DENVER INS CO	CO	0	105,000
68713	84-0499703	09/01/2000	SECURITY LIFE OF DENVER INS CO	CO	0	161,400
82627	06-0839705	08/04/1955	SWISS RE LIFE & HLTH AMER INC	MO	17,493	0
82627	06-0839705	02/01/1963	SWISS RE LIFE & HLTH AMER INC	MO	2,772	0
82627	06-0839705	07/23/1981	SWISS RE LIFE & HLTH AMER INC	MO	0	90,122
82627	06-0839705	08/02/1982	SWISS RE LIFE & HLTH AMER INC	MO	351,519	0
82627	06-0839705	04/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	0	1,018
82627	06-0839705	10/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	407,319	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	198,264	5,489,782
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	0	952,300
82627	06-0839705	07/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	12,549	24,328
82627	06-0839705	09/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	0	163,979
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	49,452	81,410
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	49,452	81,410
82627	06-0839705	04/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	465,323	126,937
82627	06-0839705	05/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	78,477	508,477
82627	06-0839705	06/30/1990	SWISS RE LIFE & HLTH AMER INC	MO	0	1,789,840
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	104,989	204,313
82627	06-0839705	02/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	57,189
82627	06-0839705	08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	115,612	481,698
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	(54,976)	0
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	0	11,064
0899999. Life and Annuity - U.S. Non-Affiliates					6,921,801	21,482,789
00000	AA-1320052	07/01/1990	CAISSE CENTRALE DE REASS	FRA	31,881	0
00000	AA-1320052	09/01/1991	CAISSE CENTRALE DE REASS	FRA	50,000	0
00000	AA-1320276	06/01/1989	SCOR GLOBAL LIFE	FRA	0	64,938
00000	AA-1320158	09/01/1991	SCOR SE	FRA	31,705	69,970
0999999. Life and Annuity - Non-U.S. Non-Affiliates					113,586	134,908
1099999. Total Life and Annuity - Non-Affiliates					7,035,387	21,617,697
1199999. Total Life and Annuity					7,763,487	21,617,697
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	3,667	0
70319	36-1933760	04/01/2014	Washington National Insurance Company	IN	0	134,406
1999999. Accident and Health - U.S. Non-Affiliates					3,667	134,406
2199999. Total Accident and Health - Non-Affiliates					3,667	134,406
2299999. Total Accident and Health					3,667	134,406
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					7,653,568	21,617,195
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					113,586	134,908
9999999 Totals - Life, Annuity and Accident and Health					7,767,154	21,752,103

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
66133	41-1760577	01/01/2010	WILTON REASSUR CO	MN	YRT/I	OL	3,727,875	131,275	115,752	235,730	0	0	0	0
66133	41-1760577	06/01/2001	WILTON REASSUR CO	MN	YRT/I	OL	0	0	667	(42)	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							3,727,875	131,275	116,418	235,688	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							3,727,875	131,275	116,418	235,688	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							3,727,875	131,275	116,418	235,688	0	0	0	0
60895	35-0145825	01/07/1985	AMERICAN UNITED LIFE INS CO	IN	CO/G	OL	25,000	0	598	750	0	0	0	0
60895	35-0145825	01/07/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	1,145,184	18,501	17,288	13,982	0	0	0	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	YRT/I	DIS	0	0	21,696	0	0	0	0	0
60895	35-0145825	03/01/1982	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	7,924,472	468,437	441,577	396,399	0	0	0	0
60895	35-0145825	08/01/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	838,717	9,845	9,036	8,557	0	0	0	0
80659	82-4533188	10/01/1996	CANADA LIFE ASSUR CO	MI	CO/I	OL	1,758,154	13,758	13,099	21,935	0	0	0	0
80659	82-4533188	10/01/1997	CANADA LIFE ASSUR CO	MI	YRT/I	OL	986,776	12,853	11,414	12,431	0	0	0	0
80659	82-4533188	04/01/1996	CANADA LIFE ASSUR CO	MI	YRT/I	OL	5,549,278	171,049	142,061	138,436	0	0	0	0
80659	82-4533188	06/01/2001	CANADA LIFE ASSUR CO	MI	YRT/I	OL	0	0	667	(42)	0	0	0	0
68276	48-1024691	10/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	OL	1,760,432	14,098	13,426	22,556	0	0	0	0
68276	48-1024691	11/01/1985	EMPLOYERS REASSUR CORP	KS	CO/I	OL	179,096	2,909	3,181	3,047	0	0	0	0
68276	48-1024691	11/01/1987	EMPLOYERS REASSUR CORP	KS	CO/I	OL	200,000	3,455	3,151	4,457	0	0	0	0
68276	48-1024691	09/01/1985	EMPLOYERS REASSUR CORP	KS	CO/I	OL	582,400	5,925	9,313	2,360	0	0	0	0
86258	13-2572994	01/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	0	11,444	0	0	0	0	0
86258	13-2572994	01/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	OL	685,439	44,906	33,643	50,147	0	0	0	0
86258	13-2572994	01/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	OL	386,418	3,115	2,769	3,003	0	0	0	0
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	0	8,513	0	0	0	0	0
86258	13-2572994	10/01/1988	GENERAL RE LIFE CORP	CT	YRT/I	OL	20,595,652	351,439	364,697	274,522	0	0	0	0
86258	13-2572994	12/01/1971	GENERAL RE LIFE CORP	CT	YRT/I	OL	4,787	75	9,294	3,802	0	0	0	0
86258	13-2572994	12/01/1978	GENERAL RE LIFE CORP	CT	CO/I	OL	6,769	558	579	0	0	0	0	0
86258	13-2572994	02/01/1985	GENERAL RE LIFE CORP	CT	YRT/I	OL	60,977	54	72	640	0	0	0	0
86258	13-2572994	03/01/1975	GENERAL RE LIFE CORP	CT	YRT/I	OL	11,475	6,652	6,701	321	0	0	0	0
86258	13-2572994	03/01/1984	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	0	10,133	0	0	0	0	0
86258	13-2572994	03/01/1984	GENERAL RE LIFE CORP	CT	YRT/I	OL	5,384,514	99,678	112,714	32,980	0	0	0	0
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	YRT/I	DIS	0	0	13,670	0	0	0	0	0
86258	13-2572994	04/01/1994	GENERAL RE LIFE CORP	CT	YRT/I	OL	87,189,810	913,830	857,974	617,052	0	0	0	0
86258	13-2572994	07/01/1980	GENERAL RE LIFE CORP	CT	YRT/I	OL	6,381	259	4,940	410	0	0	0	0
91472	63-0782739	03/07/1967	GLOBE LIFE & ACCIDENT INS CO	NE	YRT/I	OL	185,313	10,990	11,514	19,561	0	0	0	0
90212	74-2058261	08/31/1986	GREAT SOUTHERN LIFE INS CO	TX	MCO/I	OL	2,997,365	0	0	21,460	0	0	582,615	0
88340	59-2859797	12/01/1983	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	64,713	4,567	20,125	57,954	0	0	0	0
88340	59-2859797	03/01/1986	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	190,954	67,397	65,953	1,890	0	0	0	0
88340	59-2859797	04/01/1990	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	10,333,104	149,012	158,279	39,429	0	0	0	0
88340	59-2859797	05/01/1988	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	179,862	9,225	6,484	14,316	0	0	0	0
88340	59-2859797	09/01/1990	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	996,479	15,651	13,987	37,082	0	0	0	0
65056	38-1659835	01/01/2007	JACKSON NATL LIFE INS CO	MI	CO/I	FA	0	45,920,072	47,727,621	387,758	0	0	0	0
65056	38-1659835	12/31/1981	JACKSON NATL LIFE INS CO	MI	MCO/I	OL	2,021,133	0	0	0	0	0	1,657,093	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	CO/I	FA	0	3,641,183	0	7,414	0	0	0	0
65056	38-1659835	04/01/2000	JACKSON NATL LIFE INS CO	MI	CO/I	OL	130,108,958	30,918,003	36,661,092	1,372,834	0	0	0	0
65838	01-0233346	07/01/1984	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	814,244	1,225	1,271	30,430	0	0	0	0
65676	35-0472300	01/01/1953	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	4,185	303	686	99	0	0	0	0
65676	35-0472300	01/01/1965	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	10,813	1,402	1,207	3,087	0	0	0	0
65676	35-0472300	01/01/1975	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	9,504	316	296	487	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	50,683	3,442	3,017	1,793	0	0	0	0
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	0	0	5,021	0	0	0	0	0
65676	35-0472300	01/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	100,354,126	1,662,797	1,589,709	1,815,719	0	0	0	0
65676	35-0472300	01/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	0	0	8,200	0	0	0	0	0
65676	35-0472300	01/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	17,151,998	263,023	270,799	212,285	0	0	0	0
65676	35-0472300	01/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	947,457	10,757	15,350	24,471	0	0	0	0
65676	35-0472300	01/01/1990	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	14,087,859	368,194	332,767	15,338	0	0	0	0
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	40,851,446	348,017	355,829	322,297	0	0	0	0

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
65676	35-0472300	02/01/1962	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	47,037	854	765	1,663	0	0	0	0
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	66,667	1,774	1,594	944	0	0	0	0
65676	35-0472300	02/01/1989	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	114,900	6,378	5,485	17,378	0	0	0	0
65676	35-0472300	02/01/1990	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	75,000	864	780	1,544	0	0	0	0
65676	35-0472300	03/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	17,500	12,660	26,148	156	0	0	0	0
65676	35-0472300	03/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	237,455	6,477	6,018	5,058	0	0	0	0
65676	35-0472300	04/01/1967	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	200	0	0	0	0
65676	35-0472300	04/01/1978	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	0	0	0	(636)	0	0	0	0
65676	35-0472300	04/01/1998	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	12,624,340	164,281	130,485	139,556	0	0	0	0
65676	35-0472300	05/01/1982	LINCOLN NATL LIFE INS CO	IN	MCO/I	OL	1,283,058	40,147	35,091	4,014	0	0	27,288	0
65676	35-0472300	06/01/1971	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	(53,586)	0	0	0	0
65676	35-0472300	06/16/1966	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	14,230	1,340	848	2,716	0	0	0	0
65676	35-0472300	06/30/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,896	665	621	1,161	0	0	0	0
65676	35-0472300	07/01/1986	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,050,000	12,114	10,959	11,128	0	0	0	0
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	897,166	24,727	32,372	8,535	0	0	0	0
65676	35-0472300	07/01/1988	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	380,605	7,913	6,906	13,564	0	0	0	0
65676	35-0472300	07/02/1962	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	(356)	0	0	0	0
65676	35-0472300	08/01/1981	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,668,219	33,989	35,262	30,559	0	0	0	0
65676	35-0472300	09/01/1983	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	2,158,306	72,358	63,349	114,470	0	0	0	0
66346	58-0828824	01/01/1970	MUNICH AMER REASSUR CO	GA	YRT/I	OL	27,603	3,608	3,334	0	0	0	0	0
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	YRT/I	OL	8,468,922	88,670	82,623	73,191	0	0	0	0
66346	58-0828824	12/15/1965	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	33	102	0	0	0	0
66346	58-0828824	03/15/1982	MUNICH AMER REASSUR CO	GA	CO/I	OL	624,999	6,463	6,476	7,057	0	0	0	0
66346	58-0828824	03/15/1983	MUNICH AMER REASSUR CO	GA	CO/I	OL	893,762	25,113	26,053	11,034	0	0	0	0
66346	58-0828824	03/15/1983	MUNICH AMER REASSUR CO	GA	YRT/I	OL	527,841	11,616	12,051	0	0	0	0	0
66346	58-0828824	05/01/1964	MUNICH AMER REASSUR CO	GA	YRT/I	OL	9,474	73	66	269	0	0	0	0
66346	58-0828824	06/01/1982	MUNICH AMER REASSUR CO	GA	CO/I	OL	766,490	251,091	274,107	14,618	0	0	0	0
66346	58-0828824	06/01/1982	MUNICH AMER REASSUR CO	GA	YRT/I	OL	40,320	26,333	26,239	2,517	0	0	0	0
66346	58-0828824	06/01/1995	MUNICH AMER REASSUR CO	GA	YRT/I	OL	797,427	9,651	8,679	42,184	0	0	0	0
62413	36-0947200	07/01/1982	MUNICH AMER REASSUR CO	IL	YRT/I	OL	0	0	16,368	6,464	0	0	0	0
66346	58-0828824	08/01/1998	MUNICH AMER REASSUR CO	GA	YRT/I	DIS	0	0	19,446	0	0	0	0	0
66346	58-0828824	08/01/1998	MUNICH AMER REASSUR CO	GA	YRT/I	OL	282,975,684	1,330,830	1,312,207	1,296,556	0	0	0	0
88099	75-1608507	01/01/1975	OPTIMUM RE INS CO	TX	CO/I	OL	266,362	3,540	3,408	3,125	0	0	0	0
88099	75-1608507	01/01/1984	OPTIMUM RE INS CO	TX	CO/I	OL	278,403	5,659	6,177	5,020	0	0	0	0
88099	75-1608507	11/01/1978	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	21	48	0	0	0	0
88099	75-1608507	04/15/1983	OPTIMUM RE INS CO	TX	CO/I	OL	0	0	0	(4,931)	0	0	0	0
67393	43-0812448	05/01/1985	OZARK NATL LIFE INS CO	MO	MCO/I	OL	4,137,093	0	0	122,622	0	0	3,005,054	0
68381	36-0883760	12/31/1992	RELIANCE STANDARD LIFE INS CO	IL	CO/I	FA	0	4,116,538	4,263,396	0	0	0	0	0
93572	43-1235868	01/01/1991	RGA REINS CO	MO	YRT/I	DIS	0	0	3,306	0	0	0	0	0
93572	43-1235868	01/01/1991	RGA REINS CO	MO	YRT/I	OL	120,532,951	2,523,865	2,483,747	2,492,093	0	0	0	0
93572	43-1235868	01/01/1995	RGA REINS CO	MO	YRT/I	DIS	0	0	12,598	0	0	0	0	0
93572	43-1235868	01/01/1995	RGA REINS CO	MO	YRT/I	OL	124,768,028	1,304,292	1,231,062	759,639	0	0	0	0
93572	43-1235868	10/01/1981	RGA REINS CO	MO	YRT/I	DIS	0	0	19,319	0	0	0	0	0
93572	43-1235868	10/01/1981	RGA REINS CO	MO	YRT/I	OL	4,203,819	146,737	224,937	357,788	0	0	0	0
93572	43-1235868	10/01/1988	RGA REINS CO	MO	YRT/I	OL	12,196,668	804,286	695,267	474,269	0	0	0	0
93572	43-1235868	11/01/1994	RGA REINS CO	MO	YRT/I	OL	437,488	4,814	4,292	6,151	0	0	0	0
93572	43-1235868	04/01/1994	RGA REINS CO	MO	YRT/I	OL	3,423,441	77,482	65,042	49,384	0	0	0	0
93572	43-1235868	07/01/1991	RGA REINS CO	MO	YRT/I	OL	14,189,798	445,310	447,877	507,995	0	0	0	0
93572	43-1235868	08/01/1996	RGA REINS CO	MO	CO/I	OL	1,758,154	13,758	13,099	21,893	0	0	0	0
60445	74-1915841	01/09/1979	SAGICOR LIFE INS CO	TX	CO/I	OL	12,149,976	3,181,310	3,521,969	121,213	0	0	0	0
64688	75-6020048	01/01/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	0	0	27,745	0	0	0	0	0
64688	75-6020048	01/01/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	DIS	0	0	2,283	0	0	0	0	0
64688	75-6020048	01/01/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	314,597	4,516	1,903	2,430	0	0	0	0
64688	75-6020048	01/07/1987	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,798,759	37,591	36,212	29,174	0	0	0	0
64688	75-6020048	10/01/1988	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	6,718,505	184,333	188,522	171,825	0	0	0	0
64688	75-6020048	12/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/G	OL	1,052,533	11,708	10,357	13,892	0	0	0	0

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
64688	75-6020048	06/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	DIS	0	0	20,210	0	0	0	0	0
64688	75-6020048	06/01/1983	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	11,692,788	1,042,413	789,074	722,252	0	0	0	0
64688	75-6020048	08/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXL	250,000	4,183	4,582	900	0	0	0	0
87017	62-1003368	01/01/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	12,730,096	133,161	124,024	109,991	0	0	0	0
87017	62-1003368	12/01/1983	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	258,852	18,269	80,499	231,815	0	0	0	0
87017	62-1003368	06/30/1975	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	55,200	33,326	33,445	(11,767)	0	0	0	0
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	DIS	0	0	16,659	0	0	0	0	0
87017	62-1003368	08/01/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	207,590,869	1,036,526	1,026,098	1,014,573	0	0	0	0
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	YRT/I	DIS	0	0	12,413	0	0	0	0	0
87572	23-2038295	01/01/1995	SCOTTISH RE US INC	DE	YRT/I	OL	115,310,272	1,135,562	1,082,645	748,429	0	0	0	0
87572	23-2038295	04/01/1980	SCOTTISH RE US INC	DE	CO/I	OL	0	0	13,979	(6,900)	0	0	0	0
87572	23-2038295	04/01/1980	SCOTTISH RE US INC	DE	YRT/I	OL	621,696	13,474	0	71,653	0	0	0	0
68713	84-0499703	01/01/1964	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	234,931	122,979	133,277	(1,534)	0	0	0	0
68713	84-0499703	01/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	0	7,616	0	0	0	0	0
68713	84-0499703	01/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	17,401,369	230,020	257,084	195,733	0	0	0	0
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	0	11,930	0	0	0	0	0
68713	84-0499703	01/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	131,020,869	1,266,232	1,213,665	837,849	0	0	0	0
68713	84-0499703	01/01/2000	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	24,114,724	258,146	239,961	207,373	0	0	0	0
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	0	23,759	0	0	0	0	0
68713	84-0499703	10/01/1982	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	12,342,777	229,385	280,952	124,930	0	0	0	0
68713	84-0499703	10/01/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXL	3,940,000	30,106	58,134	6,113	0	0	0	0
68713	84-0499703	12/01/1999	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	179,100	4,007	3,694	3,954	0	0	0	0
68713	84-0499703	02/01/1981	SECURITY LIFE OF DENVER INS CO	CO	CO/G	OL	1,218,430	56,641	56,826	56,373	0	0	0	0
68713	84-0499703	03/01/1985	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	150,000	6,978	12,448	(3,833)	0	0	0	0
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,418,866	581,990	849,329	5,641	0	0	0	0
68713	84-0499703	04/15/1983	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	1,693,501	20,132	24,172	24,871	0	0	0	0
68713	84-0499703	04/03/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS	0	0	20,438	0	0	0	0	0
68713	84-0499703	04/03/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	279,886,206	3,722,922	6,342,071	660,177	0	0	0	0
68713	84-0499703	05/01/1996	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	4,009,659	78,640	65,687	49,763	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	644,000	3,433	6,896	(1,588)	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	0	0	22,981	0	0	0	0	0
68713	84-0499703	05/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	283,486,698	1,615,159	1,739,210	1,716,041	0	0	0	0
68713	84-0499703	06/01/1989	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	2,245,424	23,761	21,284	23,072	0	0	0	0
68713	84-0499703	06/01/1990	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	13,021,698	433,744	386,125	29,248	0	0	0	0
68713	84-0499703	06/01/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	0	0	667	(43)	0	0	0	0
68713	84-0499703	08/01/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXL	245,809,137	4,302,675	4,922,909	594,230	0	0	0	0
68713	84-0499703	09/01/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS	0	0	121,358	0	0	0	0	0
68713	84-0499703	09/01/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	100,602,703	2,983,155	2,650,223	231,903	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	50,000	67	63	96	0	0	0	0
82627	06-0839705	01/01/1959	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	206,762	168,822	173,142	20,689	0	0	0	0
82627	06-0839705	01/01/1975	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	6,458	0	0	0	0	0
82627	06-0839705	01/01/1975	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	104,641	27,103	21,309	5,145	0	0	0	0
82627	06-0839705	01/01/1976	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(759)	0	0	0	0
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	2,144,360	609,966	652,387	11,824	0	0	0	0
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	43,657	32,490	31,907	0	0	0	0	0
82627	06-0839705	01/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,093,471	195,120	94,245	0	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	12,931,123	601,276	972,676	818,315	0	0	0	0
82627	06-0839705	01/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	7,960	0	0	0	0	0
82627	06-0839705	01/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	16,076,335	216,448	232,257	165,555	0	0	0	0
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	15,827	0	0	0	0	0
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	16,169,803	338,284	310,685	313,889	0	0	0	0
82627	06-0839705	01/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	556,862	6,339	6,357	2,866	0	0	0	0
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	12,289	0	0	0	0	0
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	123,664,643	1,225,362	1,185,439	698,873	0	0	0	0
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	17,274,882	185,393	172,224	178,612	0	0	0	0
82627	06-0839705	10/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	611,047	5,893	5,395	8,539	0	0	0	0

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
82627	06-0839705	10/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	59,263	1,198	1,500	1,235	0	0	0	0
82627	06-0839705	10/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,652,987	157,207	142,327	175,061	0	0	0	0
82627	06-0839705	10/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,123,606	33,287	43,864	8,277	0	0	0	0
82627	06-0839705	11/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	41,804	0	0	0	0	0
82627	06-0839705	11/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	189,057	51,568	7,193	14,209	0	0	0	0
82627	06-0839705	11/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	0	23,399	0	0	0	0	0
82627	06-0839705	11/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	50,000	25,219	1,364	1,791	0	0	0	0
82627	06-0839705	11/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	76,577	1,426	904	4,287	0	0	0	0
82627	06-0839705	12/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	82,448	627	570	283	0	0	0	0
82627	06-0839705	02/01/1963	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	12,722	533	609	1,127	0	0	0	0
82627	06-0839705	02/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	31,934	385	343	373	0	0	0	0
82627	06-0839705	02/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	530,028	6,282	6,300	4,165	0	0	0	0
82627	06-0839705	02/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	21,771,864	268,667	274,773	271,546	0	0	0	0
82627	06-0839705	03/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	196,500	109,536	271,093	(88)	0	0	0	0
82627	06-0839705	03/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	16,989	205	184	6,480	0	0	0	0
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	181,566	8,152	7,079	18,321	0	0	0	0
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	3,037	0	0	0	0	0
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,361,833	403,505	366,369	438,911	0	0	0	0
82627	06-0839705	03/20/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	34,471	3,056	2,729	4,765	0	0	0	0
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,381	259	4,940	6,320	0	0	0	0
82627	06-0839705	04/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	12,494	0	0	0	0	0
82627	06-0839705	04/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	5,483,478	100,030	111,040	51,998	0	0	0	0
82627	06-0839705	04/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	46,074	0	0	0	0	0
82627	06-0839705	04/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	290,240,740	9,701,423	9,027,779	8,731,255	0	0	0	0
82627	06-0839705	04/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,056,587	73,946	61,744	46,650	0	0	0	0
82627	06-0839705	05/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	7,962,870	204,386	186,583	63,813	0	0	0	0
82627	06-0839705	05/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	11,452,741	625,900	528,051	616,920	0	0	0	0
82627	06-0839705	05/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	159,238,505	2,255,188	2,180,344	2,334,012	0	0	0	0
82627	06-0839705	05/25/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	15,647	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	24,405,245	291,756	223,045	311,859	0	0	0	0
82627	06-0839705	06/22/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,001,000	49,852	47,807	91,472	0	0	0	0
82627	06-0839705	06/30/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	61,529,551	2,555,468	2,726,480	2,659,488	0	0	0	0
82627	06-0839705	07/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	278,018	3,671	8,278	2,676	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,560,667	60,403	53,466	60,639	0	0	0	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	14,101	13,397	0	0	0	0	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	8,462,669	1,183,819	1,231,112	0	0	0	0	0
82627	06-0839705	07/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	48,568,651	1,776,325	2,046,657	2,185,049	0	0	0	0
82627	06-0839705	07/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	108,209	8,075	5,878	10,341	0	0	0	0
82627	06-0839705	07/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	583,914	8,577	8,007	8,901	0	0	0	0
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	14,388,989	500,140	502,924	518,363	0	0	0	0
82627	06-0839705	07/23/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS	0	0	29,980	0	0	0	0	0
82627	06-0839705	07/23/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	3,939,279	103,364	70,097	86,110	0	0	0	0
82627	06-0839705	08/01/1969	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	17,225	2,019	1,787	3,557	0	0	0	0
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,159,667	62,345	62,029	20,039	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	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	3,003	0	0	0	0	0
82627	06-0839705	08/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,240,982	90,012	82,658	90,372	0	0	0	0
82627	06-0839705	08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	21,508	0	0	0	0	0
82627	06-0839705	08/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	283,549,659	1,338,360	1,316,715	1,424,187	0	0	0	0
82627	06-0839705	08/02/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	0	1,971	0	0	0	0	0
82627	06-0839705	08/02/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	907,256	30,366	29,312	16,032	0	0	0	0
82627	06-0839705	08/04/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	410	0	0	0	0
82627	06-0839705	09/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	98,029	4,490	3,922	8,282	0	0	0	0
82627	06-0839705	09/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	141,667	2,639	2,374	2,488	0	0	0	0
82627	06-0839705	09/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,939,148	466,365	417,848	52,515	0	0	0	0
82627	06-0839705	09/15/1978	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,139,885	263,928	232,609	463,455	0	0	0	0

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
0899999. General Account - Authorized U.S. Non-Affiliates							3,747,406,045	146,390,340	153,854,058	43,577,591	0	0	5,299,338	0
1099999. Total General Account - Authorized Non-Affiliates							3,747,406,045	146,390,340	153,854,058	43,577,591	0	0	5,299,338	0
1199999. Total General Account Authorized							3,751,133,920	146,521,615	153,970,477	43,813,279	0	0	5,299,338	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	25,714,691	0	0	65,783	0	0	2,870,349	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							25,714,691	0	0	65,783	0	0	2,870,349	0
00000	AA-1320052	07/01/1990	CAISSE CENTRALE DE REASS	FRA	YRT/I	OL	7,224,048	102,561	112,600	129,042	0	0	0	0
00000	AA-1320052	09/01/1991	CAISSE CENTRALE DE REASS	FRA	YRT/I	OL	8,302,576	97,385	98,711	186,378	0	0	0	0
00000	AA-1380165	12/01/1983	N R G NEDERLANDSE REASSUR GRP N V	NLD	YRT/I	OL	129,426	9,133	40,197	115,907	0	0	0	0
00000	AA-1460100	12/01/1983	NOUVELLE CIE DE REASSUR S A	CHE	YRT/I	OL	64,713	4,566	20,099	57,954	0	0	0	0
00000	AA-1320276	06/01/1989	SCOR GLOBAL LIFE	FRA	YRT/I	OL	8,205,357	163,543	162,450	170,926	0	0	0	0
00000	AA-1320158	06/01/1992	SCOR GLOBAL LIFE SE	FRA	YRT/I	OL	1,500,000	45,482	41,025	72,600	0	0	0	0
00000	AA-1320158	09/01/1991	SCOR GLOBAL LIFE SE	FRA	YRT/I	OL	18,610,263	276,598	270,937	375,076	0	0	0	0
00000	AA-1440043	01/01/1982	TRYGG HANSA INS CO LTD	SWE	CO/I	OL	216,127	3,703	4,832	4,807	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							44,252,510	702,971	750,851	1,112,689	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							69,967,201	702,971	750,851	1,178,472	0	0	2,870,349	0
2299999. Total General Account Unauthorized							69,967,201	702,971	750,851	1,178,472	0	0	2,870,349	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							3,821,101,121	147,224,586	154,721,328	44,991,751	0	0	8,169,686	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
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)							3,776,848,611	146,521,615	153,970,477	43,879,062	0	0	8,169,686	0
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							44,252,510	702,971	750,851	1,112,689	0	0	0	0
9999999 - Totals							3,821,101,121	147,224,586	154,721,328	44,991,751	0	0	8,169,686	0

SCHEDULE S - PART 3 - SECTION 2

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	45,619	0	0	0	0
87572	23-2038295	04/01/1984	SCOTTISH RE US INC	DE	QA/I	OH	7,809	1,327	34,780	0	0	0	0
70319	36-1933760	04/01/2014	WASHINGTON NATL INS CO	IN	QA/G	OH	128,528	60,504	1,705,023	0	0	44,120	0
70319	36-1933760	04/01/2014	WASHINGTON NATL INS CO	IN	QA/I	OH	19,652,471	0	1,215,933	0	0	104,994,088	0
0899999. General Account - Authorized U.S. Non-Affiliates							19,788,808	61,831	3,001,355	0	0	105,038,208	0
1099999. Total General Account - Authorized Non-Affiliates							19,788,808	61,831	3,001,355	0	0	105,038,208	0
1199999. Total General Account Authorized							19,788,808	61,831	3,001,355	0	0	105,038,208	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							19,788,808	61,831	3,001,355	0	0	105,038,208	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)							19,788,808	61,831	3,001,355	0	0	105,038,208	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							19,788,808	61,831	3,001,355	0	0	105,038,208	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 COMPANY	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 Reassurances	102,561	31,881	0	134,442	84,361		0	0	0	33,668	118,029
00000	AA-1320052	09/01/1991	Caisse Centrale De Reassurances	97,385	50,000	0	147,385	115,586		0	0	0	9,311	124,897
00000	AA-1460100	12/01/1983	Nouvelle Cie. De Reassurances S.A.	4,566	0	0	4,566	0		0	0	0	11,513	4,566
00000	AA-1380165	12/01/1983	NRG, Nederlandse Reassurantie Groep N.V.	9,133	0	0	9,133	0		0	0	0	23,026	9,133
00000	AA-1320276	06/01/1989	Scor Global Life	163,543	64,938	0	228,481	228,481		0	0	0	3,852	228,481
00000	AA-1320158	09/01/1991	Scor Global Life SE	276,598	101,675	0	378,273	284,622		0	0	0	27,152	311,774
00000	AA-1320158	06/01/1992	Scor Global Life SE	45,482	0	0	45,482	36,868		0	0	0	0	36,868
00000	AA-1440043	01/01/1982	Trygg Hansa Insurance Company LTD	3,703	0	0	3,703	174,000		0	0	0	104	3,703
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				702,971	248,494	0	951,465	923,918	XXX	0	0	0	108,626	837,451
1099999. Total General Account - Life and Annuity Non-Affiliates				702,971	248,494	0	951,465	923,918	XXX	0	0	0	108,626	837,451
1199999. Total General Account Life and Annuity				702,971	248,494	0	951,465	923,918	XXX	0	0	0	108,626	837,451
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				702,971	248,494	0	951,465	923,918	XXX	0	0	0	108,626	837,451
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)				702,971	248,494	0	951,465	923,918	XXX	0	0	0	108,626	837,451
9999999 - Totals				702,971	248,494	0	951,465	923,918	XXX	0	0	0	108,626	837,451

(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	26009920	Natixis	199,947
	1	26007689	BNP Paribas	228,481
	1	21000021	JPMorgan Chase Bank	321,490
	1	26010841	Svenska Handelsbanken	174,000

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 2019	2 2018	3 2017	4 2016	5 2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	64,781	68,207	70,853	76,620	81,849
2.	Commissions and reinsurance expense allowances	4,751	4,736	5,690	6,155	10,686
3.	Contract claims	80,342	81,907	88,107	78,664	103,716
4.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0
5.	Dividends to policyholders and refunds to members	0	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	(13,810)	(11,803)	(13,665)	(21,235)	(22,895)
7.	Increase in aggregate reserve for life and accident and health contracts	0	0	0	0	0
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	4,957	6,018	6,288	7,533	6,923
9.	Aggregate reserves for life and accident and health contracts	150,288	157,930	171,181	175,065	176,309
10.	Liability for deposit-type contracts	0	0	0	0	0
11.	Contract claims unpaid	30,694	17,888	24,559	30,208	29,186
12.	Amounts recoverable on reinsurance	4,805	6,507	13,224	4,343	18,859
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	0	0	0	0	0
16.	Unauthorized reinsurance offset	114	266	309	811	897
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)	924	1,215	1,232	985	835
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)	2,613,525,409	0	2,613,525,409
2.	Reinsurance (Line 16)	5,539,561	(5,539,561)	0
3.	Premiums and considerations (Line 15)	12,123,288	4,956,669	17,079,957
4.	Net credit for ceded reinsurance	XXX	175,608,635	175,608,635
5.	All other admitted assets (balance)	47,924,779	0	47,924,779
6.	Total assets excluding Separate Accounts (Line 26)	2,679,113,037	175,025,743	2,854,138,780
7.	Separate Account assets (Line 27)	0	0	0
8.	Total assets (Line 28)	2,679,113,037	175,025,743	2,854,138,780
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,138,418,524	144,445,955	2,282,864,479
10.	Liability for deposit-type contracts (Line 3)	73,100,038	0	73,100,038
11.	Claim reserves (Line 4)	78,230,152	30,693,802	108,923,954
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	413,696	0	413,696
13.	Premium & annuity considerations received in advance (Line 8)	872,045	0	872,045
14.	Other contract liabilities (Line 9)	110,718,174	0	110,718,174
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	114,014	(114,014)	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)	115,507,061	0	115,507,061
20.	Total liabilities excluding Separate Accounts (Line 26)	2,517,373,704	175,025,743	2,692,399,447
21.	Separate Account liabilities (Line 27)	0	0	0
22.	Total liabilities (Line 28)	2,517,373,704	175,025,743	2,692,399,447
23.	Capital & surplus (Line 38)	161,739,337	XXX	161,739,337
24.	Total liabilities, capital & surplus (Line 39)	2,679,113,041	175,025,743	2,854,138,784
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	144,445,955		
26.	Claim reserves	30,693,802		
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	5,539,561		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	180,679,318		
34.	Premiums and considerations	4,956,669		
35.	Reinsurance in unauthorized companies	114,014		
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	5,070,683		
41.	Total net credit for ceded reinsurance	175,608,635		

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	1,443,824	174,306	427,179	0	2,045,309	0
2.	Alaska AK	L	126,691	0	869	0	127,560	0
3.	Arizona AZ	L	2,474,643	100	136,784	0	2,611,527	0
4.	Arkansas AR	L	1,048,426	0	673,510	0	1,721,936	0
5.	California CA	L	27,783,551	14,463	1,072,766	0	28,870,780	0
6.	Colorado CO	L	1,920,587	1,281	75,621	0	1,997,489	0
7.	Connecticut CT	L	1,911,775	0	1,000	0	1,912,775	0
8.	Delaware DE	L	587,155	0	6,188	0	593,343	0
9.	District of Columbia DC	L	326,111	634	50,484	0	377,229	0
10.	Florida FL	L	10,109,030	12,967	360,635	0	10,482,632	0
11.	Georgia GA	L	4,657,048	3,600	551,699	0	5,212,347	0
12.	Hawaii HI	L	1,946,456	600	15,267	0	1,962,323	0
13.	Idaho ID	L	380,257	0	4,678	0	384,935	0
14.	Illinois IL	L	3,430,834	3,327	128,866	0	3,563,027	0
15.	Indiana IN	L	2,133,413	422,807	41,679	0	2,597,899	0
16.	Iowa IA	L	888,680	300	16,486	0	905,466	0
17.	Kansas KS	L	1,371,860	0	116,664	0	1,488,524	0
18.	Kentucky KY	L	1,658,506	1,200	521,596	0	2,181,302	0
19.	Louisiana LA	L	1,999,523	1,292	1,069,624	0	3,070,439	0
20.	Maine ME	L	640,998	0	8,187	0	649,185	0
21.	Maryland MD	L	2,868,877	1,555	51,885	0	2,922,317	0
22.	Massachusetts MA	L	1,541,207	6,565	7,737	0	1,555,509	0
23.	Michigan MI	L	2,386,984	205	25,777	0	2,412,966	0
24.	Minnesota MN	L	1,955,967	2,300	1,700	0	1,959,967	0
25.	Mississippi MS	L	3,269,546	1,200	293,880	0	3,564,626	0
26.	Missouri MO	L	1,503,268	250	206,091	0	1,709,609	0
27.	Montana MT	L	192,580	0	7,756	0	200,336	0
28.	Nebraska NE	L	761,858	0	12,587	0	774,445	0
29.	Nevada NV	L	1,895,510	1,600	20,967	0	1,918,077	0
30.	New Hampshire NH	L	162,856	0	5,662	0	168,518	0
31.	New Jersey NJ	L	5,502,031	5,410	16,496	0	5,523,937	0
32.	New Mexico NM	L	921,091	0	182,676	0	1,103,767	0
33.	New York NY	N	851,046	0	25,426	0	876,472	0
34.	North Carolina NC	L	3,260,874	360	2,179,945	0	5,441,179	0
35.	North Dakota ND	L	289,778	0	11,010	0	300,788	0
36.	Ohio OH	L	2,893,346	6,301	100,708	0	3,000,355	0
37.	Oklahoma OK	L	1,938,877	0	872,719	0	2,811,596	0
38.	Oregon OR	L	779,732	781	17,336	0	797,849	0
39.	Pennsylvania PA	L	6,262,106	24,528	410,442	0	6,697,076	0
40.	Rhode Island RI	L	130,875	0	550	0	131,425	0
41.	South Carolina SC	L	1,738,457	1,956	777,650	0	2,518,063	0
42.	South Dakota SD	L	260,756	325	7,470	0	268,551	0
43.	Tennessee TN	L	2,021,545	0	1,095,232	0	3,116,777	0
44.	Texas TX	L	14,963,905	15,717	6,259,676	0	21,239,298	0
45.	Utah UT	L	663,104	0	4,140	0	667,244	0
46.	Vermont VT	L	62,230	0	710	0	62,940	0
47.	Virginia VA	L	2,965,554	6,500	1,501,095	0	4,473,149	0
48.	Washington WA	L	1,716,607	0	22,471	0	1,739,078	0
49.	West Virginia WV	L	324,377	0	42,447	0	366,824	0
50.	Wisconsin WI	L	2,111,283	2,750	6,468	0	2,120,501	0
51.	Wyoming WY	L	339,045	2,265	3,301	0	344,611	0
52.	American Samoa AS	N	3,463	0	0	0	3,463	0
53.	Guam GU	L	1,097,524	0	0	0	1,097,524	0
54.	Puerto Rico PR	L	138,522	0	190	0	138,712	0
55.	U.S. Virgin Islands VI	L	51,324	128	0	0	51,452	0
56.	Northern Mariana Islands MP	N	2,967	0	0	0	2,967	0
57.	Canada CAN	N	65,811	0	0	0	65,811	0
58.	Aggregate Other Alien OT	XXX	3,053,775	0	683	0	3,054,458	0
59.	Subtotal	XXX	137,788,026	717,573	19,452,665	0	157,958,264	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	145,942	0	0	0	145,942	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	1,210,720	0	6,550	0	1,217,270	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	139,144,688	717,573	19,459,215	0	159,321,476	0
96.	Plus reinsurance assumed	XXX	1,093,391	3,855	325,517	0	1,422,763	0
97	Totals (All Business)	XXX	140,238,079	721,428	19,784,732	0	160,744,239	0
98.	Less reinsurance ceded	XXX	45,624,381	428,426	19,784,724	0	65,837,531	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	94,613,698	293,002	(c) 8	0	94,906,708	0
	DETAILS OF WRITE-INS							
58001.	ARG - ARGENTINA	XXX	105,429	0	0	0	105,429	0
58002.	AUS - AUSTRALIA	XXX	4,236	0	0	0	4,236	0
58003.	AUT - AUSTRIA	XXX	2,160	0	0	0	2,160	0
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	2,941,950	0	683	0	2,942,633	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,053,775	0	683	0	3,054,458	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

(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	1,443,824	174,306	0	0	0	1,618,130
2. Alaska	AK	126,691	0	0	0	0	126,691
3. Arizona	AZ	2,474,643	100	0	0	0	2,474,743
4. Arkansas	AR	1,048,426	0	0	0	0	1,048,426
5. California	CA	27,783,551	14,463	0	0	0	27,798,014
6. Colorado	CO	1,920,587	1,281	0	0	0	1,921,868
7. Connecticut	CT	1,911,775	0	0	0	0	1,911,775
8. Delaware	DE	587,155	0	0	0	0	587,155
9. District of Columbia	DC	326,111	634	0	0	0	326,745
10. Florida	FL	10,109,030	12,967	0	0	0	10,121,997
11. Georgia	GA	4,657,048	3,600	0	0	0	4,660,648
12. Hawaii	HI	1,946,456	600	0	0	0	1,947,056
13. Idaho	ID	380,257	0	0	0	0	380,257
14. Illinois	IL	3,430,834	3,327	0	0	0	3,434,161
15. Indiana	IN	2,133,413	422,807	0	0	0	2,556,220
16. Iowa	IA	888,680	300	0	0	0	888,980
17. Kansas	KS	1,371,860	0	0	0	0	1,371,860
18. Kentucky	KY	1,658,506	1,200	0	0	0	1,659,706
19. Louisiana	LA	1,999,523	1,292	0	0	0	2,000,815
20. Maine	ME	640,998	0	0	0	0	640,998
21. Maryland	MD	2,868,877	1,555	0	0	0	2,870,432
22. Massachusetts	MA	1,541,207	6,565	0	0	0	1,547,772
23. Michigan	MI	2,386,984	205	0	0	0	2,387,189
24. Minnesota	MN	1,955,967	2,300	0	0	0	1,958,267
25. Mississippi	MS	3,269,546	1,200	0	0	0	3,270,746
26. Missouri	MO	1,503,268	250	0	0	0	1,503,518
27. Montana	MT	192,580	0	0	0	0	192,580
28. Nebraska	NE	761,858	0	0	0	0	761,858
29. Nevada	NV	1,895,510	1,600	0	0	0	1,897,110
30. New Hampshire	NH	162,856	0	0	0	0	162,856
31. New Jersey	NJ	5,502,031	5,410	0	0	0	5,507,441
32. New Mexico	NM	921,091	0	0	0	0	921,091
33. New York	NY	851,046	0	0	0	0	851,046
34. North Carolina	NC	3,260,874	360	0	0	0	3,261,234
35. North Dakota	ND	289,778	0	0	0	0	289,778
36. Ohio	OH	2,893,346	6,301	0	0	0	2,899,647
37. Oklahoma	OK	1,938,877	0	0	0	0	1,938,877
38. Oregon	OR	779,732	781	0	0	0	780,513
39. Pennsylvania	PA	6,262,106	24,528	0	0	0	6,286,634
40. Rhode Island	RI	130,875	0	0	0	0	130,875
41. South Carolina	SC	1,738,457	1,956	0	0	0	1,740,413
42. South Dakota	SD	260,756	325	0	0	0	261,081
43. Tennessee	TN	2,021,545	0	0	0	0	2,021,545
44. Texas	TX	14,963,905	15,717	0	0	0	14,979,622
45. Utah	UT	663,104	0	0	0	0	663,104
46. Vermont	VT	62,230	0	0	0	0	62,230
47. Virginia	VA	2,965,554	6,500	0	0	0	2,972,054
48. Washington	WA	1,716,607	0	0	0	0	1,716,607
49. West Virginia	WV	324,377	0	0	0	0	324,377
50. Wisconsin	WI	2,111,283	2,750	0	0	0	2,114,033
51. Wyoming	WY	339,045	2,265	0	0	0	341,310
52. American Samoa	AS	3,463	0	0	0	0	3,463
53. Guam	GU	1,097,524	0	0	0	0	1,097,524
54. Puerto Rico	PR	138,522	0	0	0	0	138,522
55. U.S. Virgin Islands	VI	51,324	128	0	0	0	51,452
56. Northern Mariana Islands	MP	2,967	0	0	0	0	2,967
57. Canada	CAN	65,811	0	0	0	0	65,811
58. Aggregate Other Alien	OT	3,053,775	0	0	0	0	3,053,775
59. Total		137,788,026	717,573	0	0	0	138,505,599

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	
Mills Creek LLC	83-3089547		DE
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	83-3089547				Mills Creek LLC	DE	NIA	Wilton Re Bermuda 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	100,000,000	(2,800,000)	0	0	(252,975)	0		0	96,947,025	0
00000	98-0473393	Wilton Reinsurance Bermuda Limited	0	(218,019,625)	0	0	(526,957)	109,112,461		0	(109,434,121)	(11,777,275,413)
00000	83-3089547	Mills Creek LLC	0	218,019,625	0	0	0	0		0	218,019,625	0
00000		Proj Fox Acquisition Inc.	(74,962,519)	0	0	0	(6,000)	0		0	(74,968,519)	0
00000		Wilton Re (Canada) Ltd.	2,500,000	0	0	0	(207,800)	(1,142,772)		0	1,149,428	(436,276)
00000		ivari Holdings ULC	1,000,000	0	0	0	1,823,107	0		0	2,823,107	0
00000	AA-1561040	ivari	(103,500,000)	0	0	0	(1,609,307)	1,142,772		0	(103,966,535)	436,276
00000		Wilton Re Overseas Ltd	0	2,800,000	0	0	(7,151)	0		0	2,792,849	0
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.	249,962,519	0	0	0	(152,314)	0		5,937,500	255,747,705	0
00000	32-0132104	Wilton Re Services, Inc	0	0	0	0	27,015,402	0		0	27,015,402	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
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
00000	85-0325648	Wilton Re Annuity Service Corporation	0	0	0	0	0	0		0	0	0
00000	61-1068209	Wilton Re Structured Settlements, Inc.	0	0	0	0	0	0		0	0	0
66133	41-1760577	Wilton Reassurance Company	(129,995,258)	0	34,157,445	0	(23,232,303)	(80,888,955)		(20,625,000)	(220,584,071)	11,642,822,672
60704	94-1516991	Wilton Reassurance Life Company of New York	(10,004,742)	0	0	0	(1,095,163)	27,163,528		0	16,063,623	361,380,335
69396	74-0940890	Texas Life Insurance Company	0	0	0	0	0	0		0	0	0
65900	04-2299444	Wilco Life Insurance Company	(25,000,000)	0	0	0	(1,856,868)	0		0	(26,856,868)	112,167
62413	36-0947200	Wilcac Life Insurance Company	0	0	0	0	(965,302)	(55,387,034)		0	(56,352,336)	1,431,476,038
16639	82-5159810	Redding Reassurance Company 3 LLC	(10,000,000)	0	(34,157,445)	0	1,073,631	0		0	(43,083,814)	(1,553,515,799)
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? (Not applicable to fraternal benefit societies)	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? (Not applicable to fraternal benefit societies)	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? (Not applicable to fraternal benefit societies)	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?	NO
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? (Not applicable to fraternal benefit societies)	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?	SEE EXPLANATION
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	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
46.	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
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



17. Actuarial Opinion on X-Factors [Document Identifier 442]



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]



43. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



49. Variable Annuities Supplement [Document Identifier 286]



50. 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	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Reserve adjustments on reinsurance assumed	(313)	(425)
2797. Summary of remaining write-ins for Line 27 from overflow page	(313)	(425)

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	3,164	0	0	0	3,164	0
58005. BRA - BRAZIL	XXX	257,959	0	0	0	257,959	0
58006. CHE - SWITZERLAND	XXX	28,573	0	0	0	28,573	0
58007. CHL - CHILE	XXX	17,845	0	0	0	17,845	0
58008. CHN - CHINA	XXX	453	0	0	0	453	0
58009. COL - COLOMBIA	XXX	107,644	0	0	0	107,644	0
58010. CRI - COSTA RICA	XXX	64,322	0	0	0	64,322	0
58011. CYM - CAYMAN ISLANDS	XXX	7,200	0	0	0	7,200	0
58012. DEU - GERMANY	XXX	7,133	0	0	0	7,133	0
58013. DOM - DOMINICAN REPUBLIC	XXX	17,423	0	0	0	17,423	0
58014. ECU - ECUADOR	XXX	52,315	0	0	0	52,315	0
58015. ESP - SPAIN	XXX	38,694	0	0	0	38,694	0
58016. FRA - FRANCE	XXX	127,916	0	0	0	127,916	0
58017. GBR - UNITED KINGDOM	XXX	4,339	0	0	0	4,339	0
58018. HKG - HONG KONG	XXX	16,295	0	0	0	16,295	0
58019. HND - HONDURAS	XXX	22,057	0	0	0	22,057	0
58020. IRL - IRELAND	XXX	884	0	0	0	884	0
58021. ISR - ISRAEL	XXX	83,156	0	0	0	83,156	0
58022. ITA - ITALY	XXX	1,398	0	0	0	1,398	0
58023. JAM - JAMAICA	XXX	121,696	0	0	0	121,696	0
58024. JPN - JAPAN	XXX	910	0	0	0	910	0
58025. MEX - MEXICO	XXX	1,195,348	0	0	0	1,195,348	0
58026. NIC - NICARAGUA	XXX	9,702	0	0	0	9,702	0
58027. NZL - NEW ZEALAND	XXX	3,600	0	0	0	3,600	0
58028. PAN - PANAMA	XXX	36,242	0	0	0	36,242	0
58029. PER - PERU	XXX	18,566	0	0	0	18,566	0
58030. PHL - PHILIPPINES	XXX	23,974	0	0	0	23,974	0
58031. POL - POLAND	XXX	548	0	0	0	548	0
58032. PRT - PORTUGAL	XXX	120	0	0	0	120	0
58033. SLV - EL SALVADOR	XXX	2,000	0	0	0	2,000	0
58034. SWE - SWEDEN	XXX	0	0	0	0	0	0
58035. TWN - TAIWAN	XXX	213,696	0	0	0	213,696	0
58036. URY - URUGUAY	XXX	204,519	0	0	0	204,519	0
58037. VEN - VENEZUELA	XXX	102,296	0	0	0	102,296	0
58038. GRC - GREECE	XXX	270	0	0	0	270	0
58039. GTM - GUATEMALA	XXX	6,684	0	0	0	6,684	0
58040. NLD - NETHERLANDS	XXX	34,993	0	0	0	34,993	0
58041. TTO - TRINIDAD AND TOBAGO	XXX	3,360	0	0	0	3,360	0
58042. THA - THAILAND	XXX	1,181	0	0	0	1,181	0
58043. BHS - BAHAMAS	XXX	6,852	0	0	0	6,852	0
58044. GUY - GUYANA	XXX	5,800	0	0	0	5,800	0
58045. ZZZ - OTHER ALIEN	XXX	90,823	0	683	0	91,506	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	2,941,950	0	683	0	2,942,633	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Change in contingency reserves	2,502,148	2,502,148	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	2,502,148	2,502,148	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Change in contingency reserves	2,502,148	0	0	0	0	2,502,148	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	2,502,148	0	0	0	0	2,502,148	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
2704. Change in contingency reserves	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Change in contingency reserves	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Group Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Change in contingency reserves	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
2704. Change in contingency reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	72,978,634	2.792	72,978,634	0	72,978,634	2.792
	1.02 All other governments	5,480,061	0.210	5,480,061	0	5,480,061	0.210
	1.03 U.S. states, territories and possessions, etc. guaranteed	13,218,173	0.506	13,218,173	0	13,218,173	0.506
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	55,526,189	2.124	55,526,189	0	55,526,189	2.125
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	264,838,494	10.133	264,838,494	0	264,838,494	10.133
	1.06 Industrial and miscellaneous	1,495,903,432	57.232	1,495,903,432	0	1,495,903,432	57.237
	1.07 Hybrid securities	161,524,098	6.180	161,524,098	0	161,524,098	6.180
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	2,069,469,082	79.177	2,069,469,082	0	2,069,469,082	79.183
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	107,424,375	4.110	107,424,375	0	107,424,375	4.110
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	107,424,375	4.110	107,424,375	0	107,424,375	4.110
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	18,948,300	0.725	18,948,300	0	18,948,300	0.725
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	18,948,300	0.725	18,948,300	0	18,948,300	0.725
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	126,095,844	4.824	126,095,844	0	126,095,844	4.825
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total mortgage loans	126,095,844	4.824	126,095,844	0	126,095,844	4.825
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	29,391,160	1.124	29,391,158	0	29,391,158	1.125
	6.02 Cash equivalents (Schedule E, Part 2)	30,013,632	1.148	30,013,632	0	30,013,632	1.148
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	59,404,792	2.273	59,404,790	0	59,404,790	2.273
7.	Contract loans	108,529,502	4.152	108,319,824	0	108,319,824	4.145
8.	Derivatives (Schedule DB)	2,261,220	0.087	2,261,220	0	2,261,220	0.087
9.	Other invested assets (Schedule BA)	120,239,454	4.600	120,239,454	0	120,239,454	4.601
10.	Receivables for securities	1,362,518	0.052	1,362,518	0	1,362,518	0.052
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	2,613,735,087	100.000	2,613,525,407	0	2,613,525,407	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		25,231,035
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	105,108,850	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	105,108,850
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		12,092
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		4,256,134
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)		126,095,844
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		126,095,844
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		126,095,844

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		52,241,819
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	34,096,457	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	39,256,741	73,353,198
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		155,895
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,918,587	
	5.2 Totals, Part 3, Column 9	(324,955)	1,593,632
6.	Total gain (loss) on disposals, Part 3, Column 19		15,582
7.	Deduct amounts received on disposals, Part 3, Column 16		7,120,752
8.	Deduct amortization of premium and depreciation		(81)
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)		120,239,454
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		120,239,454

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,436,984,030
2.	Cost of bonds and stocks acquired, Part 3, Column 7		362,893,698
3.	Accrual of discount		4,783,530
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	99,811	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	60,337	160,148
5.	Total gain (loss) on disposals, Part 4, Column 19		16,604,848
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		621,410,650
7.	Deduct amortization of premium		4,369,111
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, Note 5Q, Line 2		195,268
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,195,841,761
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		2,195,841,761

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	72,978,634	78,191,620	72,694,108	73,398,866
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	5,480,061	5,967,535	5,475,265	5,500,000
	4.	Totals	78,458,695	84,159,155	78,169,373	78,898,866
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	13,218,173	14,827,524	13,720,772	10,475,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	55,526,189	62,199,215	54,947,922	61,470,066
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	264,838,494	302,469,867	263,970,029	274,349,746
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,297,325,753	1,477,413,657	1,302,269,974	1,307,651,345
	9.	Canada	31,974,186	34,855,908	32,136,118	31,631,750
	10.	Other Countries	328,127,592	349,796,143	330,429,037	327,128,691
	11.	Totals	1,657,427,530	1,862,065,709	1,664,835,128	1,666,411,786
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	2,069,469,082	2,325,721,470	2,075,643,223	2,091,605,464
PREFERRED STOCKS	14.	United States	101,239,210	106,237,609	101,239,210	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	6,185,165	6,509,795	6,185,165	
	17.	Totals	107,424,375	112,747,403	107,424,375	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	107,424,375	112,747,403	107,424,375	
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	126,372,675	131,695,704	126,377,550	
	27.	Total Bonds and Stocks	2,195,841,757	2,457,417,173	2,202,020,773	

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	12,984,163	36,633,691	14,727,493	8,633,286	0	XXX	72,978,634	3.5	82,792,730	3.5	72,978,634	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	12,984,163	36,633,691	14,727,493	8,633,286	0	XXX	72,978,634	3.5	82,792,730	3.5	72,978,634	0
2. All Other Governments												
2.1 NAIC 1	0	0	1,986,264	0	0	XXX	1,986,264	0.1	5,189,598	0.2	0	1,986,264
2.2 NAIC 2	0	0	3,493,797	0	0	XXX	3,493,797	0.2	3,492,876	0.1	0	3,493,797
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	0	5,480,061	0	0	XXX	5,480,061	0.3	8,682,474	0.4	0	5,480,061
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	13,218,173	0	XXX	13,218,173	0.6	15,791,145	0.7	13,218,173	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	0	0	13,218,173	0	XXX	13,218,173	0.6	15,791,145	0.7	13,218,173	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	237,373	2,951,662	9,123,950	15,834,572	11,406,416	XXX	39,553,972	1.9	22,701,558	1.0	37,101,122	2,452,850
4.2 NAIC 2	832,977	3,331,908	3,128,481	3,355,032	5,323,819	XXX	15,972,216	0.8	13,648,759	0.6	0	15,972,216
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	1,070,350	6,283,570	12,252,431	19,189,604	16,730,234	XXX	55,526,189	2.7	36,350,318	1.5	37,101,122	18,425,066
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	37,407,853	32,466,399	37,644,333	69,219,129	79,861,341	XXX	256,599,055	12.4	362,451,308	15.5	246,388,839	10,210,216
5.2 NAIC 2	1,921,794	304,113	484,387	1,458,525	4,070,619	XXX	8,239,439	0.4	6,003,770	0.3	1,855,487	6,383,953
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	0	0.0	0	0
5.7 Totals	39,329,647	32,770,512	38,128,720	70,677,654	83,931,961	XXX	264,838,494	12.8	368,455,078	15.7	248,244,325	16,594,169

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	31,943,955	201,198,458	138,578,377	230,253,629	78,005,891	XXX	679,980,310	32.9	871,261,770	37.2	287,158,021	392,822,288
6.2 NAIC 2	35,986,771	107,781,045	205,877,072	254,669,062	58,118,008	XXX	662,431,959	32.0	708,316,147	30.2	322,139,291	340,292,668
6.3 NAIC 3	4,727,957	13,284,630	83,098,244	34,262,102	900,000	XXX	136,272,932	6.6	84,402,720	3.6	13,949,247	122,323,686
6.4 NAIC 4	54,741	1,440,840	3,160,961	12,561,688	0	XXX	17,218,231	0.8	14,361,420	0.6	0	17,218,231
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	72,713,424	323,704,973	430,714,654	531,746,482	137,023,899	XXX	1,495,903,432	72.3	1,678,342,056	71.6	623,246,559	872,656,873
7. Hybrid Securities												
7.1 NAIC 1	0	3,333,086	15,431,346	0	0	XXX	18,764,432	0.9	18,161,972	0.8	2,085,881	16,678,551
7.2 NAIC 2	5,371,644	41,020,239	38,581,094	16,192,926	2,521,552	XXX	103,687,456	5.0	101,497,713	4.3	72,477,132	31,210,324
7.3 NAIC 3	0	24,477,057	12,191,170	2,403,983	0	XXX	39,072,210	1.9	32,739,195	1.4	29,968,076	9,104,134
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	2,100,633	0.1	0	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	5,371,644	68,830,383	66,203,610	18,596,909	2,521,552	XXX	161,524,098	7.8	154,499,512	6.6	104,531,089	56,993,009
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. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	338,576	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	338,576	0.0	0	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) 82,573,344	276,583,296	217,491,764	337,158,788	169,273,648	0	1,083,080,840	52.3	XXX	XXX	658,930,670	424,150,170
11.2 NAIC 2	(d) 44,113,186	152,437,306	251,564,832	275,675,546	70,033,999	0	793,824,868	38.4	XXX	XXX	396,471,909	397,352,959
11.3 NAIC 3	(d) 4,727,957	37,761,687	95,289,414	36,666,085	900,000	0	175,345,143	8.5	XXX	XXX	43,917,323	131,427,820
11.4 NAIC 4	(d) 54,741	1,440,840	3,160,961	12,561,688	0	0	17,218,231	0.8	XXX	XXX	0	17,218,231
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	131,469,228	468,223,129	567,506,970	662,062,107	240,207,647	0	(b) 2,069,469,082	100.0	XXX	XXX	1,099,319,903	970,149,179
11.8 Line 11.7 as a % of Col. 7	6.4	22.6	27.4	32.0	11.6	0.0	100.0	XXX	XXX	XXX	53.1	46.9
12. Total Bonds Prior Year												
12.1 NAIC 1	85,126,432	418,880,035	304,346,212	356,857,713	213,139,689	0	XXX	XXX	1,378,350,082	58.8	823,631,818	554,718,263
12.2 NAIC 2	40,010,727	167,426,802	182,009,091	281,082,215	162,769,006	0	XXX	XXX	833,297,841	35.5	438,565,466	394,732,375
12.3 NAIC 3	11,148,687	24,031,602	31,095,378	18,976,532	31,889,717	0	XXX	XXX	117,141,915	5.0	46,363,285	70,778,630
12.4 NAIC 4	6,265,891	1,000,113	4,793,696	1,336,952	3,065,401	0	XXX	XXX	16,462,053	0.7	11,706,353	4,755,700
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	142,551,736	611,338,552	522,244,378	658,253,412	410,863,813	0	XXX	XXX	(b) 2,345,251,890	100.0	1,320,266,922	1,024,984,968
12.8 Line 12.7 as a % of Col. 9	6.1	26.1	22.3	28.1	17.5	0.0	XXX	XXX	100.0	XXX	56.3	43.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	62,375,944	120,053,773	129,159,560	239,182,490	108,158,904	0	658,930,670	31.8	823,631,818	35.1	658,930,670	XXX
13.2 NAIC 2	9,217,350	58,262,154	113,039,279	173,890,123	42,063,002	0	396,471,909	19.2	438,565,466	18.7	396,471,909	XXX
13.3 NAIC 3	1,408	20,118,593	17,630,156	6,167,167	0	0	43,917,323	2.1	46,363,285	2.0	43,917,323	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	11,706,353	0.5	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	71,594,702	198,434,520	259,828,995	419,239,780	150,221,906	0	1,099,319,903	53.1	1,320,266,922	56.3	1,099,319,903	XXX
13.8 Line 13.7 as a % of Col. 7	6.5	18.1	23.6	38.1	13.7	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	3.5	9.6	12.6	20.3	7.3	0.0	53.1	XXX	XXX	XXX	53.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	20,197,400	156,529,523	88,332,204	97,976,299	61,114,744	0	424,150,170	20.5	554,718,263	23.7	XXX	424,150,170
14.2 NAIC 2	34,895,836	94,175,151	138,525,552	101,785,422	27,970,997	0	397,352,959	19.2	394,732,375	16.8	XXX	397,352,959
14.3 NAIC 3	4,726,549	17,643,094	77,659,258	30,498,918	900,000	0	131,427,820	6.4	70,778,630	3.0	XXX	131,427,820
14.4 NAIC 4	54,741	1,440,840	3,160,961	12,561,688	0	0	17,218,231	0.8	4,755,700	0.2	XXX	17,218,231
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	59,874,527	269,788,609	307,677,976	242,822,327	89,985,741	0	970,149,179	46.9	1,024,984,968	43.7	XXX	970,149,179
14.8 Line 14.7 as a % of Col. 7	6.2	27.8	31.7	25.0	9.3	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	2.9	13.0	14.9	11.7	4.3	0.0	46.9	XXX	XXX	XXX	XXX	46.9

(a) Includes $ 730,478,352 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 809,589 current year of bonds with Z designations and $ 5,270,484 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.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 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 $ 0 ; 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 11.08	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												
1.01 Issuer Obligations	6,192,510	14,090,147	187,974	0	0	XXX	20,470,631	1.0	24,555,426	1.0	20,470,631	0
1.02 Residential Mortgage-Backed Securities	6,285,422	21,277,771	14,539,519	8,633,286	0	XXX	50,735,997	2.5	55,674,418	2.4	50,735,997	0
1.03 Commercial Mortgage-Backed Securities	506,232	1,265,774	0	0	0	XXX	1,772,005	0.1	2,562,886	0.1	1,772,005	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	12,984,163	36,633,691	14,727,493	8,633,286	0	XXX	72,978,634	3.5	82,792,730	3.5	72,978,634	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	5,480,061	0	0	XXX	5,480,061	0.3	8,682,474	0.4	0	5,480,061
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	5,480,061	0	0	XXX	5,480,061	0.3	8,682,474	0.4	0	5,480,061
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	13,218,173	0	XXX	13,218,173	0.6	15,791,145	0.7	13,218,173	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	13,218,173	0	XXX	13,218,173	0.6	15,791,145	0.7	13,218,173	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,070,350	6,283,570	12,252,431	19,189,604	16,730,234	XXX	55,526,189	2.7	36,350,318	1.5	37,101,122	18,425,066
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	1,070,350	6,283,570	12,252,431	19,189,604	16,730,234	XXX	55,526,189	2.7	36,350,318	1.5	37,101,122	18,425,066
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	34,106,382	17,420,036	25,000,276	44,110,550	73,530,657	XXX	194,167,901	9.4	240,038,171	10.2	191,216,332	2,951,569
5.02 Residential Mortgage-Backed Securities	4,824,172	13,631,735	11,150,673	19,335,681	4,016,083	XXX	52,958,344	2.6	91,459,542	3.9	52,958,344	0
5.03 Commercial Mortgage-Backed Securities	194,019	761,895	369,900	2,743,836	0	XXX	4,069,649	0.2	23,123,537	1.0	4,069,649	0
5.04 Other Loan-Backed and Structured Securities	205,074	956,847	1,607,872	4,487,587	6,385,221	XXX	13,642,600	0.7	13,833,828	0.6	0	13,642,600
5.05 Totals	39,329,647	32,770,512	38,128,720	70,677,654	83,931,961	XXX	264,838,494	12.8	368,455,078	15.7	248,244,325	16,594,169
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	45,859,331	121,583,121	223,287,066	451,324,546	108,423,687	XXX	950,477,751	45.9	1,067,953,056	45.5	530,100,902	420,376,849
6.02 Residential Mortgage-Backed Securities	5,188,024	12,971,432	6,013,612	1,074,133	1,340,484	XXX	26,587,684	1.3	49,553,641	2.1	20,611,855	5,975,829
6.03 Commercial Mortgage-Backed Securities	3,500,087	62,442,081	37,968,535	6,526,406	24,511,493	XXX	134,948,602	6.5	178,474,070	7.6	64,246,799	70,701,802
6.04 Other Loan-Backed and Structured Securities	18,165,981	126,708,338	163,445,442	72,821,398	2,748,236	XXX	383,889,395	18.6	382,361,289	16.3	8,287,003	375,602,392
6.05 Totals	72,713,424	323,704,973	430,714,654	531,746,482	137,023,899	XXX	1,495,903,432	72.3	1,678,342,056	71.6	623,246,559	872,656,873
7. Hybrid Securities												
7.01 Issuer Obligations	5,371,644	68,830,383	66,203,610	18,596,909	2,521,552	XXX	161,524,098	7.8	154,499,512	6.6	104,531,089	56,993,009
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	5,371,644	68,830,383	66,203,610	18,596,909	2,521,552	XXX	161,524,098	7.8	154,499,512	6.6	104,531,089	56,993,009
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 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 11.08	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												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	338,576	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	338,576	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	92,600,217	228,207,256	332,411,419	546,439,782	201,206,131	XXX	1,400,864,805	67.7	XXX	XXX	896,638,250	504,226,555
11.02 Residential Mortgage-Backed Securities	16,297,618	47,880,937	31,703,804	29,043,099	5,356,566	XXX	130,282,025	6.3	XXX	XXX	124,306,196	5,975,829
11.03 Commercial Mortgage-Backed Securities	4,200,338	64,469,750	38,338,434	9,270,241	24,511,493	XXX	140,790,256	6.8	XXX	XXX	70,088,454	70,701,802
11.04 Other Loan-Backed and Structured Securities	18,371,055	127,665,185	165,053,313	77,308,985	9,133,456	XXX	397,531,995	19.2	XXX	XXX	8,287,003	389,244,992
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	131,469,228	468,223,129	567,506,970	662,062,107	240,207,647	0	2,069,469,082	100.0	XXX	XXX	1,099,319,903	970,149,179
11.09 Line 11.08 as a % of Col. 7	6.4	22.6	27.4	32.0	11.6	0.0	100.0	XXX	XXX	XXX	53.1	46.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	84,478,779	251,500,071	284,566,263	559,886,338	367,438,652	XXX	XXX	XXX	1,547,870,102	66.0	1,015,349,175	532,520,927
12.02 Residential Mortgage-Backed Securities	23,653,943	66,815,368	48,074,010	45,759,863	12,384,418	XXX	XXX	XXX	196,687,601	8.4	182,201,007	14,486,594
12.03 Commercial Mortgage-Backed Securities	4,155,787	60,694,407	101,121,389	16,822,659	21,366,252	XXX	XXX	XXX	204,160,493	8.7	108,883,027	95,277,467
12.04 Other Loan-Backed and Structured Securities	30,263,228	232,328,705	88,482,716	35,445,976	9,674,491	XXX	XXX	XXX	396,195,117	16.9	13,495,137	382,699,980
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	338,576	0	XXX	XXX	XXX	338,576	0.0	338,576	0
12.08 Totals	142,551,736	611,338,552	522,244,378	658,253,412	410,863,813	0	XXX	XXX	2,345,251,890	100.0	1,320,266,922	1,024,984,968
12.09 Line 12.08 as a % of Col. 9	6.1	26.1	22.3	28.1	17.5	0.0	XXX	XXX	100	XXX	56.3	43.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	51,966,707	116,680,351	195,430,017	387,695,835	144,865,340	XXX	896,638,250	43.3	1,015,349,175	43.3	896,638,250	XXX
13.02 Residential Mortgage-Backed Securities	14,938,989	44,701,279	30,509,253	28,800,109	5,356,566	XXX	124,306,196	6.0	182,201,007	7.8	124,306,196	XXX
13.03 Commercial Mortgage-Backed Securities	3,938,828	34,447,094	28,958,696	2,743,836	0	XXX	70,088,454	3.4	108,883,027	4.6	70,088,454	XXX
13.04 Other Loan-Backed and Structured Securities	750,178	2,605,796	4,931,029	0	0	XXX	8,287,003	0.4	13,495,137	0.6	8,287,003	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	338,576	0.0	0	XXX
13.08 Totals	71,594,702	198,434,520	259,828,995	419,239,780	150,221,906	0	1,099,319,903	53.1	1,320,266,922	56.3	1,099,319,903	XXX
13.09 Line 13.08 as a % of Col. 7	6.5	18.1	23.6	38.1	13.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.5	9.6	12.6	20.3	7.3	0.0	53.1	XXX	XXX	XXX	53.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	40,633,510	111,526,905	136,981,402	158,743,947	56,340,791	XXX	504,226,555	24.4	532,520,927	22.7	XXX	504,226,555
14.02 Residential Mortgage-Backed Securities	1,358,630	3,179,658	1,194,551	242,990	0	XXX	5,975,829	0.3	14,486,594	0.6	XXX	5,975,829
14.03 Commercial Mortgage-Backed Securities	261,510	30,022,656	9,379,738	6,526,406	24,511,493	XXX	70,701,802	3.4	95,277,467	4.1	XXX	70,701,802
14.04 Other Loan-Backed and Structured Securities	17,620,877	125,059,390	160,122,284	77,308,985	9,133,456	XXX	389,244,992	18.8	382,699,980	16.3	XXX	389,244,992
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	59,874,527	269,788,609	307,677,976	242,822,327	89,985,741	0	970,149,179	46.9	1,024,984,968	43.7	XXX	970,149,179
14.09 Line 14.08 as a % of Col. 7	6.2	27.8	31.7	25.0	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.9	13.0	14.9	11.7	4.3	0.0	46.9	XXX	XXX	XXX	XXX	46.9

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					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

NONE

(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)		100,531
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,091,052	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	252,726	1,343,778
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,170,168	
	3.2 Section 2, Column 19	1,237,628	2,407,796
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(997,768)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		593,116
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		2,261,220
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		2,261,220

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 m	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
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)	
	4.23 SSAP No. 108 Adjustments	
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	2,261,220	
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)		2,261,220
4.	Part D, Section 1, Column 5	2,261,220	
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	2,261,220	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		2,261,220
10.	Part D, Section 1, Column 8	2,261,220	
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	52,455,242	19,598,705	26,617,422	6,239,115
2. Cost of cash equivalents acquired	773,903,311	0	741,063,910	32,839,401
3. Accrual of discount	1,295	1,295	0	0
4. Unrealized valuation increase (decrease)	36	0	16	20
5. Total gain (loss) on disposals	5	0	5	0
6. Deduct consideration received on disposals	796,346,257	19,500,000	745,311,906	31,534,351
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)	30,013,632	100,000	22,369,447	7,544,185
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,013,632	100,000	22,369,447	7,544,185

(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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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	3,614,251	0	0	0	0	0	6,000,000	01/25/2006
1051		Roseville	CA		05/15/2006	6.100	887,576	0	0	0	0	0	10,500,000	10/12/2005
1148		Fort Myers	FL		06/08/2006	6.280	1,851,804	0	0	0	0	0	5,100,000	05/03/2006
1247		Indianapolis	IN		11/12/2008	6.198	4,735,158	0	0	0	0	0	7,725,000	09/26/2006
1291		Lakewood	CO		11/12/2008	6.974	2,245,073	0	10,463	0	0	0	5,480,000	01/25/2007
1377		Fort Pierce	FL		05/16/2007	5.954	2,763,356	0	0	0	0	0	4,420,000	04/04/2007
1561		Bloomington	MN		09/28/2007	5.850	1,070,754	0	0	0	0	0	15,000,000	08/30/2007
205027		Middletown	RI		04/13/1999	7.450	11,114	0	0	0	0	0	400,000	07/21/1998
205028		Middletown	RI		01/26/1999	7.450	1,865,869	0	0	0	0	0	7,525,000	07/20/1998
205055		Bluffton	SC		08/28/2001	7.750	2,379,748	0	0	0	0	0	6,265,000	06/23/2001
905191516		Houston	TX		08/16/2019	3.627	11,000,000	0	0	0	0	0	25,940,000	07/02/2019
905191540		Madison Heights	MI		08/30/2019	3.384	10,250,029	0	0	0	0	0	87,500,000	07/12/2019
905191623		Murfreesboro	TN		09/10/2019	3.515	10,616,371	0	0	0	0	0	18,300,000	07/17/2019
905191649		Exton	PA		09/25/2019	3.769	6,500,000	0	0	0	0	0	13,300,000	08/02/2019
905191672		Columbus	GA		09/30/2019	3.424	1,318,635	0	0	0	0	0	3,370,000	08/12/2019
905191680		Columbus	GA		09/30/2019	3.424	2,399,321	0	0	0	0	0	6,200,000	08/12/2019
905191698		Columbus	GA		09/30/2019	3.424	1,918,465	0	0	0	0	0	5,190,000	08/12/2019
905191706		Columbus	GA		09/30/2019	3.698	3,612,033	0	0	0	0	0	5,600,000	08/12/2019
905191714		Phenix City	AL		09/30/2019	3.424	10,245,547	0	0	0	0	0	30,900,000	08/10/2019
905191755		West Des Moines	IA		09/30/2019	3.749	19,887,294	0	0	0	0	0	31,500,000	08/06/2019
905191763		Obetz	OH		09/25/2019	4.023	5,096,976	0	0	0	0	0	9,650,000	08/06/2019
905191813		Newark	NJ		10/04/2019	3.678	13,000,000	0	0	0	0	0	19,200,000	08/20/2019
905191847		Blue Ash	OH		09/25/2019	4.023	1,392,345	0	0	0	0	0	2,650,000	08/02/2019
905191854		Cranberry TWP	PA		09/25/2019	4.023	5,047,249	0	0	0	0	0	9,000,000	08/13/2019
905191862		Indianapolis	IN		09/25/2019	4.023	2,386,876	0	0	0	0	0	4,760,000	08/08/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							126,095,844	0	10,463	0	0	0	341,475,000	XXX
0899999. Total Mortgages in good standing							126,095,844	0	10,463	0	0	0	341,475,000	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							126,095,844	0	10,463	0	0	0	341,475,000	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
905191516	Houston	TX		08/16/2019	3.582	11,000,000	0	25,940,000
905191540	Madison Heights	MI		08/30/2019	3.359	10,300,000	0	87,500,000
905191623	Murfreesboro	TN		09/10/2019	3.516	10,650,000	0	18,300,000
905191649	Exton	PA		09/25/2019	3.771	6,500,000	0	13,300,000
905191672	Columbus	GA		09/30/2019	3.424	1,330,000	0	3,370,000
905191680	Columbus	GA		09/30/2019	3.424	2,420,000	0	6,200,000
905191698	Columbus	GA		09/30/2019	3.424	1,935,000	0	5,190,000
905191706	Columbus	GA		09/30/2019	3.698	3,640,000	0	5,600,000
905191714	Phenix City	AL		09/30/2019	3.424	10,333,850	0	30,900,000
905191755	West Des Moines	IA		09/30/2019	3.749	20,000,000	0	31,500,000
905191763	Obetz	OH		09/25/2019	4.025	5,125,000	0	9,650,000
905191813	Newark	NJ		10/04/2019	3.680	13,000,000	0	19,200,000
905191847	Blue Ash	OH		09/25/2019	4.017	1,400,000	0	2,650,000
905191854	Cranberry TWP	PA		09/25/2019	4.025	5,075,000	0	9,000,000
905191862	Indianapolis	IN		09/25/2019	4.025	2,400,000	0	4,760,000
0599999. Mortgages in good standing - Commercial mortgages-all other						105,108,850	0	273,060,000
0899999. Total Mortgages in good standing						105,108,850	0	273,060,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						105,108,850	0	273,060,000

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				
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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1050	Columbus	IN		03/01/2006		119,459	0	0	0	0	0	0	119,459	119,459	0	0	0
1051	Roseville	CA		05/15/2006		108,004	0	0	0	0	0	0	108,004	108,004	0	0	0
1148	Fort Myers	FL		06/08/2006		185,075	0	0	0	0	0	0	185,075	185,075	0	0	0
1247	Indianapolis	IN		11/12/2008		142,282	0	0	0	0	0	0	142,282	142,282	0	0	0
1291	Lakewood	CO		11/12/2008		109,698	0	1,629	0	0	1,629	0	111,324	111,324	0	0	0
1377	Fort Pierce	FL		05/16/2007		81,217	0	0	0	0	0	0	81,217	81,217	0	0	0
1561	Bloomington	MN		09/28/2007		104,735	0	0	0	0	0	0	104,735	104,735	0	0	0
205027	Middletown	RI		04/13/1999		25,306	0	0	0	0	0	0	25,306	25,306	0	0	0
205028	Middletown	RI		01/26/1999		344,020	0	0	0	0	0	0	344,020	344,020	0	0	0
205055	Bluffton	SC		08/28/2001		232,148	0	0	0	0	0	0	232,148	232,148	0	0	0
905191540	Madison Heights	MI		08/30/2019		0	0	0	0	0	0	0	49,971	49,971	0	0	0
905191623	Murfreesboro	TN		09/10/2019		0	0	0	0	0	0	0	33,629	33,629	0	0	0
905191672	Columbus	GA		09/30/2019		0	0	0	0	0	0	0	11,365	11,365	0	0	0
905191680	Columbus	GA		09/30/2019		0	0	0	0	0	0	0	20,679	20,679	0	0	0
905191698	Columbus	GA		09/30/2019		0	0	0	0	0	0	0	16,535	16,535	0	0	0
905191706	Columbus	GA		09/30/2019		0	0	0	0	0	0	0	27,967	27,967	0	0	0
905191714	Phenix City	AL		09/30/2019		0	0	0	0	0	0	0	88,303	88,303	0	0	0
905191755	West Des Moines	IA		09/30/2019		0	0	0	0	0	0	0	112,706	112,706	0	0	0
905191763	Obetz	OH		09/25/2019		0	0	0	0	0	0	0	28,024	28,024	0	0	0
905191847	Blue Ash	OH		09/25/2019		0	0	0	0	0	0	0	7,655	7,655	0	0	0
905191854	Cranberry TWP	PA		09/25/2019		0	0	0	0	0	0	0	27,751	27,751	0	0	0
905191862	Indianapolis	IN		09/25/2019		0	0	0	0	0	0	0	13,124	13,124	0	0	0
0299999. Mortgages with partial repayments						1,451,943	0	1,629	0	0	1,629	0	1,891,277	1,891,277	0	0	0
275014	Epping	NH		01/27/2005	12/12/2019	2,364,857	0	0	0	0	0	0	2,364,857	2,364,857	0	0	0
0399999. Mortgages disposed						2,364,857	0	0	0	0	0	0	2,364,857	2,364,857	0	0	0
0599999 - Totals						3,816,799	0	1,629	0	0	1,629	0	4,256,134	4,256,134	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	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
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P.			DE	H2 SPECIAL OPPORTUNITIES FUND IV L.P.		07/14/2017		7,951,996	8,318,692	8,318,692	528,091	0	0	0	0	0	10,798,004	0.000
000000-00-0	TRIDENT VII, L.P.		PALO ALTO	CA	TRIDENT VII, L.P.		12/15/2017		3,667,096	4,412,770	4,412,770	676,570	0	0	0	0	0	1,332,904	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201		04/26/2018		10,678,148	11,147,139	11,147,139	816,391	0	0	0	0	(150,777)	8,646,087	0.000
000000-00-0	ITM 21 HOLDCO LP			DE	ITM 21 HOLDCO LP		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 II LP		09/20/2018		7,604,721	7,656,462	7,656,462	(175,963)	0	0	0	0	(305,171)	3,040,679	0.000
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP		10/09/2018		1,965,564	1,870,869	1,870,869	(62,717)	0	0	0	0	(130,219)	5,034,436	0.000
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.			DE	APOLLO INVESTMENT FUND IX, L.P.		03/15/2019		3,261,861	2,882,863	2,882,863	(378,999)	0	0	0	0	25,288	14,138,139	0.000
000000-00-0	SIRIS PARTNERS IV, L.P.			DE	SIRIS PARTNERS IV, L.P.		03/15/2019		3,703,884	3,750,492	3,750,492	46,608	0	0	0	0	0	4,296,116	0.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P			DE	Global Infrastructure Partners IV-A/B, L		02/01/2019		0	0	0	0	0	0	0	0	(180,231)	10,000,000	0.000
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.			CYM	Fortress Credit Opportunities Fund V (A-		04/30/2019		3,496,189	3,681,819	3,681,819	185,630	0	0	0	0	(11,127)	10,503,811	0.000
000000-00-0	Trident VIII, L.P.			CYM	Trident VIII, L.P.		04/05/2019		0	0	0	0	0	0	0	0	0	7,500,000	0.000
000000-00-0	Whitehorse Liquidity Partners III, LP			DE	Whitehorse Liquidity Partners III, LP		03/29/2019		4,734,138	5,003,357	5,003,357	269,219	0	0	0	0	(229,172)	5,391,465	0.000
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)			CYM	Vista Equity Partners Fund VII, L.P (B c		04/29/2019		2,522,477	2,385,247	2,385,247	(137,230)	0	0	0	0	(202,461)	7,477,523	0.000
000000-00-0	WCAS XIII, L.P.			DE	WCAS XIII, L.P.		06/21/2019		44,012	44,012	44,012	0	0	0	0	0	(877)	5,955,988	0.000
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.			DE	GREAT HILL EQUITY PARTNERS VII, L.P.		07/01/2019		0	0	0	0	0	0	0	0	0	4,000,000	0.000
000000-00-0	VERITAS CAPITAL FUND VII, L.P.			DE	VERITAS CAPITAL FUND VII, L.P.		08/16/2019		0	0	0	0	0	0	0	0	0	7,500,000	0.000
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.			DE	SIH DEBT OPPORTUNITIES FUND II, L.P.		11/07/2019		10,000,000	10,000,000	10,000,000	0	0	0	0	0	(3,514,904)	0	0.000
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.			DE	BLACKSTONE LIFE SCIENCES V L.P.		12/31/2019		0	0	0	0	0	0	0	0	0	5,000,000	0.000
000000-00-0	INSIGHT PARTNERS XI L.P.			DE	INSIGHT PARTNERS XI L.P.		12/17/2019		0	0	0	0	0	0	0	0	0	5,000,000	0.000
000789-95-8	NEW YORK LIFE INVESTMENT MANAGEMENT MEZZANINE PART			VA	NEW YORK LIFE INVESTMENT MANAGEMENT MEZZ	Z	12/31/2013		68,493	5,090	5,090	(890)	0	0	0	0	(340)	0	0.000
000789-96-6	BLACK DIAMOND CAPITAL PARTNERS I, L.P.			VA	BLACK DIAMOND CAPITAL PARTNERS I, L.P.	Z	11/05/2015		1	1	1	(2)	0	0	0	0	99,320	0	0.000
000789-99-0	CENTERFIELD CAPITAL PARTNERS, II, LP			VA	CENTERFIELD CAPITAL PARTNERS, II, LP	Z	11/10/2015		74	84,341	84,341	83,859	0	0	0	0	(4)	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED			US	ROSALES HOLDCO EQUITY FUNDED	Z	12/06/2019		1,307,385	1,307,385	1,307,385	0	0	0	0	0	0	0	0.000
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED			US	ULMUS HOLDCO EQUITY FUNDED	Z	12/06/2019		1,231,914	1,231,914	1,231,914	0	0	0	0	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									67,237,953	68,782,454	68,782,454	1,850,566	0	0	0	0	(4,600,676)	115,615,151	XXX
000000-00-0	1370 FUND-USRA NET LEASE III LLC		NEW YORK	NY	1370 FUND-USRA NET LEASE III LLC		11/16/2017		9,756,835	9,717,425	9,717,425	(39,410)	0	0	0	0	(397,041)	10,243,165	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		1,738,067	1,915,680	1,915,680	177,613	0	0	0	0	(558,361)	9,291,594	0.000
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.			DE	CONTRARIAN DISTRESSED REAL ESTATE DEBT F		07/30/2019		1,408,099	1,337,917	1,337,917	(70,182)	0	0	0	0	(81,613)	4,091,901	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									12,903,002	12,971,022	12,971,022	68,021	0	0	0	0	(1,037,015)	23,626,659	XXX
41161E-AA-6	HARBORWALK FUNDING TRUST - CMO			DE	HARBORWALK FUNDING TRUST - CMO	1FE	02/28/2019		1,000,000	1,180,508	1,000,000	0	0	0	0	0	22,282	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	2FE	04/23/2019		2,216,250	2,429,152	2,216,540	0	290	0	0	0	59,063	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1FE	04/01/2019		2,700,541	3,095,064	2,700,718	0	177	0	0	0	73,759	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE COMPANY			DC	PHOENIX LIFE INSURANCE COMPANY	4FE	10/23/2015		20,852,150	21,767,940	21,416,595	0	155,452	0	0	0	1,921,491	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1FE	01/17/2019		994,870	1,186,339	994,926	0	56	0	0	0	24,606	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									27,763,811	29,659,003	28,328,780	0	155,976	0	0	0	2,101,200	0	XXX
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED			US	ROSALES COLLATERAL LOAN FUNDED	Z	12/06/2019		5,229,539	5,229,539	5,229,539	0	0	0	0	0	0	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED			US	ULMUS COLLATERAL LOAN FUNDED	Z	12/06/2019		4,927,658	4,927,658	4,927,658	0	0	0	0	0	0	0	0.000
2999999. Collateral Loans - Unaffiliated									10,157,197	10,157,197	10,157,197	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									118,061,963	121,569,677	120,239,453	1,918,587	155,976	0	0	0	(3,536,491)	139,241,811	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									118,061,963	121,569,677	120,239,453	1,918,587	155,976	0	0	0	(3,536,491)	139,241,811	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	BLACKSTONE LIFE SCIENCES V L.P.		DE	BLACKSTONE LIFE SCIENCES V L.P.	12/31/2019		0	0	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED		US	ROSALES HOLDCO EQUITY FUNDED	12/06/2019		1,307,385	0	0	0.000
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED		US	ULMUS HOLDCO EQUITY FUNDED	12/06/2019		1,231,914	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,539,299	0	0	XXX
000000-00-0	H2 SPECIAL OPPORTUNITIES FUND IV L.P.		DE	H2 SPECIAL OPPORTUNITIES FUND IV L.P.	07/14/2017		0	5,320,808	0	0.000
000000-00-0	1370 FUND-USRA NET LEASE III LLC	NEW YORK	NY	1370 FUND-USRA NET LEASE III LLC	11/16/2017		0	4,356,992	0	0.000
000000-00-0	TRIDENT VII, L.P.	PALO ALTO	CA	TRIDENT VII, L.P.	12/15/2017		0	251,418	0	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018		0	5,815,489	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		0	41,250	0	0.000
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP	09/20/2018		0	3,741,082	0	0.000
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP	10/09/2018		0	1,177,052	0	0.000
000000-00-0	APOLLO INVESTMENT FUND IX, L.P.		DE	APOLLO INVESTMENT FUND IX, L.P.	03/15/2019		1,669,417	1,592,445	0	0.000
000000-00-0	SIRIS PARTNERS IV, L.P.		DE	SIRIS PARTNERS IV, L.P.	03/15/2019		1,220,648	2,483,236	0	0.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P		DE	Global Infrastructure Partners IV-A/B, L	02/01/2019		0	0	0	0.000
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		CYM	Fortress Credit Opportunities Fund V (A-	04/30/2019		0	3,496,189	0	0.000
000000-00-0	Trident VIII, L.P.		CYM	Trident VIII, L.P.	04/05/2019		0	0	0	0.000
000000-00-0	Whitehorse Liquidity Partners III, LP		DE	Whitehorse Liquidity Partners III, LP	03/29/2019		0	5,107,695	0	0.000
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)		CYM	Vista Equity Partners Fund VII, L.P (B c	04/29/2019		1,236,164	1,482,512	0	0.000
000000-00-0	WCAS XIII, L.P.		DE	WCAS XIII, L.P.	06/21/2019		44,012	0	0	0.000
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		DE	CONTRARIAN DISTRESSED REAL ESTATE DEBT F	07/30/2019		318,058	1,171,654	0	0.000
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		DE	GREAT HILL EQUITY PARTNERS VII, L.P.	07/01/2019		0	0	0	0.000
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		DE	VERITAS CAPITAL FUND VII, L.P.	08/16/2019		0	0	0	0.000
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		DE	SIH DEBT OPPORTUNITIES FUND II, L.P.	11/07/2019		10,000,000	3,218,919	0	0.000
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		DE	SCULPTOR REAL ESTATE FUND IV L.P.	12/20/2019		0	0	0	0.000
000000-00-0	INSIGHT PARTNERS XI L.P.		DE	INSIGHT PARTNERS XI L.P.	12/17/2019		0	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated							14,488,299	39,256,741	0	XXX
41161E-AA-6	HARBORWALK FUNDING TRUST - CMO		DE	HARBORWALK FUNDING TRUST - CMO	02/28/2019		1,000,000	0	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO		VT	NATIONAL LIFE INSURANCE CO	04/23/2019		2,216,250	0	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	04/01/2019		2,700,541	0	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO		OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	01/17/2019		994,870	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							6,911,661	0	0	XXX
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED		US	ROSALES COLLATERAL LOAN FUNDED	12/06/2019		5,229,539	0	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED		US	ULMUS COLLATERAL LOAN FUNDED	12/06/2019		4,927,658	0	0	0.000
2999999. Collateral Loans - Unaffiliated							10,157,197	0	0	XXX
4899999. Total - Unaffiliated							34,096,457	39,256,741	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							34,096,457	39,256,741	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	Adjustment	12/31/2013	04/01/2019	0	0	0	0	0	0	0	0	0	0	0	0	340
000789-96-6	BLACK DIAMOND CAPITAL PARTNERS I, L.P.		VA	Adjustment	12/31/2013	06/01/2019	629,224	(457,244)	0	0	0	(457,244)	0	171,980	171,980	0	0	0	328,018
000789-97-4	CYPRIUM INVESTORS III LP		VA	CYPRIUM INVESTORS III LP	12/31/2013	12/23/2019	17,578	193,347	0	0	0	193,347	0	210,925	218,639	0	7,714	7,714	0
000789-99-0	CENTERFIELD CAPITAL PARTNERS, II, LP		VA	CENTERFIELD CAPITAL PARTNERS, II, LP	11/10/2015	12/24/2019	72,057	(61,058)	0	0	0	(61,058)	0	10,999	18,867	0	7,868	7,868	4
1999999. Joint Venture Interests - Common Stock - Unaffiliated							718,859	(324,955)	0	0	0	(324,955)	0	393,904	409,486	0	15,582	15,582	328,363
000000-00-0	1370 FUND-USRA NET LEASE III LLC	NEW YORK	NY	Return of Capital	11/16/2017	10/07/2019	0	0	0	0	0	0	0	449,737	449,737	0	0	0	397,041
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	Return of Capital	04/26/2018	06/26/2019	315,428	0	0	0	0	0	0	470,115	470,115	0	0	0	470,115
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	03/28/2019	855,975	0	0	0	0	0	0	637,370	637,370	0	0	0	617,246
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	Return of Capital	09/20/2018	11/22/2019	868,855	0	0	0	0	0	0	1,151,089	1,151,089	0	0	0	1,074,115
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP	10/09/2018	03/21/2019	152,535	0	0	0	0	0	0	132,666	132,666	0	0	0	132,666
000000-00-0	Whitehorse Liquidity Partners III, LP		DE	Return of Capital	03/29/2019	11/25/2019	0	0	0	0	0	0	0	373,557	373,557	0	0	0	359,108
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)		CYM	Return of Capital	04/29/2019	12/27/2019	0	0	0	0	0	0	0	196,199	196,199	0	0	0	196,199
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		DE	Return of Capital	07/30/2019	12/05/2019	0	0	0	0	0	0	0	81,613	81,613	0	0	0	81,613
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		DE	Return of Capital	11/07/2019	11/26/2019	0	0	0	0	0	0	0	3,218,919	3,218,919	0	0	0	3,218,919
2599999. Joint Venture Interests - Other - Unaffiliated							2,192,793	0	0	0	0	0	0	6,711,266	6,711,266	0	0	0	6,547,023
4899999. Total - Unaffiliated							2,911,652	(324,955)	0	0	0	(324,955)	0	7,105,170	7,120,752	0	15,582	15,582	6,875,386
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							2,911,652	(324,955)	0	0	0	(324,955)	0	7,105,170	7,120,752	0	15,582	15,582	6,875,386

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	SD			1	155,250	131.4336	197,150	150,000	152,409	0	(235)	0	0	6.125	5.867	MN	1,186	9,188	11/30/1999	11/15/2027
912810-FB-9	UNITED STATES TREASURY				1	36,225	131.4336	46,002	35,000	35,565	0	(55)	0	0	6.125	5.866	MN	277	2,144	11/30/1999	11/15/2027
912828-4D-9	UNITED STATES TREASURY	SD			1	2,863,657	102.7734	2,954,735	2,875,000	2,867,497	0	2,186	0	0	2.500	2.584	MS	18,263	71,875	03/29/2018	03/31/2023
912828-4D-9	UNITED STATES TREASURY				1	124,507	102.7734	128,467	125,000	124,673	0	95	0	0	2.500	2.585	MS	794	3,125	03/29/2018	03/31/2023
912828-4S-6	UNITED STATES TREASURY	SD			1	7,480,371	103.6875	7,776,563	7,500,000	7,486,371	0	3,753	0	0	2.750	2.806	MN	18,033	206,250	06/11/2018	05/31/2023
912828-4U-1	UNITED STATES TREASURY	SD			1	481,578	103.3828	506,576	490,000	483,646	0	1,653	0	0	2.625	3.018	JD	4,038	8,057	10/16/2018	06/30/2023
912828-4U-1	UNITED STATES TREASURY				1	491,406	103.3828	516,914	500,000	493,515	0	1,803	0	0	2.625	3.019	JD	36	13,927	10/16/2018	06/30/2023
912828-J8-4	UNITED STATES TREASURY	SD			1	821,858	99.9336	819,456	820,000	820,096	0	(632)	0	0	1.375	1.327	MS	2,865	19,271	04/24/2015	03/31/2020
912828-J8-4	UNITED STATES TREASURY				1	2,004,531	99.9336	1,998,672	2,000,000	2,000,233	0	(695)	0	0	1.375	1.325	MS	6,988	19,504	04/24/2015	03/31/2020
912828-L3-2	UNITED STATES TREASURY	SD			1	119,273	99.8320	119,798	120,000	119,901	0	148	0	0	1.375	1.501	FA	558	1,650	08/31/2015	08/31/2020
912828-L3-2	UNITED STATES TREASURY				1	2,614,076	99.8320	2,625,582	2,630,000	2,627,831	0	3,233	0	0	1.375	1.501	FA	12,220	36,163	08/31/2015	08/31/2020
912828-MP-2	UNITED STATES TREASURY	SD			1	125,889	100.2317	125,290	125,000	125,014	0	(113)	0	0	3.625	3.532	FA	1,712	4,531	02/09/2011	02/15/2020
912828-PX-2	UNITED STATES TREASURY	SD			1	77,883	102.1875	76,641	75,000	75,380	0	(326)	0	0	3.625	3.162	FA	1,027	2,719	05/09/2011	02/15/2021
912828-PX-2	UNITED STATES TREASURY				1	441,420	102.1875	434,297	425,000	427,157	0	(1,861)	0	0	3.625	3.161	FA	5,819	15,406	05/17/2011	02/15/2021
912828-RR-3	UNITED STATES TREASURY	SD			1	112,938	100.7891	113,892	113,000	112,988	0	6	0	0	2.000	2.006	MN	292	2,260	01/04/2012	11/15/2021
912828-VB-3	UNITED STATES TREASURY	SD			1	235,086	100.3867	245,947	245,000	238,609	0	563	0	0	1.750	2.288	MN	554	4,288	06/12/2013	05/15/2023
912828-VB-3	UNITED STATES TREASURY				1	244,526	100.3867	255,986	255,000	251,184	0	1,078	0	0	1.750	2.213	MN	576	4,463	06/12/2013	05/15/2023
912828-WB-9	UNITED STATES TREASURY	SD			1	1,533,876	100.6367	1,534,710	1,525,000	1,529,126	0	(1,784)	0	0	1.875	1.752	MS	7,266	28,594	04/17/2017	03/31/2022
912828-XE-5	UNITED STATES TREASURY	SD			1	493,457	99.9448	499,724	500,000	499,435	0	1,352	0	0	1.500	1.776	MN	656	7,500	06/10/2015	05/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						20,457,808	XXX	20,976,400	20,508,000	20,470,631	0	10,170	0	0	XXX	XXX	XXX	83,158	460,913	XXX	XXX
36203C-J8-6	GN 345087 - RMBS			4	1	36,221	110.3123	40,876	37,055	36,686	0	82	0	0	6.500	7.103	MON	201	2,457	11/29/1995	12/15/2023
36203K-HN-7	GN 351337 - RMBS			4	1	5,083	110.3123	5,664	5,135	5,105	0	5	0	0	6.500	6.852	MON	28	348	11/29/1993	12/15/2023
36203L-6J-6	GN 352873 - RMBS			4	1	10,090	102.2539	10,425	10,195	10,134	0	14	0	0	7.000	7.301	MON	59	718	03/10/1994	03/15/2024
36203P-C3-5	GN 354790 - RMBS			4	1	34,320	110.3123	39,786	36,067	35,518	0	125	0	0	6.500	7.432	MON	195	2,377	03/09/1994	04/15/2024
36204J-CS-3	GN 370981 - RMBS			4	1	8,644	110.0977	9,811	8,911	8,803	0	29	0	0	6.000	6.695	MON	45	538	12/20/1993	12/15/2023
36205F-UU-5	GN 389495 - RMBS			4	1	43,638	110.3123	50,823	46,071	45,489	0	152	0	0	6.500	7.206	MON	250	3,014	03/11/1994	04/15/2024
36206F-YV-8	GN 410324 - RMBS			4	1	20,902	103.5743	22,045	21,285	21,084	0	4	0	0	7.500	7.917	MON	133	1,690	05/30/1996	03/15/2026
36206F-ZZ-8	GN 410360 - RMBS			4	1	11,995	100.2286	12,042	12,014	11,975	0	28	0	0	8.000	8.143	MON	80	1,042	09/05/1996	09/15/2026
36209C-N9-3	GN 467616 - RMBS			4	1	9,469	110.3123	10,207	9,253	9,307	0	(8)	0	0	6.500	6.143	MON	50	607	11/12/2008	01/15/2028
36210F-PC-4	GN 491019 - RMBS			4	1	47,059	110.3123	50,723	45,981	46,463	0	(43)	0	0	6.500	6.076	MON	249	3,002	11/12/2008	12/15/2028
36224L-SH-1	GN 331820 - RMBS			4	1	1,141	100.1499	1,135	1,133	1,130	0	0	0	0	7.500	7.505	MON	7	95	10/19/1992	11/15/2022
36225A-DZ-0	GN 780120 - RMBS			4	1	2,941	100.3235	2,804	2,794	2,800	0	1	0	0	9.500	8.831	MON	22	325	03/22/1995	12/15/2021
38374T-C2-8	GNR 0931C PT - CMO/RMBS			4	1	675,750	103.2515	698,595	676,596	652,086	0	(5,116)	0	0	3.636	3.742	MON	2,050	25,032	05/14/2009	05/20/2039
38374T-RW-6	GNR 0922B MT - CMO/RMBS			4	1	306,822	101.6274	312,011	307,014	306,961	0	3	0	0	3.210	2.905	MON	821	10,037	04/27/2009	04/20/2038
38374T-SG-0	GNR 0926C CB - CMO/RMBS			4	1	1,229,778	108.7171	1,336,978	1,229,778	1,229,778	0	0	0	0	4.500	4.501	MON	4,612	56,071	04/03/2009	04/16/2039
38374U-NM-9	GNR 0929D PB - CMO/RMBS			4	1	2,466,356	109.6500	2,706,263	2,468,091	2,465,690	0	1,774	0	0	4.750	4.762	MON	9,770	118,679	11/10/2009	05/20/2039
38374V-H9-3	GNR 0959 PZ - CMO/RMBS			4	1	1,569,443	107.9548	1,741,068	1,612,775	1,590,538	0	145	0	0	5.000	5.320	MON	6,720	81,279	08/04/2009	07/20/2039
38376C-L5-6	GNR 0976K JM - CMO/RMBS			4	1	501,392	106.6364	535,461	502,137	500,572	0	307	0	0	4.750	4.812	MON	1,988	24,008	09/18/2009	09/20/2039
38376C-M9-7	GNR 0976K NQ - CMO/RMBS			4	1	1,254,951	106.1160	1,332,121	1,255,344	1,253,029	0	913	0	0	4.600	4.631	MON	4,812	58,189	10/02/2009	09/20/2039
38376C-N2-1	GNR 0976K NT - CMO/RMBS			4	1	2,004,784	106.4891	2,138,886	2,008,550	2,001,523	0	1,530	0	0	4.700	4.770	MON	7,867	95,126	10/20/2009	09/20/2039
38376C-N6-2	GNR 0992A CP - CMO/RMBS			4	1	991,250	117.8338	1,178,338	1,000,000	993,526	0	410	0	0	5.000	5.100	MON	4,167	50,000	12/23/2009	10/20/2039
38376C-XK-0	GNR 0979B PE - CMO/RMBS			4	1	14,733,398	107.1312	16,069,674	15,000,000	14,873,066	0	15,988	0	0	4.500	4.677	MON	56,250	675,000	10/22/2009	09/20/2039
38376E-HU-2	GNR 0988D AW - CMO/RMBS			4	1	1,992,500	111.6381	2,232,762	2,000,000	1,993,415	0	439	0	0	4.750	4.810	MON	7,917	95,000	11/10/2009	10/20/2039
38376J-EQ-3	GNR 09106F PE - CMO/RMBS			4	1	5,978,750	108.0431	6,482,588	6,000,000	5,982,445	0	1,183	0	0	4.500	4.555	MON	22,500	270,000	12/02/2009	11/20/2039
38376J-JV-7	GNR 09104D XZ - CMO/RMBS			4	1	1,696,927	108.5693	1,842,341	1,696,927	1,695,183	0	1,539	0	0	5.000	5.014	MON	7,071	85,517	11/24/2009	11/20/2039
38376J-YD-0	GNR 09103C DY - CMO/RMBS			4	1	10,639,018	109.6639	11,948,109	10,895,207	10,756,168	0	16,046	0	0	4.500	4.791	MON	40,857	496,948	12/08/2009	11/20/2039
38376K-AP-6	GNR 0993B UZ - CMO/RMBS			4	1	779,883	108.6390	855,040	787,047	782,867	0	485	0	0	5.000	5.116	MON	3,279	39,668	10/20/2009	10/20/2039
38376K-EU-1	GNR 0993K DZ - CMO/RMBS			4	1	1,425,538	108.4773	1,565,871	1,443,501	1,433,242	0	815	0	0	5.000	5.156	MON	6,015	72,728	12/04/2009	07/20/2039
38376P-MF-4	GNR 09118C WP - CMO/RMBS			4	1	1,986,250	107.6886	2,153,772	2,000,000	1,991,416	0	874	0	0	4.500	4.585	MON	7,500	90,000	12/02/2009	12/20/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						50,464,294	XXX	55,386,218	51,118,860	50,735,997	0	37,725	0	0	XXX	XXX	XXX	195,513	2,359,494	XXX	XXX
38376G-CV-0	GNR 09115 D - CMBS			4	1	1,772,005	103.2165	1,829,002	1,772,005	1,772,005	0	0	0	0	4.592	4.539	MON	6,781	84,368	12/10/2009	01/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,772,005	XXX	1,829,002	1,772,005	1,772,005	0	0	0	0	XXX	XXX	XXX	6,781	84,368	XXX	XXX
0599999. Total - U.S. Government Bonds						72,694,108	XXX	78,191,620	73,398,866	72,978,634	0	47,895	0	0	XXX	XXX	XXX	285,452	2,904,775	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
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIOR SNC		C	1	2FE	3,490,165	106.0010	3,710,035	3,500,000	3,493,797	0	922	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	112.8750	2,257,500	2,000,000	1,986,264	0	1,101	0	0	4.750	4.844	FA	35,889	69,931	11/15/2018	02/15/2029
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,475,265	XXX	5,967,535	5,500,000	5,480,061	0	2,023	0	0	XXX	XXX	XXX	68,641	223,056	XXX	XXX
1099999. Total - All Other Government Bonds						5,475,265	XXX	5,967,535	5,500,000	5,480,061	0	2,023	0	0	XXX	XXX	XXX	68,641	223,056	XXX	XXX
13063A-5E-0	CALIFORNIA ST			1	1FE	6,033,469	150.5840	6,362,174	4,225,000	5,724,904	0	(75,663)	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	160.4020	4,411,055	2,750,000	3,937,610	0	(39,205)	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	111.7090	558,545	500,000	499,316	0	35	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	116.5250	3,495,750	3,000,000	3,056,343	0	(1,663)	0	0	5.650	5.489	JD	14,125	169,500	07/17/2014	12/01/2038
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,720,772	XXX	14,827,524	10,475,000	13,218,173	0	(116,497)	0	0	XXX	XXX	XXX	147,375	719,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,720,772	XXX	14,827,524	10,475,000	13,218,173	0	(116,497)	0	0	XXX	XXX	XXX	147,375	719,500	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF			2	1FE	2,885,940	106.1920	3,185,760	3,000,000	2,890,578	0	3,911	0	0	3.820	4.102	FA	47,750	114,600	10/29/2018	08/01/2038
144393-MA-0	CARPINTERIA CALIF UNI SCH DIST			2	1FE	2,027,260	113.0390	2,260,780	2,000,000	2,024,514	0	(2,403)	0	0	4.000	3.831	FA	33,333	58,444	11/13/2018	08/01/2039
144393-MC-6	CARPINTERIA CALIF UNI SCH DIST			2	1FE	2,019,160	112.4590	2,249,180	2,000,000	2,017,212	0	(1,693)	0	0	4.000	3.881	FA	33,333	58,444	11/13/2018	08/01/2041
19428U-CU-9	COLLEGE OF THE SEQUOIAS TULARE AREA IMPT			2	1FE	600,363	82.3960	1,013,471	1,230,000	718,703	0	22,627	0	0	0.000	5.257	FA	0	0	10/07/2014	08/01/2042
232769-DZ-9	CYPRESS-FAIRBANKS TEX INDPT SCH DIST			2	1FE	1,005,330	111.9680	1,119,680	1,000,000	1,004,784	0	(491)	0	0	4.000	3.931	FA	15,111	30,889	11/15/2018	02/15/2043
235308-RA-3	DALLAS TEX INDPT SCH DIST	C		2	1FE	1,014,800	104.9860	1,049,860	1,000,000	1,002,171	0	(1,815)	0	0	6.450	6.246	FA	24,367	64,500	11/16/2010	02/15/2035
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1FE	1,014,800	104.9860	1,049,860	1,000,000	1,002,191	0	(1,831)	0	0	6.450	6.245	FA	24,367	64,500	11/16/2010	02/15/2035
251129-5D-0	DETROIT MICH CITY SCH DIST			1	1FE	1,029,951	146.6350	1,173,080	800,000	1,003,549	0	(5,739)	0	0	7.747	5.579	MN	10,329	61,976	11/06/2014	05/01/2039
262633-PG-9	DU PAGE CNTY ILL			1	1FE	5,000,000	128.9260	6,446,300	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
445638-AA-3	HUNT MH BORROWER LLC FEE			2,5	2PL	3,938,334	102.4200	4,033,642	3,938,334	3,938,334	0	0	0	0	6.000	6.000	JD	6,564	217,932	02/22/2016	12/21/2048
445638-AB-1	HUNT MH BORROWER LLC FEE II			2,5	2PL	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.250	5.249	JD	13,976	0	11/27/2019	12/21/2048
446222-SZ-5	HUNTINGTON BEACH CALIF UN HIGH SCH DIST	B			1FE	738,876	77.0090	924,108	1,200,000	771,510	0	28,867	0	0	0.000	3.850	N/A	0	0	11/08/2018	08/01/2031
50207#-AA-0	LMH FEE			2,5	2PL	9,533,882	102.7000	9,791,297	9,533,882	9,533,882	0	0	0	0	5.900	5.900	JD	15,625	552,588	05/21/2015	06/21/2048
517840-W2-6	LAS VEGAS VALLEY NEV WTR DIST			1	1FE	986,790	138.2480	1,382,480	1,000,000	989,086	0	280	0	0	5.700	5.792	MS	19,000	57,000	05/26/2010	03/01/2040
542433-GX-9	LONG BEACH CALIF UNI SCH DIST	B			1FE	647,120	80.2100	802,100	1,000,000	674,881	0	24,615	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	B			1FE	664,609	77.6290	830,630	1,070,000	693,423	0	25,487	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	B			1FE	849,835	75.4500	1,078,935	1,430,000	887,172	0	33,027	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	B		3	1FE	517,060	69.7600	697,600	1,000,000	628,476	0	24,701	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	138.7420	1,387,420	1,000,000	1,251,205	0	(9,195)	0	0	6.271	4.253	JD	5,226	62,710	09/04/2014	12/01/2037
66727@-AA-9	NORTHWELL HEALTHCARE INC				1	2,452,850	104.5137	2,563,564	2,452,850	2,452,850	0	0	0	0	4.200	4.200	MN	17,170	103,020	10/08/2014	05/01/2030
692020-WB-2	OXNARD CALIF SCH DIST	B			1FE	278,470	70.5090	352,545	500,000	291,384	0	11,425	0	0	0.000	4.040	N/A	0	0	11/08/2018	07/01/2033
73358W-CX-0	PORT AUTH N Y & N J				1FE	7,502,186	133.4850	8,276,070	6,200,000	7,363,902	0	(34,062)	0	0	5.647	4.277	MN	58,352	350,114	08/18/2015	11/01/2040
74514L-D2-0	PUERTO RICO COMWLTH			2	1FE	987,500	106.2840	1,062,840	1,000,000	989,631	0	431	0	0	5.000	5.098	JJ	25,000	50,000	09/05/2014	07/01/2035
74514L-D2-0	PUERTO RICO COMWLTH	SD		2	1FE	962,340	106.2840	1,062,840	1,000,000	968,556	0	1,282	0	0	5.000	5.300	JJ	25,000	50,000	08/19/2014	07/01/2035
74514L-VT-1	PUERTO RICO COMWLTH	SD		2	1FE	500,000	101.1700	505,850	500,000	500,000	0	0	0	0	5.250	0.000	JJ	0	26,250	08/28/2014	07/01/2030
758449-PB-2	REEDY CREEK IMPT DIST FLA	C		2	1FE	1,000,000	110.9090	1,109,090	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	B		3	1FE	718,170	56.2160	843,240	1,500,000	750,449	0	30,695	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	B		3	1FE	558,653	48.5450	657,785	1,355,000	584,485	0	24,564	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	B			1FE	213,175	64.2790	327,823	510,000	258,536	0	9,844	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	B			1FE	182,795	58.1040	290,520	500,000	222,449	0	8,617	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	B			1FE	167,550	54.4200	272,100	500,000	204,195	0	7,968	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	B			1FE	321,120	52.5100	525,100	1,000,000	391,544	0	15,315	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	B			1FE	538,423	50.5500	884,625	1,750,000	656,822	0	25,753	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	B			1FE	294,730	48.9040	489,040	1,000,000	359,715	0	14,138	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						54,947,922	XXX	62,199,215	61,470,066	55,526,189	0	256,319	0	0	XXX	XXX	XXX	524,970	2,265,567	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						54,947,922	XXX	62,199,215	61,470,066	55,526,189	0	256,319	0	0	XXX	XXX	XXX	524,970	2,265,567	XXX	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1FE	483,225	106.7080	533,540	500,000	484,482	0	229	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	123.5990	2,471,980	2,000,000	2,004,884	0	(348)	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	C		2	2FE	1,805,820	101.5630	2,031,260	2,000,000	1,855,487	0	5,690	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	143.8990	2,158,485	1,500,000	1,968,986	0	(25,654)	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	102.4380	2,048,760	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	141.6470	2,832,940	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
052476-XE-3	AUSTIN TEX WTR & WASTEWATER SYS REV	C		1	1FE	1,000,000	134.8300	1,348,300	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
052476-XE-3	AUSTIN TEX WTR & WASTEWATER SYS REV			1	1FE	4,500,000	134.8300	6,067,350	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

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
088518-CL-7	BEXAR CNTY TEX REV			1	1FE	2,610,075	130.3510	3,258,775	2,500,000	2,575,127	0	(3,714)	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	157.5660	9,060,045	5,750,000	6,339,819	0	(11,488)	0	0	6.820	5.998	JJ	196,075	392,150	04/30/2015	07/01/2045
196479-6Y-0	COLORADO HSG & FIN AUTH				1FE	500,000	100.8140	504,070	500,000	500,000	0	0	0	0	2.870	2.898	MON	1,236	6,099	06/28/2019	08/01/2037
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCHS TODAY CT			2	1FE	1,004,570	111.8270	1,118,270	1,000,000	1,004,079	0	(449)	0	0	4.000	3.941	MS	11,778	31,000	11/21/2018	03/15/2039
249182-GR-1	DENVER COLO CITY & CNTY ARPT REV	C		2	1FE	986,150	109.6600	1,096,600	1,000,000	989,207	0	524	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	120.4610	1,204,610	1,000,000	1,107,553	0	(10,059)	0	0	5.000	3.580	JD	4,167	50,000	12/11/2018	12/01/2038
3130A7-ZR-9	FEDERAL HOME LOAN BANKS			2	1	982,528	100.0054	1,110,059	1,110,000	988,358	0	5,168	0	0	3.090	4.009	MN	4,287	34,299	11/14/2018	05/16/2036
3130A8-GX-5	FEDERAL HOME LOAN BANKS			2	1	1,770,400	98.7766	1,975,532	2,000,000	1,780,250	0	9,362	0	0	3.000	3.912	JD	2,500	60,000	12/12/2018	06/16/2036
3130AF-CX-3	FEDERAL HOME LOAN BANKS			2	1	991,750	102.2867	1,022,867	1,000,000	992,131	0	341	0	0	4.170	4.239	MN	4,865	41,700	11/09/2018	11/19/2035
3130AF-FY-8	FEDERAL HOME LOAN BANKS			2	1	2,000,000	103.1766	2,063,532	2,000,000	2,000,000	0	0	0	0	4.050	4.050	MN	7,875	81,000	11/14/2018	11/26/2030
3130AF-GQ-4	FEDERAL HOME LOAN BANKS			2	1	4,500,000	106.1306	4,775,876	4,500,000	4,500,000	0	0	0	0	4.000	4.000	MN	16,500	180,000	11/27/2018	11/28/2033
3130AG-QS-7	FEDERAL HOME LOAN BANKS			2	1	0	100.0035	0	0	0	0	0	0	0	3.450	3.450	JJ	0	0	07/10/2019	07/18/2039
31331Y-FQ-8	FEDERAL FARM CREDIT BANKS			1	1	35,910	109.9295	38,475	35,000	35,253	0	(79)	0	0	5.125	4.856	MN	164	1,794	07/17/2009	11/28/2022
3133EH-K8-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1	499,750	100.0902	500,451	500,000	499,771	0	21	0	0	3.430	3.433	AO	3,097	8,575	06/25/2019	10/26/2037
3133EJ-V2-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			1	1	2,000,000	106.2130	2,124,261	2,000,000	2,000,000	0	0	0	0	4.070	4.070	MN	9,044	81,400	11/14/2018	11/21/2033
3133EK-UJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1	999,250	100.0687	1,000,687	1,000,000	999,263	0	13	0	0	3.490	3.495	JJ	16,771	0	07/01/2019	07/08/2039
3133M4-YM-9	FEDERAL HOME LOAN BANKS			1	1	288,850	129.9510	344,370	265,000	278,673	0	(1,235)	0	0	6.005	5.250	JJ	6,763	15,913	07/17/2009	07/28/2028
362848-RA-3	GAINESVILLE FLA UTILS SYS REV	C		1	1FE	1,000,000	136.6920	1,366,920	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	41.6010	624,015	1,500,000	616,455	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	102.1790	5,108,950	5,000,000	4,763,012	0	7,451	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	102.0230	1,020,230	1,000,000	982,394	0	425	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	102.1140	8,169,120	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	132.0980	1,320,980	1,000,000	1,176,484	0	(8,333)	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	109.7430	1,097,430	1,000,000	988,315	0	389	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	117.2060	586,030	500,000	469,792	0	207	0	0	4.532	5.206	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	120.3490	1,203,490	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	C		2	1FE	1,000,000	110.9060	1,109,060	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			2	1FE	1,000,000	110.9060	1,109,060	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
523520-BY-9	LEE CNTY FLA TOURIST DEV TAX REV			1,2	1FE	4,000,000	103.3710	4,134,840	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	100.3800	1,706,460	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	156.3170	257,923	165,000	228,189	0	(1,378)	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	C		1	1FE	1,000,000	129.1140	1,291,140	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
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1FE	10,297,965	129.1140	13,105,071	10,150,000	10,278,065	0	(4,111)	0	0	5.735	5.622	JD	48,509	582,103	09/25/2014	06/01/2039
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1FE	974,360	135.3720	1,353,720	1,000,000	978,611	0	515	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	C		1	1FE	1,000,000	144.4660	1,444,660	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			1	1FE	1,000,000	144.4660	1,444,660	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	113.8270	1,138,270	1,000,000	1,008,480	0	(2,007)	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	112.3740	1,123,740	1,000,000	988,687	0	1,159	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	120.6160	1,206,160	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	107.9150	1,618,725	1,500,000	1,500,000	0	0	0	0	4.621	4.621	JD	5,776	72,396	10/30/2018	12/01/2038
57586N-5H-0	MASSACHUSETTS ST HSG FIN AGY			2	1FE	250,000	102.0370	255,093	250,000	250,000	0	0	0	0	3.050	3.050	JD	635	3,262	06/13/2019	12/01/2039
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY			2	1FE	3,550,000	103.3550	3,669,103	3,550,000	3,550,000	0	0	0	0	4.614	4.614	JD	13,650	162,827	03/18/2015	12/01/2053
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV			2	1FE	1,102,170	119.1930	1,191,930	1,000,000	1,091,071	0	(10,528)	0	0	5.000	3.590	JD	4,167	50,000	12/10/2018	06/01/2042
590545-SP-5	MESA ARIZ UTIL SYS REV			2	1FE	1,007,420	102.1370	1,021,370	1,000,000	1,000,492	0	(942)	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	147.5060	8,924,113	6,050,000	6,183,278	0	(2,181)	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	139.2070	3,480,175	2,500,000	3,277,638	0	(24,358)	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	140.7230	3,940,244	2,800,000	3,741,254	0	(27,588)	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	45.0390	4,278,705	9,500,000	2,771,366	0	134,570	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	C			1FE	987,470	131.0060	1,310,060	1,000,000	989,443	0	266	0	0	5.624	5.712	JJ	28,120	56,240	09/01/2010	07/01/2040
59334P-DA-2	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA				1FE	4,097,880	131.0060	5,240,240	4,000,000	4,083,656	0	(2,414)	0	0	5.624	5.448	JJ	112,480	224,960	12/18/2012	07/01/2040
646108-QM-5	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1FE	2,600,000	106.2300	2,761,980	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	C		1	1FE	2,257,280	156.8660	3,137,320	2,000,000	2,214,492	0	(5,153)	0	0	7.414	6.452	JJ	74,140	148,280	06/05/2009	01/01/2040
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	3,469,410	156.8660	4,705,980	3,000,000	3,390,649	0	(9,603)	0	0	7.414	6.263	JJ	111,210	222,420	08/05/2009	01/01/2040
649883-ZZ-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1FE	1,125,000	103.2740	1,161,833	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
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1FE	2,082,320	111.7220	2,234,440	2,000,000	2,074,244	0	(7,090)	0	0	4.850	4.323	JJ	48,500	108,856	10/25/2018	07/01/2048
66285W-BY-1	NORTH TEX TWY AUTH REV	@			1FE	837,915	72.9560	1,094,340	1,500,000	939,679	0	33,205	0	0	0.000	3.630	N/A	0	0	10/19/2016	01/01/2033
66285W-BZ-8	NORTH TEX TWY AUTH REV	@			1FE	2,671,750	70.6180	3,530,900	5,000,000	3,000,916	0	107,459	0	0	0.000	3.680	N/A	0	0	10/19/2016	01/01/2034

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	
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
66285W-CB-0	NORTH TEX TWY AUTH REV	B			1FE	2,941,560	66.0860	3,965,160	6,000,000	3,449,554	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	103.6690	6,220,140	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	1,249,508	111.4974	1,458,816	1,308,385	1,251,569	0	665	0	0	5.460	5.763	N/A	23,813	70,667	11/30/2016	09/01/2050
677659-P2-4	OHIO ST WTR DEV AUTH REV			2	1FE	5,000,000	101.6100	5,080,500	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	110.7950	1,107,950	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	120.9370	1,209,370	1,000,000	1,077,460	0	(7,461)	0	0	5.000	3.920	JJ	25,000	31,528	11/07/2018	07/01/2036
678535-4B-8	OKLAHOMA CITY OKLA ARPT TRUST			2	1FE	1,079,220	120.1500	1,201,500	1,000,000	1,071,480	0	(6,852)	0	0	5.000	4.000	JJ	25,000	31,528	11/07/2018	07/01/2038
678535-4C-6	OKLAHOMA CITY OKLA ARPT TRUST			2	1FE	2,143,580	118.7680	2,375,360	2,000,000	2,129,625	0	(12,356)	0	0	5.000	4.090	JJ	50,000	63,056	11/07/2018	07/01/2043
686430-EX-3	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN			2	1FE	1,500,000	103.6110	1,554,165	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	134.6580	1,346,580	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	115.8190	1,158,190	1,000,000	1,050,888	0	(6,806)	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	102.6590	3,079,770	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	110.0220	1,100,220	1,000,000	1,000,000	0	0	0	0	4.280	4.280	FA	17,833	34,478	11/16/2018	02/01/2033
76221T-DF-3	RHODE IS HSG & MTG FIN CORP REV			2	1FE	270,000	104.0280	280,876	270,000	270,000	0	0	0	0	4.236	4.236	AO	2,859	11,437	10/01/2014	10/01/2029
79642B-HT-3	CITY OF SAN ANTONIO TEXAS			1	1FE	2,000,000	118.3860	2,367,720	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	113.2300	1,132,300	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
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	1,128,950	122.2060	1,222,060	1,000,000	1,119,281	0	(9,669)	0	0	5.000	3.491	MN	8,333	36,667	01/11/2019	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	1,116,170	120.7620	1,207,620	1,000,000	1,107,511	0	(8,659)	0	0	5.000	3.631	MN	8,333	36,667	01/11/2019	05/01/2044
867686-NP-8	SUNRISE FLA UTIL SYS REV			1,2	1FE	2,998,550	102.6650	3,079,950	3,000,000	2,999,096	0	34	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	135.2180	10,411,786	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	109.9490	1,099,490	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
88213A-NZ-4	TEXAS A & M UNIV REVS			1,2	1FE	1,000,000	107.6200	1,076,200	1,000,000	1,000,000	0	0	0	0	4.077	4.077	MN	5,210	32,390	01/09/2019	05/15/2039
914026-RC-5	UNIVERSITY ALA GEN REV	C		2	1FE	908,130	108.3230	1,083,230	1,000,000	917,963	0	1,745	0	0	4.500	5.100	AO	11,250	45,000	08/20/2013	10/01/2043
914119-Y6-3	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1IF	745,000	101.9170	759,282	745,000	745,000	0	0	0	0	6.484	6.454	JD	4,025	0	06/25/2010	06/01/2039
914119-Z2-1	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1FE	255,000	101.5150	258,863	255,000	255,000	0	0	0	0	6.484	6.483	JD	1,378	0	06/25/2010	06/01/2039
91417K-Y6-2	UNIVERSITY COLO ENTERPRISE SYS REV			2	1FE	864,482	113.1830	967,715	855,000	863,529	0	(843)	0	0	4.000	3.860	JD	2,850	34,200	11/01/2018	06/01/2039
927749-FB-2	VIRGINIA BEACH VA WTR & SWR REV			2	1FE	993,280	102.8400	1,028,400	1,000,000	994,963	0	192	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	104.0360	7,594,628	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	124.4690	1,244,690	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	102.2430	2,044,860	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	102.8860	3,086,580	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						193,114,336	XXX	225,973,544	202,983,385	194,167,901	0	294,553	0	0	XXX	XXX	XXX	2,857,307	9,988,231	XXX	XXX
31283G-HR-1	FH G00240 - RMBS			4	1	5,205	111.0574	6,447	5,805	5,552	0	61	0	0	6.500	9.284	MON	31	382	05/11/1994	06/01/2024
31292G-K4-7	FH C00315 - RMBS			4	1	2,601	111.0574	3,042	2,739	2,691	0	13	0	0	6.500	7.588	MON	15	187	04/12/1994	04/01/2024
31292G-MQ-6	FH C00367 - RMBS			4	1	6,392	111.0574	7,751	6,979	6,796	0	47	0	0	6.500	8.397	MON	38	503	05/31/1994	06/01/2024
31292H-NB-6	FH C01286 - RMBS			4	1	11,911	114.7240	13,619	11,871	11,868	0	4	0	0	6.000	6.002	MON	59	716	01/04/2002	01/01/2032
31293H-DD-2	FH C20100 - RMBS			4	1	6,087	110.1506	6,775	6,151	6,114	0	11	0	0	6.000	6.211	MON	31	374	12/02/1998	01/01/2029
31293H-T3-7	FH C20570 - RMBS			4	1	2,754	110.1681	3,065	2,782	2,751	0	9	0	0	6.000	6.408	MON	14	169	12/02/1998	01/01/2029
31293J-BS-7	FH C20949 - RMBS			4	1	14,105	110.5209	15,751	14,252	14,162	0	26	0	0	6.000	6.234	MON	71	865	12/02/1998	01/01/2029
31296S-A6-3	FH A17229 - RMBS			4	1	97,419	114.4973	111,195	97,115	97,240	0	134	0	0	6.000	5.958	MON	486	5,866	10/08/2004	12/01/2033
31297E-NJ-1	FH A26693 - RMBS			4	1	12,095	111.0574	13,327	12,000	12,126	0	18	0	0	6.500	6.111	MON	65	803	09/13/2004	09/01/2034
31335G-MD-4	FH C80356 - RMBS			4	1	14,443	107.7877	15,156	14,061	14,124	0	(8)	0	0	8.000	7.706	MON	94	1,137	11/29/1995	10/01/2025
31356F-P6-2	FH D53145 - RMBS			4	1	9,077	111.0574	10,336	9,307	9,222	0	23	0	0	6.500	7.024	MON	50	609	10/13/1995	05/01/2024
313615-H9-0	FN 050656 - RMBS			4	1	3,733	105.1272	3,906	3,715	3,699	0	6	0	0	7.500	7.559	MON	23	289	11/01/1992	11/01/2022
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS			4	1	7,695,357	101.6173	7,877,660	7,752,281	7,699,848	0	2,421	0	0	3.500	3.554	MON	22,611	266,255	01/18/2018	02/25/2048
3136B3-PT-1	FNR 1888B MZ - CMO/RMBS			4	1	3,577,391	106.2313	4,170,491	3,925,860	3,600,805	0	20,746	0	0	3.533	4.134	MON	11,558	134,835	10/30/2018	12/25/2058
31375D-PU-1	FN 331735 - RMBS			4	1	36,868	110.9941	42,058	37,892	37,382	0	33	0	0	6.500	7.024	MON	205	2,559	02/23/1996	03/01/2026
3138MT-GM-3	FN MB0203 - RMBS			4	1	56,058	103.1869	55,453	53,740	55,555	0	(240)	0	0	3.000	2.419	MON	134	1,615	04/09/2013	11/01/2042
3138W4-MZ-1	FN AR6675 - RMBS			4	1	44,331	103.0709	43,826	42,520	44,181	0	(121)	0	0	3.000	2.332	MON	106	1,281	04/09/2013	02/01/2043
31396Q-UD-9	FNR 0962B Z - CMO/RMBS			4	1	631,836	115.4941	730,783	632,745	631,366	0	(102)	0	0	6.000	6.048	MON	3,164	36,759	07/08/2009	08/25/2039
31397N-DH-5	FNR 0915D KB - CMO/RMBS			4	1	2,570,706	106.9400	2,761,194	2,582,002	2,572,589	0	4,698	0	0	4.500	4.561	MON	9,683	117,902	03/06/2009	03/25/2039
31397N-UJ-2	FNR 0919E PW - CMO/RMBS			4	1	2,358,836	108.4457	2,574,145	2,373,672	2,361,676	0	4,025	0	0	4.500	4.597	MON	8,901	108,502	03/10/2009	10/25/2036
31397Y-YA-3	FHR 3507B NX - CMO/RMBS			4	1	3,398,907	108.0324	3,671,920	3,398,907	3,398,907	0	0	0	0	5.000	5.010	MON	14,162	169,945	03/06/2009	03/15/2036
31397Y-YK-1	FHR 3507D PX - CMO/RMBS			4	1	2,356,382	107.3358	2,529,241	2,356,382	2,356,382	0	0	0	0	5.000	5.019	MON	9,818	118,909	03/06/2009	10/15/2037
31398C-3D-8	FHR 3520B A - CMO/RMBS			4	1	3,455,967	107.9497	3,744,750	3,468,976	3,456,232	0	1,944	0	0	4.500	4.592	MON	13,009	157,301	03/09/2009	02/15/2035
31398C-6N-3	FHR 3514D WA - CMO/RMBS			4	1	3,370,245	108.8485	3,826,296	3,515,249	3,435,746	0	9,897	0	0	4.000	4.549	MON	11,718	141,551	03/06/2009	07/15/2033

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
31398C-FA-1	FHR 3522D NB - CMO/RMBS			4	1	7,212,344	104.2864	7,572,667	7,261,415	7,227,246	0	4,197	0	0	4.500	4.629	MON	27,230	328,557	04/02/2009	04/15/2039
31398C-R9-1	FHR 3537E MX - CMO/RMBS			4	1	6,458,269	108.8203	7,067,666	6,494,803	6,462,527	0	3,712	0	0	4.500	4.617	MON	24,356	293,891	05/11/2009	06/15/2038
31398F-XJ-5	FNR 0996B CB - CMO/RMBS			4	1	177,389	105.6200	198,591	188,024	180,645	0	1,037	0	0	4.000	4.847	MON	627	7,538	10/06/2009	11/25/2049
31398G-HQ-5	FNR 0998E WK - CMO/RMBS			4	1	1,346,968	106.7562	1,438,422	1,347,390	1,345,181	0	3,050	0	0	4.750	4.762	MON	5,333	65,634	11/23/2009	12/25/2039
35563P-HB-8	SCRT 184SC HB - CMO			4	1	3,345,684	98.2672	3,930,688	4,000,000	3,398,150	0	46,779	0	0	3.000	4.980	MON	10,000	120,000	11/08/2018	03/25/2058
35563P-HG-7	SCRT 184SC MB - CMO			4	1	2,682,387	104.6171	3,138,512	3,000,000	2,706,183	0	22,511	0	0	3.500	4.715	MON	8,750	105,000	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 184SC MZ - CMO			4	1	1,779,793	104.4284	2,175,488	2,083,233	1,801,399	0	17,521	0	0	3.500	4.806	MON	6,076	71,549	11/08/2018	03/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						52,741,540	XXX	57,760,218	54,701,867	52,958,344	0	142,452	0	0	XXX	XXX	XXX	188,419	2,261,484	XXX	XXX
3137BF-XU-0	FHMS K042 X1 - CMBS			3	1	1,152,755	4.4109	596,460	0	724,151	0	(156,826)	0	0	1.046	(3.289)	MON	11,791	150,099	01/21/2015	12/25/2024
3140HS-EE-7	FN BL1032 - CMBS/RMBS			4	1	2,349,141	112.3653	2,599,009	2,313,000	2,345,186	0	(3,946)	0	0	4.250	4.032	MON	8,465	99,668	11/27/2018	03/01/2032
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1	180,113	109.0851	196,353	180,000	180,056	0	(56)	0	0	3.590	3.540	MON	556	3,841	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1	190,119	109.0851	207,262	190,000	190,059	0	(59)	0	0	3.590	3.540	MON	587	4,055	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1	170,106	109.0851	185,445	170,000	170,053	0	(53)	0	0	3.590	3.540	MON	526	3,628	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1	270,169	109.0851	294,530	270,000	270,084	0	(84)	0	0	3.590	3.540	MON	835	5,762	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1	190,119	109.0851	207,262	190,000	190,059	0	(59)	0	0	3.590	3.540	MON	587	4,055	03/01/2019	05/01/2034
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,502,521	XXX	4,286,320	3,313,000	4,069,649	0	(161,084)	0	0	XXX	XXX	XXX	23,347	271,107	XXX	XXX
35563C-AA-6	FMMHR 15R1 1A - ABS			4	1	4,029,881	114.2630	4,256,956	3,725,577	4,016,047	0	5,026	0	0	4.492	4.080	MON	2,789	173,066	03/07/2018	11/26/2055
35563C-AS-7	FMMHR 15R1 3A - ABS			4	1	4,492,378	110.9752	4,879,262	4,396,715	4,494,169	0	1,939	0	0	4.104	4.296	MON	3,007	195,546	11/16/2018	11/25/2052
59524E-AC-6	MIDATL 0508 3 - ABS			4	2	5,089,373	101.6133	5,313,566	5,229,202	5,132,384	0	37,124	0	0	5.300	5.711	FA	115,478	274,013	10/07/2016	08/01/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						13,611,632	XXX	14,449,785	13,351,494	13,642,600	0	44,089	0	0	XXX	XXX	XXX	121,275	642,626	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						263,970,029	XXX	302,469,867	274,349,746	264,838,494	0	320,009	0	0	XXX	XXX	XXX	3,190,348	13,163,447	XXX	XXX
00084D-AL-4	ABN AMRO BANK NV		C		2FE	3,893,253	109.0693	4,253,705	3,900,000	3,895,388	0	613	0	0	4.800	4.822	AO	37,960	187,200	04/11/2016	04/18/2026
001055-AD-4	AFLAC INC	C		1	1FE	1,030,870	142.5590	1,425,590	1,000,000	1,026,437	0	(622)	0	0	6.900	6.659	JD	2,683	69,000	07/06/2010	12/17/2039
001055-AD-4	AFLAC INC			1	1FE	1,023,820	142.5590	1,425,590	1,000,000	1,020,536	0	(480)	0	0	6.900	6.712	JD	2,683	69,000	05/10/2010	12/17/2039
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL CORP			1	2FE	4,990,950	126.2747	6,313,733	5,000,000	4,994,722	0	217	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	140.2777	1,402,777	1,000,000	1,117,837	0	(6,592)	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	127.5300	1,101,200	1,000,000	989,136	0	43	0	0	5.625	5.691	FMAN	9,375	56,250	08/20/2018	08/01/2067
00440E-AH-0	CHUBB INA HOLDINGS INC	C		1	1FE	1,159,670	144.9083	1,449,083	1,000,000	1,126,053	0	(4,641)	0	0	6.700	5.520	MN	8,561	67,000	01/13/2011	05/15/2036
007634-AA-6	AEGON FUNDING CORP	C		1	1FE	1,010,730	103.5360	1,035,360	1,000,000	1,001,259	0	(1,251)	0	0	5.750	5.612	JD	2,556	57,500	06/16/2010	12/15/2020
00817Y-AF-5	AETNA INC	C		1	2FE	998,040	135.0744	1,350,744	1,000,000	998,549	0	48	0	0	6.625	6.640	JD	2,944	66,250	06/06/2006	06/15/2036
00817Y-AF-5	AETNA INC			1	2FE	6,924,230	135.0744	8,779,835	6,500,000	6,821,377	0	(11,180)	0	0	6.625	6.141	JD	19,139	430,625	04/03/2007	06/15/2036
008474-A@-7	AGNICO EAGLE MINES LIMITED		A		2	2,000,000	100.9395	2,018,790	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		C	1,2	3FE	726,250	109.1300	763,910	700,000	725,199	0	(365)	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	101.4976	2,029,952	2,000,000	1,997,077	0	4,800	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	124.5999	7,849,794	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	126.5432	2,530,864	2,000,000	1,847,326	0	5,746	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	134.4665	5,378,661	4,000,000	4,000,404	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	126.4836	4,426,924	3,500,000	3,763,184	0	(12,487)	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	125.2692	6,451,362	5,150,000	5,498,270	0	(28,475)	0	0	6.625	5.665	FA	128,893	341,188	02/22/2006	02/15/2029
029163-AD-4	MUNICH RE AMERICA CORP			1	1FE	3,838,499	128.9726	4,346,376	3,370,000	3,591,559	0	(24,744)	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	130.7093	4,574,826	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				2	2,610,000	105.4564	2,752,412	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
03040W-AD-7	AMERICAN WATER CAPITAL CORP			1	1FE	500,000	141.1854	705,927	500,000	500,000	0	0	0	0	6.593	6.592	AO	6,959	32,965	06/18/2008	10/15/2037
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2FE	4,299,820	133.6626	4,678,189	3,500,000	4,195,693	0	(35,939)	0	0	6.625	4.640	FA	87,597	231,875	12/16/2016	08/15/2033
037389-AU-7	AON CORP			1	2FE	6,024,730	136.4735	8,188,411	6,000,000	6,023,075	0	(551)	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	107.6379	6,366,784	5,915,000	5,924,301	0	(1,328)	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	126.0264	2,205,462	1,750,000	1,710,943	0	1,832	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	126.4396	2,528,793	2,000,000	1,994,209	0	234	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	C	1	2FE	947,411	141.9664	1,419,664	1,000,000	959,293	0	1,499	0	0	7.350	7.828	MN	12,250	73,500	11/12/2008	05/01/2034
03937L-AA-3	ARCH CAPITAL GROUP LTD.		C	1	2FE	5,064,967	141.9664	6,956,351	4,900,000	5,024,733	0	(4,986)	0	0	7.350	7.063	MN	60,025	360,150	06/01/2010	05/01/2034
04015C-AA-6	ARES FINANCE CO LLC			1,2	2FE	2,948,040	99.9641	2,998,922	3,000,000	2,972,602	0	5,083	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	2PL	3,639,807	100.0000	3,625,306	3,625,306	3,641,646	0	2,774	0	0	5.959	5.912	N/A	5,400	221,086	07/27/2018	09/22/2034

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	
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
04035G-AA-3	ARIEL HLDGS LTD		C	9	2	2,602,573	98.3750	2,647,271	2,691,000	2,608,594	0	4,651	0	0	5.500	5.859	MJSD	6,989	153,200	09/26/2018	09/15/2037
040555-CF-9	ARIZONA PUBLIC SERVICE COMPANY			1	1FE	2,363,800	122.9639	3,074,097	2,500,000	2,409,291	0	4,313	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	113.4432	3,306,868	2,915,000	2,915,000	0	0	0	0	5.750	5.750	JD	7,449	165,169	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B			1,2	1FE	2,915,000	113.4389	3,306,744	2,915,000	2,915,000	0	0	0	0	5.750	5.750	JD	7,449	165,169	04/15/2015	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO				2	3,000,000	107.8294	3,234,882	3,000,000	3,000,000	0	0	0	0	5.140	5.140	N/A	46,260	77,100	01/18/2019	03/13/2031
04363U-AD-8	ASCIANO FINANCE LTD		C	1	2FE	2,984,550	109.5404	3,286,212	3,000,000	2,994,978	0	1,352	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			1	2FE	2,506,205	111.2484	2,781,211	2,500,000	2,503,248	0	(633)	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	981,174	107.7918	1,090,934	1,012,075	984,352	0	552	0	0	5.433	5.679	JD	4,582	53,760	10/04/2016	12/01/2050
049560-AG-0	ATMOS ENERGY CORP			1	1FE	2,495,395	127.1867	3,179,668	2,500,000	2,497,252	0	113	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	120.7027	2,896,866	2,400,000	2,395,982	0	58	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	113.2533	2,265,066	2,000,000	1,990,854	0	798	0	0	4.875	4.939	JD	6,771	97,500	11/29/2018	12/06/2028
05565A-AR-4	BNP PARIBAS SA		C		2FE	6,837,944	107.3770	7,355,321	6,850,000	6,841,738	0	1,102	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		1FE	991,900	103.4144	1,034,144	1,000,000	998,416	0	968	0	0	4.875	4.983	JJ	22,479	49,250	06/22/2011	07/15/2023
059438-AH-4	JPMORGAN CHASE & CO	C			1FE	596,250	129.1633	645,816	500,000	546,206	0	(5,379)	0	0	7.625	5.950	AO	8,049	38,125	02/02/2007	10/15/2026
059438-AH-4	JPMORGAN CHASE & CO				1FE	894,375	129.1633	968,725	750,000	819,374	0	(8,077)	0	0	7.625	5.948	AO	12,073	57,188	02/02/2007	10/15/2026
072732-AC-4	BAYER CORPORATION			1	2FE	3,240,090	122.9891	3,689,673	3,000,000	3,128,788	0	(12,011)	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	137.5312	15,128,428	11,000,000	8,547,715	0	202	0	0	7.120	9.165	JJ	361,142	783,200	01/16/1998	07/15/2097
084423-60-7	W. R. BERKLEY CORP			2	2FE	831,988	26.1800	837,446	799,700	810,069	0	(8,086)	0	0	5.750	4.796	MJSD	3,832	43,395	04/23/2019	06/01/2056
084670-BK-3	BERKSHIRE HATHAWAY INC			1	1FE	986,860	121.2756	1,212,756	1,000,000	988,605	0	273	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	140.9962	9,164,753	6,500,000	6,402,764	0	2,603	0	0	7.000	7.150	MN	58,139	455,000	11/05/2010	11/15/2035
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2FE	1,276,379	92.6610	1,436,246	1,550,000	1,279,061	0	2,682	0	0	4.700	6.005	JD	1,821	64,038	08/08/2019	06/22/2047
11135F-AB-7	BROADCOM INC			1,2	2FE	3,981,000	109.3483	4,373,932	4,000,000	3,982,179	0	1,179	0	0	4.750	4.810	AO	40,111	100,278	03/29/2019	04/15/2029
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1FE	3,763,368	108.6916	4,130,281	3,800,000	3,774,715	0	3,344	0	0	4.250	4.370	JD	13,010	161,500	05/25/2016	06/02/2026
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1FE	2,389,805	107.2573	2,681,432	2,500,000	2,405,787	0	9,515	0	0	3.900	4.462	JJ	42,250	97,500	04/19/2018	01/25/2028
12189Q-AB-6	BURLINGTON NORTHERN SANTA FE CORPORATION				1FE	1,046,720	139.1748	1,391,748	1,000,000	1,035,621	0	(1,101)	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	134.5955	3,802,324	2,825,000	3,080,444	0	(20,015)	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	130.9855	1,047,884	800,000	834,176	0	(2,690)	0	0	6.750	6.135	MS	15,900	54,000	08/20/2004	03/15/2029
125523-BC-3	CIGNA CORP			1	2FE	5,161,000	127.2167	6,360,833	5,000,000	5,129,557	0	(4,276)	0	0	6.150	5.901	MN	39,292	312,500	10/14/2010	11/15/2036
12630*-AA-1	CTL-CS ATLANTIC PPTYS WAG (FL)				2	2,534,581	115.7300	2,933,270	2,534,581	2,534,581	0	0	0	0	8.000	8.000	MON	16,897	203,536	06/25/2002	07/01/2027
126408-GK-3	CSX CORP			1	2FE	1,248,788	132.9266	1,661,582	1,250,000	1,249,342	0	21	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	128.7726	4,507,042	3,500,000	3,486,152	0	1,088	0	0	6.800	6.860	JD	19,833	238,000	07/11/2002	12/01/2028
127097-C@-0	CABOT OIL & GAS CORPORATION	C			2	1,407,333	111.2401	1,668,602	1,500,000	1,468,077	0	7,630	0	0	6.690	7.384	JJ	45,994	100,350	11/12/2008	07/16/2023
127097-C@-0	CABOT OIL & GAS CORPORATION				2	500,000	111.2401	556,201	500,000	500,000	0	0	0	0	6.690	6.689	JJ	15,331	33,450	06/27/2008	07/16/2023
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD	C	C	1	2FE	993,440	130.7499	1,307,499	1,000,000	994,981	0	156	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	124.0566	4,341,982	3,500,000	3,826,006	0	(47,047)	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	124.9093	3,747,279	3,000,000	3,231,825	0	(27,438)	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	123.2842	2,804,716	2,275,000	2,219,364	0	4,877	0	0	6.650	7.049	JJ	69,760	151,288	05/08/2008	01/15/2028
147528-E*-0	CASEYS GENERAL STORES INC				2	90,000	100.5000	90,450	90,000	90,000	0	0	0	0	5.720	5.718	MS	1,301	5,148	09/11/2006	03/30/2020
15769#-AL-9	CHAMBERLAIN GROUP INC				2	1,000,000	107.7406	1,077,406	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			1	1FE	8,746,398	137.4220	10,948,409	7,967,000	8,459,201	0	(27,898)	0	0	6.800	6.060	MN	69,224	541,756	07/12/2005	11/15/2031
171232-AQ-4	CHUBB INA HOLDINGS INC			1	1FE	499,790	138.2900	691,450	500,000	499,933	0	2	0	0	6.000	6.001	MN	4,167	30,000	05/08/2007	05/11/2037
172062-AE-1	CINCINNATI FINANCIAL CORPORATION			1	1FE	1,419,090	133.4754	2,002,131	1,500,000	1,441,119	0	2,295	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	129.3724	6,468,620	5,000,000	4,968,268	0	2,705	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	132.8152	15,937,827	12,000,000	11,547,964	0	12,862	0	0	6.150	6.509	FA	278,800	738,000	11/12/2008	08/15/2036
195214-AA-9	COLOEAST CAP TR I			9	3FE	787,720	88.2500	799,833	906,326	794,067	0	4,510	0	0	4.006	5.160	MJSD	101	37,249	07/27/2018	09/30/2035
195869-AL-6	COLONIAL PIPELINE CO			1	1FE	498,025	135.4686	677,343	500,000	498,495	0	45	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	141.8210	1,418,210	1,000,000	1,005,501	0	(195)	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	129.5148	1,741,974	1,345,000	1,372,330	0	(1,380)	0	0	5.875	5.653	FA	32,924	79,019	01/11/2011	02/01/2033
20449E-BT-2	COMPASS BANK	C			2FE	500,600	100.8079	504,040	500,000	500,017	0	(65)	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	122.6297	559,191	456,000	481,358	0	(2,954)	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	126.1259	6,936,923	5,500,000	5,458,831	0	3,290	0	0	7.000	7.116	AO	96,250	385,000	12/10/2001	10/01/2028
20825C-AQ-7	CONOCOPHILLIPS			1	1FE	4,400,804	145.7365	4,888,001	3,354,000	4,297,716	0	(31,322)	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	127.0929	6,354,644	5,000,000	5,224,621	0	(7,097)	0	0	6.625	6.198	AO	69,931	331,250	09/14/2010	04/15/2037
222862-AJ-3	COVENTRY HEALTH CARE INC	C		1,2	2FE	998,000	103.9339	1,039,339	1,000,000	999,649	0	226	0	0	5.450	5.475	JD	2,422	54,500	06/02/2011	06/15/2021
224399-AP-0	CRANE CO			1	2FE	2,736,085	125.0166	3,437,956	2,750,000	2,739,780	0	323	0	0	6.550	6.587	MN	23,016	180,125	11/15/2006	11/15/2036
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3FE	1,750,000	107.8000	1,886,500	1,750,000	1,750,000	0	0	0	0	6.375	6.375	FA	40,286	0	08/14/2019	12/29/2049
231021-AJ-5	CUMMINS ENGINE COMPANY, INC.	C		1	1FE	955,193	132.1296	1,321,296	1,000,000	973,451	0	2,276	0	0	7.125	7.567	MS	23,750	71,250	11/12/2008	03/01/2028

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
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD		C	1,2,5	1FE	3,250,000	103.7500	3,371,875	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	122.5561	2,451,123	2,000,000	2,023,096	0	(973)	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	147.3203	736,601	500,000	576,265	0	(4,905)	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	118.0583	885,437	750,000	737,566	0	301	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	139.3500	696,750	500,000	536,943	0	(1,981)	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	103.7387	3,112,160	3,000,000	2,998,439	0	1,220	0	0	5.600	5.645	MS	49,467	168,000	03/10/2011	03/15/2021
254687-DF-0	WALT DISNEY CO				1FE	36,031	129.0063	38,702	30,000	32,490	0	(350)	0	0	7.700	5.990	AO	391	2,340	01/27/2005	10/30/2025
254687-ED-4	WALT DISNEY CO	C			1FE	1,132,050	159.6193	1,596,193	1,000,000	1,098,293	0	(3,020)	0	0	8.150	7.135	AO	16,753	82,500	07/09/1998	10/17/2036
254687-ED-4	WALT DISNEY CO				1FE	4,505,520	159.6193	6,384,770	4,000,000	4,377,818	0	(11,577)	0	0	8.150	7.173	AO	67,011	330,000	07/24/1998	10/17/2036
25654#-AB-8	DODGER TICKETS LLC				1PL	3,683,209	115.0000	4,235,690	3,683,209	3,683,209	0	0	0	0	6.070	6.067	MAR	168,299	223,571	11/15/2007	03/31/2032
25746U-AN-9	DOMINION RESOURCES INC			1	2FE	1,994,320	130.3727	2,607,454	2,000,000	1,996,693	0	156	0	0	6.300	6.319	MS	37,100	126,000	08/09/2004	03/15/2033
260543-CY-7	DOW CHEMICAL CO			1,2	2FE	1,997,960	114.3982	2,287,963	2,000,000	1,998,162	0	188	0	0	4.800	4.813	MN	8,267	96,000	11/28/2018	11/30/2028
26439X-AH-6	DCP MIDSTREAM LLC			1	3FE	3,523,135	105.0000	3,675,000	3,500,000	3,518,687	0	(604)	0	0	6.450	6.398	MN	36,371	225,750	10/25/2006	11/03/2036
26831@-AA-6	CTL-EDF DANVERS KOHLS DANVERS (MA)			2		3,420,780	109.8511	3,757,763	3,420,780	3,420,780	0	0	0	0	7.250	7.250	MON	20,667	246,344	04/29/2002	10/01/2027
26851@-AA-1	CTL-EH II LLC KOHLS BREWSTER (NY)			2		2,504,672	102.9888	2,579,531	2,504,672	2,505,021	0	(99)	0	0	6.630	6.625	MON	13,838	170,574	12/19/2002	02/01/2023
26882P-AR-3	ERAC USA FINANCE COMPANY			1	2FE	1,079,820	135.0104	1,350,104	1,000,000	1,061,000	0	(2,590)	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	141.4621	4,951,175	3,500,000	3,781,979	0	(8,465)	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	104.9068	7,186,116	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
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA	C		1	1FE	1,000,000	121.2375	1,212,375	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
28932M-AJ-4	ELM ROAD GENERATING STATION SUPERCRITICA			1	1FE	3,000,000	121.2375	3,637,124	3,000,000	3,000,000	0	0	0	0	5.848	5.850	JJ	78,948	175,440	01/12/2011	01/19/2041
290876-AD-3	EMERA INC		C	2,5	3FE	2,307,230	113.0000	2,282,600	2,020,000	2,245,267	0	(29,219)	0	0	6.750	4.725	JD	6,060	136,350	01/09/2018	06/15/2076
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS LTD.		C	1	1FE	7,263,650	132.4326	9,601,362	7,250,000	7,256,965	0	(626)	0	0	7.000	6.985	JJ	234,014	507,500	09/18/2013	07/15/2034
29348Q-AB-8	ENABLE OKLAHOMA INTRASTATE TRANSMISSION	C		1	2FE	2,626,425	100.7224	2,518,060	2,500,000	2,503,390	0	(16,244)	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	108.8561	1,632,841	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	139.6484	1,396,484	1,000,000	1,037,880	0	(2,746)	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	142.5335	2,850,671	2,000,000	1,990,329	0	211	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	87.6500	3,336,459	3,806,571	3,466,838	0	14,286	0	0	3.863	4.666	N/A	408	151,041	07/27/2018	06/30/2035
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III			2,5	2FE	4,000,000	115.1464	4,605,856	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	109.7576	2,743,941	2,500,000	2,496,375	0	75	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	107.5588	1,290,706	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	130.9971	4,584,900	3,500,000	3,790,515	0	(11,060)	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	124.4237	1,244,237	1,000,000	1,009,486	0	(770)	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	118.1638	7,089,830	6,000,000	6,000,000	0	0	0	0	5.477	5.477	MON	23,734	328,620	06/20/2012	08/05/2040
33847W-AA-5	FLAGSTAR STAT TR V			9	1PL	1,380,537	90.0000	1,305,110	1,450,122	1,384,654	0	2,922	0	0	4.351	4.774	JAJO	14,723	66,255	07/27/2018	01/07/2035
33848A-AA-2	FLAGSTAR STAT TR VI			9	1PL	2,132,898	87.5000	1,996,446	2,281,653	2,140,166	0	5,791	0	0	4.351	4.927	JAJO	23,165	99,046	01/14/2019	04/07/2035
338915-AM-3	BANK OF AMERICA CORP				2FE	4,488,200	123.5330	4,941,322	4,000,000	4,260,186	0	(23,061)	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	6,410,950	95.2937	6,109,231	6,410,950	6,410,950	0	0	0	0	4.125	4.124	MS	66,848	264,452	07/12/2016	03/31/2038
345370-83-7	FORD MOTOR CO			2	2FE	749,820	26.0900	782,700	750,000	749,814	0	(6)	0	0	6.000	5.996	MJSD	2,500	0	12/10/2019	12/01/2059
345370-84-5	FORD MOTOR CO			2	2FE	599,610	26.8200	644,351	600,625	599,590	0	(19)	0	0	6.200	6.205	MJSD	3,103	18,930	05/22/2019	06/01/2059
346845-AF-7	FORT BENNING FAMILY CMNTYS LLC			1	2FE	738,051	117.3329	915,197	780,000	739,579	0	425	0	0	5.810	6.188	JJ	20,897	45,318	06/01/2016	01/15/2051
349631-AG-6	BEAM SUNTORY INC	C		1	2FE	983,540	118.7418	1,187,418	1,000,000	991,504	0	715	0	0	6.625	6.758	JJ	30,549	66,250	11/13/2001	07/15/2028
349631-AG-6	BEAM SUNTORY INC			1	2FE	7,471,572	118.7418	9,042,191	7,615,000	7,541,096	0	6,212	0	0	6.625	6.777	JJ	232,628	504,494	04/19/2002	07/15/2028
361448-BD-4	GATX CORP			1,2	2FE	4,746,960	106.9408	5,079,688	4,750,000	4,747,350	0	455	0	0	4.350	4.365	FA	78,058	160,708	11/01/2018	02/15/2024
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP				1FE	5,208,230	123.8608	5,883,388	4,750,000	4,952,320	0	(26,514)	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			1	1FE	8,624,830	137.6751	11,014,007	8,000,000	8,378,216	0	(23,733)	0	0	7.750	7.102	JD	27,556	620,000	05/02/2002	06/15/2030
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				2FE	4,422,271	121.5560	5,670,586	4,665,000	4,430,003	0	6,938	0	0	5.875	6.348	JJ	127,137	274,069	11/30/2018	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	734,594	133.6543	915,532	685,000	733,287	0	(1,282)	0	0	6.875	6.237	JJ	22,370	47,094	12/13/2018	01/10/2039
37149#-AA-8	TALISKER FEE			2	2PL	14,941,525	105.0200	15,691,590	14,941,525	14,941,525	0	0	0	0	5.250	5.250	N/A	65,369	786,609	02/02/2018	12/01/2057
373298-BN-7	GEORGIA-PACIFIC CORPORATION				1FE	1,470,000	126.5663	1,898,495	1,500,000	1,484,937	0	1,953	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	133.4053	9,338,373	7,000,000	7,226,311	0	(7,895)	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	133.5772	4,007,316	3,000,000	3,259,408	0	(7,493)	0	0	7.000	6.202	AO	44,333	210,000	02/06/2006	04/15/2038
382388-AU-0	GOODRICH CORP	C		1	2FE	1,114,180	129.6513	1,296,513	1,000,000	1,087,350	0	(3,046)	0	0	6.800	5.961	JJ	34,000	68,000	01/23/2008	07/01/2036
382388-AU-0	GOODRICH CORP			1	2FE	3,225,750	129.6513	3,889,540	3,000,000	3,172,357	0	(5,850)	0	0	6.800	6.237	JJ	102,000	204,000	01/23/2007	07/01/2036
39121J-AE-0	GREAT RIVER ENERGY			1	1FE	0	117.0164	0	0	0	0	0	0	0	6.254	6.255	JJ	0	354	06/21/2007	07/01/2038
397420-AA-1	GREER CAP TR I			9	1PL	2,061,788	91.5000	1,990,292	2,175,183	2,068,431	0	4,704	0	0	4.854	5.336	JAJO	21,411	104,311	07/27/2018	10/18/2034
40049J-AV-9	GRUPO TELEVISA, S.A. DE C.V.		C	1	2FE	6,083,166	116.6446	7,231,968	6,200,000	6,145,020	0	8,151	0	0	6.625	6.825	MS	117,520	410,750	11/12/2008	03/18/2025
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC			5	1	905,857	189.0547	1,283,301	678,799	887,989	0	(5,883)	0	0	8.045	5.956	MON	2,427	42,917	01/04/2017	07/15/2055

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
404119-BY-4	HCA INC			1,2	2FE	1,011,325	110.2204	1,102,204	1,000,000	1,011,137	0	(189)	0	0	5.125	5.033	JD	2,278	26,052	06/07/2019	06/15/2039
404280-AT-6	HSBC HOLDINGS PLC		C	2	2FE	2,584,500	108.7500	2,610,000	2,400,000	2,527,285	0	(24,260)	0	0	6.375	5.205	MS	38,675	153,000	09/11/2017	12/29/2049
409322-AB-0	HAMPTON RDS PPV LLC			1	2FE	447,635	112.5410	562,705	500,000	443,884	0	1,045	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	133.0954	1,330,954	1,000,000	995,842	0	95	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	137.1573	9,601,014	7,000,000	6,864,958	0	2,606	0	0	6.100	6.260	AO	106,750	427,000	10/10/2006	10/01/2041
42307T-AG-3	KRAFT HEINZ FOODS CO	C		1	2FE	1,171,700	125.9495	1,259,495	1,000,000	1,109,088	0	(6,123)	0	0	6.750	5.509	MS	19,875	67,500	08/23/2005	03/15/2032
42307T-AG-3	KRAFT HEINZ FOODS CO			1	2FE	6,660,513	125.9495	7,242,095	5,750,000	6,328,558	0	(32,279)	0	0	6.750	5.600	MS	114,281	388,125	09/15/2005	03/15/2032
42307T-AH-1	KRAFT HEINZ FOODS CO			1	2FE	1,114,180	128.1218	1,281,218	1,000,000	1,095,199	0	(2,424)	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	106.6424	959,781	900,000	898,611	0	160	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	105.5724	1,055,724	1,000,000	998,302	0	245	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	112.5728	2,504,744	2,225,000	2,221,963	0	73	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	122.0868	1,220,868	1,000,000	1,102,522	0	(9,816)	0	0	7.300	5.693	JJ	33,661	73,000	10/13/2010	01/15/2028
45475Q-AQ-6	INDIANA GAS COMPANY, INC.	C			2FE	1,384,763	117.3813	1,760,720	1,500,000	1,430,797	0	5,722	0	0	6.550	7.289	MS	28,929	98,250	11/12/2008	06/30/2028
45475Q-AQ-6	INDIANA GAS COMPANY, INC.				2FE	6,289,140	117.3813	7,042,881	6,000,000	6,161,621	0	(14,042)	0	0	6.550	6.139	MS	115,717	393,000	01/24/2007	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	1FE	3,081,260	130.9289	4,255,188	3,250,000	3,117,803	0	4,102	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	129.2767	7,950,520	6,150,000	6,378,140	0	(7,963)	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	137.9299	2,758,597	2,000,000	1,999,973	0	1	0	0	6.600	6.600	JD	11,000	132,000	06/12/2007	06/01/2037
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY CORP			1	2FE	3,041,840	106.1869	3,185,606	3,000,000	3,013,648	0	(4,626)	0	0	5.000	4.818	MS	42,500	150,000	01/10/2013	09/19/2022
456837-AM-5	ING GROEP NV		C		1FE	797,264	113.4741	907,793	800,000	797,542	0	223	0	0	4.550	4.593	AO	8,999	36,400	09/25/2018	10/02/2028
456866-AL-6	INGERSOLL-RAND COMPANY				2FE	1,376,263	111.6893	1,336,921	1,197,000	1,263,402	0	(10,101)	0	0	7.200	5.985	JD	7,182	93,348	09/28/2005	06/01/2025
45687A-AG-7	INGERSOLL RAND GLOBAL HOLDING CO LTD			1	2FE	995,900	127.5998	1,275,998	1,000,000	996,416	0	71	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	C		1	2FE	2,022,220	133.0855	2,661,710	2,000,000	2,018,528	0	(480)	0	0	6.250	6.168	JJ	57,639	125,000	07/14/2009	07/15/2039
461070-AG-9	INTERSTATE POWER AND LIGHT CO			1	2FE	993,680	133.0855	1,330,855	1,000,000	994,853	0	131	0	0	6.250	6.296	JJ	28,819	62,500	07/07/2009	07/15/2039
465685-AH-8	ITC HOLDINGS CORP			1,2	2FE	2,991,960	122.8182	3,684,545	3,000,000	2,992,941	0	148	0	0	5.300	5.318	JJ	79,500	159,000	06/26/2013	07/01/2043
466468-AC-3	JM HUBER CORPORATION				3	3,315,720	109.6112	3,288,336	3,000,000	3,082,173	0	(25,762)	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	129.3545	1,940,318	1,500,000	1,492,367	0	238	0	0	6.150	6.198	JD	7,688	92,250	12/17/2007	06/01/2037
478165-AF-0	S C JOHNSON & SON INC			1	1FE	8,355,064	126.9393	10,789,840	8,500,000	8,385,088	0	4,686	0	0	5.750	5.888	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	136.5144	2,730,288	2,000,000	2,196,911	0	(10,254)	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	109.5555	11,722,439	10,700,000	10,700,000	0	0	0	0	4.800	4.800	JD	42,800	165,848	07/20/2018	12/01/2049
513774-AA-7	LANCASHIRE HOLDINGS LTD		C	1	2FE	3,632,356	104.6027	3,556,492	3,400,000	3,488,352	0	(29,433)	0	0	5.700	4.681	AO	48,450	193,800	08/01/2014	10/01/2022
514666-AN-6	LAND O LAKES INC				3FE	900,000	93.0000	837,000	900,000	900,000	0	0	0	0	7.000	7.000	MJSD	2,800	63,000	09/13/2018	12/29/2049
53079E-AG-9	LIBERTY MUTUAL GROUP INC			1	2FE	7,402,359	130.5210	10,376,419	7,950,000	7,542,415	0	14,584	0	0	6.500	7.055	MS	152,154	516,750	11/04/2005	03/15/2035
534187-AR-0	LINCOLN NATIONAL CORP			1	2FE	3,223,998	124.9699	3,874,066	3,100,000	3,191,067	0	(3,395)	0	0	6.150	5.864	AO	44,485	190,650	01/28/2010	04/07/2036
539439-AN-9	LLOYDS BANKING GROUP PLC		C		2FE	1,303,071	123.1039	1,756,692	1,427,000	1,299,945	0	2,016	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	2,718,636	112.1250	2,915,250	2,600,000	2,716,481	0	(2,155)	0	0	7.500	6.533	MJSD	2,167	127,500	12/18/2019	12/27/2066
548661-AH-0	LOWE'S COMPANIES, INC.	C			2FE	1,159,230	127.3960	1,273,960	1,000,000	1,081,798	0	(7,763)	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	130.5815	1,305,815	1,000,000	1,022,291	0	(2,172)	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	140.1391	700,696	500,000	459,660	0	1,470	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	127.1470	6,039,482	4,750,000	4,727,410	0	689	0	0	6.400	6.446	MN	50,667	304,000	11/15/2007	05/01/2037
56081*-AA-2	MLB INFRASTRUCTURE FACILITY				1FE	1,000,000	110.5843	1,105,843	1,000,000	1,000,000	0	0	0	0	4.430	4.430	JD	2,584	33,225	11/29/2018	12/10/2043
565849-AB-2	MARATHON OIL CORP	C		1	2FE	1,136,030	127.0524	1,270,524	1,000,000	1,088,230	0	(4,858)	0	0	6.800	5.782	MS	20,022	68,000	02/14/2006	03/15/2032
57169*-AL-1	MARS INC				1	2,500,000	103.1759	2,579,398	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	114.8767	3,446,301	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	130.3984	1,564,781	1,200,000	1,232,138	0	(1,675)	0	0	5.875	5.581	FA	29,375	70,500	08/20/2013	08/01/2033
573284-AJ-5	MARTIN MARIETTA MATERIALS INC			1	2FE	241,250	122.1456	305,364	250,000	242,959	0	214	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	129.7843	1,297,843	1,000,000	1,015,592	0	(1,079)	0	0	7.750	7.519	FA	32,292	77,500	03/13/2002	08/01/2029
59156R-AM-0	METLIFE INC			1	1FE	1,014,100	134.4393	1,344,393	1,000,000	1,010,142	0	(404)	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	122.5000	3,062,500	2,500,000	2,305,562	0	5,728	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	2,891,040	167.0000	2,880,750	1,725,000	2,791,832	0	(44,332)	0	0	10.750	4.803	FA	77,266	161,250	10/08/2019	08/01/2069
59156R-BS-6	METLIFE CAPITAL TRUST X			1,2,5	2FE	2,237,470	147.2500	2,208,750	1,500,000	2,157,675	0	(34,846)	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	127.7186	1,277,186	1,000,000	973,525	0	1,284	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	135.1584	2,027,377	1,500,000	1,469,879	0	950	0	0	5.950	6.140	MN	11,404	89,250	07/23/2007	05/15/2037
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT			5	1FE	6,000,000	100.4700	6,028,200	6,000,000	6,000,000	0	0	0	0	1.500	1.500	N/A	17,000	0	10/17/2019	10/23/2029
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO			1,2,5	1FE	3,000,000	100.3247	3,009,741	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	112.7021	2,254,043	2,000,000	2,046,043	0	(1,200)	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	123.8014	1,857,021	1,500,000	1,604,598	0	(9,736)	0	0	6.800	5.723	MS	30,033	102,000	12/08/2005	03/15/2028
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	C		1	1FE	1,007,747	143.0581	1,430,581	1,000,000	1,006,883	0	(163)	0	0	6.400	6.339	AO	10,844	64,000	08/25/2011	04/30/2040

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
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1FE	5,241,153	143.0581	7,152,904	5,000,000	5,206,000	0	(5,367)	0	0	6.400	6.039	AO	54,222	320,000	08/25/2011	04/30/2040
64072T-AC-9	CSC HOLDINGS LLC			1,2	3FE	3,900,000	106.3750	3,989,063	3,750,000	3,879,784	0	(6,094)	0	0	6.625	6.239	JJ	114,557	248,438	01/05/2016	10/15/2025
65334H-AG-7	NEXEN INC	C	C	1	1FE	1,556,340	137.1036	2,056,554	1,500,000	1,545,627	0	(1,443)	0	0	6.400	6.113	MN	12,267	96,000	05/13/2010	05/15/2037
65473Q-B*-3	NISOURCE FINANCE CORPORATION				2	6,000,000	115.0000	6,900,000	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	121.7211	2,434,422	2,000,000	1,998,112	0	41	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	103.4920	1,800,760	1,740,000	1,768,276	0	(59,773)	0	0	9.750	6.059	JD	7,540	169,650	08/30/2004	06/15/2020
664787-AD-0	NORTHERN BORDER PIPELINE COMPANY			1	2FE	2,992,922	108.0230	3,240,689	3,000,000	2,999,463	0	375	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	136.4099	1,091,279	800,000	1,053,304	0	(4,001)	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	121.9715	14,026,723	11,500,000	10,945,078	0	14,243	0	0	6.250	6.704	FA	271,528	718,751	11/12/2008	08/15/2038
670346-AN-5	NUCOR CORP	C		1,2	1FE	503,125	123.5218	617,609	500,000	502,816	0	(62)	0	0	5.200	5.158	FA	10,833	26,000	02/14/2014	08/01/2043
677071-AK-8	OHANA MILITARY COMMUNITIES LLC				1FE	2,662,924	122.9776	2,874,600	2,337,498	2,642,128	0	(6,731)	0	0	5.880	4.824	AO	34,361	135,732	07/08/2016	10/01/2051
677071-AN-2	OHANA MILITARY COMMUNITIES LLC				1FE	266,153	121.5966	303,991	250,000	262,663	0	(733)	0	0	5.558	4.999	AO	3,474	13,895	09/19/2014	10/01/2036
677071-AU-6	OHANA 07A I - ABS			1	1FE	1,066,991	128.0639	1,226,169	957,467	1,058,629	0	(2,115)	0	0	6.000	5.119	AO	14,362	56,686	10/28/2015	10/01/2051
677071-AV-4	OHANA 07A II - ABS			9	1FE	1,559,463	125.1799	1,800,713	1,438,500	1,550,593	0	(2,262)	0	0	6.150	5.481	AO	22,117	87,332	10/28/2015	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC			1	1FE	1,014,026	119.4951	1,187,940	994,133	1,012,127	0	(422)	0	0	5.334	5.178	AO	13,257	53,027	01/14/2016	10/01/2051
677347-CE-4	OHIO EDISON CO			1	2FE	3,256,020	139.8888	4,196,665	3,000,000	3,195,389	0	(6,608)	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	144.4597	1,805,746	1,250,000	1,344,486	0	(4,534)	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	140.6564	7,032,821	5,000,000	5,136,526	0	(7,383)	0	0	7.000	6.664	MN	58,333	350,000	12/12/2006	05/01/2032
68268N-AC-7	ONEOK PARTNERS LP			1	2FE	1,489,665	127.6427	1,914,641	1,500,000	1,492,169	0	247	0	0	6.650	6.702	AO	24,938	99,750	06/09/2010	10/01/2036
690742-AB-7	OWENS CORNING			1	2FE	3,258,672	124.5862	4,049,050	3,250,000	3,258,748	0	(303)	0	0	7.000	6.972	JD	18,958	227,500	08/09/2010	12/01/2036
69350Y-AA-4	PNFP STAT TR IV			9	2FE	1,472,600	97.5625	1,443,925	1,480,000	1,472,933	0	229	0	0	5.319	5.360	MJSD	3,499	79,768	08/21/2018	12/15/2037
693627-AY-7	DUKE ENERGY INDIANA LLC			1	1FE	3,498,145	132.0153	4,620,534	3,500,000	3,499,366	0	23	0	0	6.120	6.122	AO	45,220	214,200	10/18/2005	10/15/2035
69415@-AA-0	PETERSHILL II ONSHORE IM			2	2PL	361,000	100.7733	363,792	361,000	361,000	0	0	0	0	5.000	5.000	JJ	4,713	0	09/27/2019	12/02/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2PL	267,000	100.7733	269,065	267,000	267,000	0	0	0	0	5.000	5.000	JJ	3,078	0	09/27/2019	12/02/2039
69416@-AA-9	PETERSHILL II ONSHORE GP			2	2PL	211,000	100.7733	212,632	211,000	211,000	0	0	0	0	5.000	5.000	JJ	2,755	0	09/27/2019	12/02/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2PL	161,000	100.7733	162,245	161,000	161,000	0	0	0	0	5.000	5.000	JJ	2,102	0	09/27/2019	12/02/2039
694476-AA-0	PACIFIC LIFE INSURANCE COMPANY			1	1FE	3,414,090	130.8190	3,924,571	3,000,000	3,279,768	0	(13,250)	0	0	6.600	5.615	MS	58,300	198,000	08/05/2005	09/15/2033
694476-AC-6	PACIFIC LIFECORP	C		1	1FE	260,575	100.3477	240,834	240,000	240,312	0	(2,819)	0	0	6.000	4.777	FA	5,640	(43,624)	06/09/2011	02/10/2020
694476-AD-4	PACIFIC LIFECORP			1	1FE	987,750	116.3743	1,163,743	1,000,000	989,277	0	236	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	104.0938	3,383,049	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
70336F-AA-2	PATRIOT NATL BANCORP INC				2PL	2,970,408	100.5000	2,977,815	2,963,000	2,969,095	0	(1,312)	0	0	7.000	6.887	JD	5,185	103,705	07/01/2019	12/22/2021
709599-BE-3	PENSKE TRUCK LEASING CO LP			1,2	2FE	4,737,270	107.8207	5,121,482	4,750,000	4,738,733	0	1,463	0	0	4.450	4.495	JJ	89,247	105,688	01/22/2019	01/29/2026
714264-AK-4	PERNOD RICARD SA		C	1	2FE	8,034,063	123.5364	8,956,390	7,250,000	7,925,311	0	(17,456)	0	0	5.500	4.804	JJ	183,868	398,750	01/10/2013	01/15/2042
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD			1,2	2FE	7,037,375	105.6750	7,397,250	7,000,000	7,023,183	0	(8,619)	0	0	5.500	5.354	JJ	177,528	385,000	04/16/2018	07/15/2022
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD			1,2	2FE	2,000,000	101.4388	2,028,776	2,000,000	2,000,000	0	0	0	0	4.950	4.950	JJ	42,900	0	07/12/2019	07/15/2039
717081-DT-7	PFIZER INC			1	1FE	7,354,401	135.1959	8,375,385	6,195,000	7,229,983	0	(31,421)	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	117.5320	5,335,952	4,540,000	4,495,962	0	2,000	0	0	4.650	4.742	MN	26,975	211,110	11/12/2014	11/15/2034
722844-AA-5	PINE STREET TRUST I			1,2	2FE	1,500,000	107.7133	1,615,700	1,500,000	1,500,000	0	0	0	0	4.572	4.573	FA	25,908	24,765	04/02/2019	02/15/2029
72302#-AA-8	CTL-TRAINGLE 46 HOME DEPOT (NJ)				1	7,794,402	127.6361	9,948,469	7,794,402	7,794,402	0	0	0	0	7.250	7.250	MON	47,091	565,920	07/30/2002	08/01/2032
72345H-AA-3	PINNACLE BANK			2,5	2FE	1,000,000	100.7949	1,007,949	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	126.8659	4,738,443	3,735,000	3,759,060	0	(2,761)	0	0	7.200	7.079	JJ	124,002	268,920	09/28/2005	01/15/2028
72605X-AK-1	PLACER DOME INC.		C		2FE	1,017,440	120.9515	1,209,515	1,000,000	1,007,914	0	(926)	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	131.0706	2,621,412	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	126.0900	1,891,350	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
74166N-AA-2	ADT CORP	C		1	3FE	599,400	91.7500	734,000	800,000	626,197	0	8,077	0	0	4.875	7.592	JJ	17,983	39,000	05/02/2016	07/15/2032
74166N-AA-2	ADT CORP			1	3FE	2,697,300	91.7500	3,303,000	3,600,000	2,817,885	0	36,345	0	0	4.875	7.592	JJ	80,925	175,500	05/02/2016	07/15/2032
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC	C		1	1FE	1,002,720	129.7866	1,297,866	1,000,000	1,002,157	0	(73)	0	0	6.050	6.029	AO	12,772	60,500	10/12/2006	10/15/2036
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC			1	1FE	6,029,110	129.7866	7,787,198	6,000,000	6,019,379	0	(810)	0	0	6.050	6.017	AO	76,633	363,000	03/04/2010	10/15/2036
743263-AE-5	PROGRESS ENERGY INC			1	2FE	288,220	140.8296	352,074	250,000	275,088	0	(1,491)	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	1,357,680	107.5000	1,370,625	1,275,000	1,328,509	0	(14,103)	0	0	5.625	4.303	JD	3,188	71,719	03/16/2018	06/15/2043
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	1,343,112	106.6710	1,353,655	1,269,000	1,317,347	0	(11,387)	0	0	5.200	4.158	MS	19,430	64,194	05/01/2019	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	824,472	108.1070	864,856	800,000	822,124	0	(2,348)	0	0	5.375	4.785	MN	5,494	43,000	05/01/2019	05/15/2045
744320-AH-8	PRUDENTIAL FINANCIAL INC				1FE	10,337,879	120.3280	13,837,716	11,500,000	10,619,136	0	31,228	0	0	5.400	6.157	JD	31,050	621,000	11/12/2008	06/13/2035
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1FE	3,481,555	135.6874	4,749,058	3,500,000	3,486,436	0	464	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	138.7493	346,873	250,000	248,392	0	46	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	140.5807	2,108,711	1,500,000	1,637,443	0	(3,414)	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	130.7156	653,578	500,000	547,728	0	(3,862)	0	0	7.000	5.654	AO	7,389	35,000	09/28/2005	03/09/2029

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	
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
745332-BU-9	PUGET SOUND ENERGY INC			1	1FE	1,000,000	123.2739	1,232,739	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	131.0717	1,966,076	1,500,000	1,556,803	0	(1,691)	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	31,862	102.6029	28,049	27,338	27,538	0	(371)	0	0	9.810	9.118	JD	179	23,280	02/12/1993	12/07/2022
759891-AA-2	RENRE NORTH AMERICA HOLDINGS INC	C		1	1FE	1,992,660	100.6670	2,013,340	2,000,000	1,999,814	0	889	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	1PL	1,008,010	85.8750	1,013,325	1,180,000	1,017,259	0	6,573	0	0	3.739	5.010	MJSD	123	46,343	07/27/2018	09/30/2035
760759-AK-6	REPUBLIC SERVICES INC			1	2FE	2,162,460	135.7919	2,715,837	2,000,000	2,136,735	0	(3,573)	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	111.1163	3,333,488	3,000,000	2,996,306	0	494	0	0	4.800	4.823	AO	34,400	144,000	03/30/2016	04/05/2026
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	C	2	3FE	1,323,830	115.1250	1,381,500	1,200,000	1,298,311	0	(14,437)	0	0	8.000	6.257	MJSD	267	84,000	05/02/2019	12/29/2049
783549-AZ-1	RYDER SYSTEM, INC.			1	2FE	3,832,994	121.5643	4,619,443	3,800,000	3,815,171	0	(2,168)	0	0	6.950	6.863	JD	22,008	264,100	03/23/2006	12/01/2025
785592-A*-7	SABINE PASS LIQUEFACTION				2FE	6,750,000	109.3396	7,380,423	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	103.4032	6,979,713	6,750,000	6,747,062	0	330	0	0	4.450	4.457	MN	40,884	300,375	05/09/2017	05/12/2027
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2FE	1,979,990	119.0083	2,380,166	2,000,000	1,980,228	0	238	0	0	5.375	5.443	MS	35,833	53,750	03/05/2019	03/01/2049
82669G-AS-3	SIGNATURE BANK			5	2FE	4,000,000	101.7391	4,069,563	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
832248-AZ-1	SMITHFIELD FOODS INC			1,2	2FE	475,610	102.8707	514,354	500,000	477,572	0	1,962	0	0	4.250	5.010	FA	8,854	10,625	04/01/2019	02/01/2027
832248-BB-3	SMITHFIELD FOODS INC			1,2	2FE	502,849	110.9112	554,556	500,000	502,678	0	(171)	0	0	5.200	5.126	AO	6,500	13,000	03/28/2019	04/01/2029
83368J-KG-4	SOCIETE GENERALE SA	C	2	3FE	1,306,080	106.0000	1,272,000	1,200,000	1,245,089	0	(26,502)	0	0	7.375	5.034	MS	26,550	88,500	09/11/2017	09/13/2066
83368R-AA-0	SOCIETE GENERALE	C		1FE	3,012,630	104.0062	3,120,185	3,000,000	3,002,051	0	(1,504)	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	106.3750	1,489,250	1,400,000	1,460,636	0	(17,227)	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	100.0000	2,000,000	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	1FE	3,785,304	135.6455	5,425,821	4,000,000	3,848,487	0	7,717	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	4,355,069	113.5555	4,741,081	4,175,121	4,250,196	0	(10,578)	0	0	8.060	7.658	MON	28,043	338,344	10/22/2007	07/01/2025
84265V-AA-3	SOUTHERN PERU COPPER CORP			1	2FE	7,346,338	137.8396	9,304,174	6,750,000	7,213,511	0	(17,100)	0	0	7.500	6.770	JJ	216,563	506,250	08/18/2010	07/27/2035
843452-AY-9	SOUTHERN NATURAL GAS COMPANY			1	2FE	2,233,020	132.5521	2,651,042	2,000,000	2,161,943	0	(9,789)	0	0	7.350	6.325	FA	55,533	147,000	08/18/2010	02/15/2031
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			1	2FE	992,310	126.4534	1,264,534	1,000,000	994,373	0	190	0	0	6.000	6.054	AO	15,000	60,000	10/03/2006	10/01/2036
853254-BA-7	STANDARD CHARTERED PLC	C	2	3FE	1,009,900	107.6250	1,076,250	1,000,000	1,006,819	0	(2,640)	0	0	7.500	7.159	AO	18,542	75,000	12/03/2018	08/08/2066
853254-BH-2	STANDARD CHARTERED PLC	C	2	3FE	1,057,740	110.6250	1,106,250	1,000,000	1,034,633	0	(9,915)	0	0	7.750	6.483	AO	19,160	77,500	12/03/2018	12/29/2049
86668@-AA-8	SCA 2019-1 A		5	1PL	1,500,368	99.7015	1,495,523	1,500,000	1,500,367	0	(2)	0	0	4.200	4.196	JD	17,002	0	11/19/2019	12/15/2027
867914-AH-6	SUNTRUST BANKS, INC.				2FE	2,192,589	117.3819	2,470,889	2,105,000	2,142,874	0	(5,051)	0	0	6.000	5.648	FA	47,713	126,300	02/13/2006	02/15/2026
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	2FE	997,840	113.7889	1,137,889	1,000,000	997,973	0	133	0	0	5.150	5.178	MS	14,592	25,750	03/14/2019	03/19/2029
873050-CB-5	TTX CO			1	1FE	2,976,090	128.8811	3,866,432	3,000,000	2,980,109	0	471	0	0	5.875	5.931	JD	14,688	176,250	11/18/2010	12/01/2040
875127-AV-4	TAMPA ELECTRIC CO			1	1FE	1,231,615	136.2711	1,498,982	1,100,000	1,204,402	0	(3,795)	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	104.3467	10,434,672	10,000,000	9,982,647	0	224	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	3,237,338	119.7493	3,876,689	3,237,338	3,237,338	0	0	0	0	5.670	5.670	MON	8,158	183,660	10/14/2010	06/15/2036
879240-AQ-2	COMCAST CABLE COMMUNICATIONS LLC			1FE	3,887,560	117.3048	3,988,363	3,400,000	3,497,108	0	(36,864)	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	139.9740	4,899,091	3,500,000	3,847,500	0	(12,124)	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	128.1231	1,281,231	1,000,000	999,619	0	8	0	0	5.300	5.303	FA	22,083	53,000	12/04/2013	02/01/2044
89356B-AA-6	TRANSCANADA TRUST	C	2,5	2FE	1,890,602	104.2500	1,924,455	1,846,000	1,890,306	0	(296)	0	0	5.625	5.065	MN	11,826	38,756	12/18/2019	05/20/2075
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.	C	1	1FE	1,928,363	138.0349	2,367,299	1,715,000	1,866,291	0	(7,661)	0	0	6.375	5.430	MS	32,192	109,331	09/17/2009	03/15/2033
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.		1	1FE	3,759,685	138.0349	4,831,223	3,500,000	3,674,956	0	(8,595)	0	0	6.375	5.827	MS	65,698	223,125	01/19/2006	03/15/2033
89675*-AN-7	TRITON CONTAINER INT 2010 A-1	C		2	142,857	100.7859	143,980	142,857	142,857	0	0	0	0	6.070	6.068	AO	1,469	17,343	04/30/2010	04/30/2020
89675*-AP-2	TRITON CONTAINER INT 2010 A-2	C		2	600,000	103.6709	622,025	600,000	600,000	0	0	0	0	6.600	6.598	AO	6,710	41,250	04/30/2010	04/30/2022
902917-AH-6	WASTE MANAGEMENT INC		1	2FE	5,849,012	131.0900	6,783,905	5,175,000	5,526,518	0	(30,795)	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	123.4755	1,234,755	1,000,000	1,036,364	0	(1,864)	0	0	5.375	5.000	JD	4,479	53,750	12/13/2011	06/01/2033
910637-N#-0	UNITED ILLUMINATING CO			1	1,000,000	109.5136	1,095,136	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			1	750,000	110.3659	827,744	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			1	1,500,000	103.6054	1,554,081	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			1	2,000,000	113.8836	2,277,672	2,000,000	2,000,000	0	0	0	0	6.610	6.609	MS	34,595	112,200	12/10/2009	03/10/2025
91159H-HK-9	U.S. BANCORP	C	2	1FE	1,486,950	106.3216	1,594,824	1,500,000	1,493,277	0	1,287	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	142.4840	7,124,202	5,000,000	4,957,461	0	1,272	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	103.6805	1,842,403	1,777,000	1,777,000	0	0	0	0	6.500	6.500	MS	38,502	116,468	08/28/2018	09/01/2028
918453-AA-9	VZ IRVING TX REPACK TR			2PL	1,003,707	43.0600	1,464,040	3,400,000	1,373,549	0	121,834	0	0	0.088	6.481	N/A	134	3,054	12/12/2016	08/20/2036
91913Y-AE-0	VALERO ENERGY CORP		1	2FE	8,687,530	138.9091	11,807,272	8,500,000	8,625,240	0	(6,411)	0	0	7.500	7.313	AO	134,583	637,500	07/15/2003	04/15/2032
92345Y-AA-4	VERISK ANALYTICS INC	C	1	2FE	1,995,360	104.5454	2,090,908	2,000,000	1,999,284	0	503	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	140.2225	2,636,183	1,880,000	2,033,877	0	(9,690)	0	0	7.875	6.778	JJ	62,099	148,050	12/04/2001	07/30/2030
92849T-AJ-7	VITERRA INC	C	1	2FE	500,945	102.0863	510,431	500,000	500,082	0	(135)	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	1,184,720	139.5822	1,395,822	1,000,000	1,106,449	0	(7,275)	0	0	7.875	6.428	FA	29,750	78,750	11/07/2002	02/15/2030
92857T-AH-0	VODAFONE AIRTOUCH PLC		C	1	2FE	6,345,790	139.5822	7,677,021	5,500,000	5,988,726	0	(33,020)	0	0	7.875	6.653	FA	163,625	433,125	11/13/2002	02/15/2030

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
92857W-AB-6	VODAFONE GROUP PUBLIC LIMITED COMPANY		C	1	2FE	5,110,212	128.0328	6,529,673	5,100,000	5,107,452	0	(368)	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	128.9049	5,156,195	4,000,000	4,247,108	0	(7,092)	0	0	7.150	6.559	MN	24,628	286,000	03/04/2010	11/30/2037
929218-AA-3	VZ REPACK TRUST				2PL	2,761,131	46.1200	4,335,280	9,400,000	4,140,442	0	342,017	0	0	0.000	12.394	MON	0	3,915	12/11/2015	05/20/2035
94973V-AH-0	ANTHEM INC			1	2FE	9,312,193	129.2053	11,305,462	8,750,000	9,143,049	0	(16,594)	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	122.9879	614,939	500,000	498,088	0	70	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	130.5277	2,160,233	1,655,000	1,825,564	0	(5,736)	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	104.8025	2,096,050	2,000,000	1,978,501	0	4,140	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	126.2558	5,050,232	4,000,000	3,889,595	0	5,146	0	0	5.750	6.052	JJ	106,056	230,000	09/30/2004	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP			1	1FE	1,841,095	134.4485	2,121,755	1,578,117	1,824,233	0	(4,147)	0	0	6.750	5.543	MS	31,365	106,096	10/28/2015	03/15/2057
961548-AY-0	WESTVACO CORPORATION			1	2FE	8,241,046	137.9530	9,477,373	6,870,000	7,735,545	0	(52,227)	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	126.1448	1,261,448	1,000,000	983,276	0	1,561	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	138.2880	1,382,880	1,000,000	1,021,482	0	(1,076)	0	0	7.375	7.109	MS	21,715	73,750	10/07/2002	03/15/2032
963320-AW-6	WHIRLPOOL CORP			1,2	2FE	994,757	111.4235	1,114,235	1,000,000	995,112	0	355	0	0	4.750	4.817	FA	16,493	23,750	02/20/2019	02/26/2029
97651A-AA-3	WINTRUST CAP TR VIII			9	2PL	3,452,589	87.7500	3,340,266	3,806,571	3,472,436	0	14,083	0	0	3.853	4.641	MJSD	407	150,604	07/27/2018	09/30/2035
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2FE	998,170	109.4675	1,094,675	1,000,000	998,292	0	122	0	0	4.500	4.523	MS	14,625	22,500	02/25/2019	03/04/2029
98420E-AB-1	XLIT LTD		C	1	1FE	498,850	129.1679	645,839	500,000	499,060	0	19	0	0	5.250	5.264	JD	1,167	26,250	11/18/2013	12/15/2043
98462Y-AB-6	YAMANA GOLD INC		C	1,2	2FE	789,550	104.4886	835,909	800,000	793,329	0	1,274	0	0	4.950	5.158	JJ	18,260	39,600	11/29/2016	07/15/2024
989390-AE-9	ZENITH NATIONAL INSURANCE CORP				2FE	2,312,946	117.3333	2,339,530	1,993,918	2,278,946	0	(24,308)	0	0	8.550	6.363	FA	71,033	170,480	07/27/2018	08/01/2028
9AMBDB-27-6	CALIFORNIA REPUBLIC BANK				3	1,500,000	103.0000	1,545,000	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
9AMBDD-NO-4	AMBOY CAPITAL				1	0	93.0000	0	0	0	0	0	0	0	0.000	0.859	N/A	5,794	0	08/27/2019	03/31/2034
F9731#-AF-4	VICAT S.A.		C		2	2,000,000	102.6250	2,052,500	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	103.0198	4,120,792	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	102.5818	7,180,726	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#-AC-1	GAS NETWORKS IRELAND		C		1	2,030,000	103.7425	2,074,850	2,000,000	2,004,986	0	(3,725)	0	0	6.840	6.628	MS	34,580	136,800	12/07/2010	03/31/2021
H919B9-YE-5	CREDIT SUISSE GROUP AG		D	2	3FE	1,800,050	107.6250	1,829,625	1,700,000	1,755,439	0	(20,052)	0	0	7.125	5.711	JJ	51,142	119,344	11/30/2018	12/31/2049
K3752#-AE-8	COPENHAGEN AIRPORTS A/S		D		2	3,000,000	101.5914	3,047,742	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JD	1,000	270,000	06/29/2010	06/29/2020
Q1629#-AA-5	BRISBANE AIRPORT CORP PTY LTD		C		2	2,000,000	103.8492	2,076,984	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	107.3934	1,073,934	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	107.7258	2,154,516	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
Q9194#-AL-9	TRANSURBAN FINANCE COMPANY PTY LTD		D	5	2	1,395,953	115.0000	1,550,011	1,347,836	1,375,581	0	(3,218)	0	0	6.210	5.840	MN	10,928	83,701	11/15/2010	11/14/2026
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	5.000	4.997	AO	33,056	0	11/27/2019	10/01/2045
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB		D	2	2FE	1,408,500	107.8500	1,509,900	1,400,000	1,407,049	0	(1,451)	0	0	6.250	6.104	MAR	75,104	0	02/19/2019	12/29/2049
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						951,941,742	XXX	1,130,901,484	945,350,172	950,477,751	0	(669,968)	0	0	XXX	XXX	XXX	13,780,647	54,621,012	XXX	XXX
05946X-S6-1	BAFC 057 3A1 - CMO/RMBS			4	1FM	191,708	107.9463	213,136	197,447	193,144	0	1,784	0	0	5.750	6.422	MON	946	11,600	09/27/2011	11/25/2035
05949Q-AY-1	BAFC 062 217 - CMO/RMBS			4	1FM	10,610	97.9280	10,602	10,826	8,977	0	170	0	0	5.750	9.337	MON	52	634	10/18/2010	03/25/2036
05949T-BD-0	BAFC 061 2A1 - CMO/RMBS			4	1FM	368,101	100.9171	389,816	386,274	331,571	0	(3,049)	0	0	5.500	7.029	MON	1,770	25,443	03/04/2010	01/25/2036
05950F-AE-5	BAFC 064 A5 - CMO/RMBS			4	1FM	422,525	95.1306	448,794	471,766	373,449	0	(4,816)	0	0	6.000	9.685	MON	2,359	29,100	03/02/2012	07/25/2036
06051G-BU-2	BAFC 042 3A1 - CMO/RMBS			4	1FM	433,128	106.8686	466,435	436,456	433,394	0	440	0	0	5.500	5.723	MON	2,000	24,365	08/18/2004	09/20/2034
073879-LN-6	BSABS 04AC6 A1 - RMBS			4	1FM	803,508	100.0678	832,676	832,112	764,515	0	(22,756)	0	0	5.750	5.866	MON	3,987	34,379	10/11/2013	11/25/2034
12566T-AD-9	CMALT 06A7 1A4 - CMO/RMBS	C		4	1FM	371,846	97.4767	428,951	440,055	320,264	0	(3,561)	0	0	5.750	8.632	MON	2,109	22,935	09/18/2014	12/25/2036
12566V-AE-2	CMALT 07A4 1A5 - CMO/RMBS			4	1FM	697,300	97.1047	957,047	985,583	623,745	0	22,463	0	0	5.750	17.043	MON	4,723	57,730	06/25/2012	04/25/2037
12646U-AA-6	CSMC 134R1 A1 - CMO/RMBS			4	1FM	630,238	98.4310	663,143	673,714	641,426	0	2,062	0	0	2.500	3.522	MON	1,404	15,699	09/04/2014	03/25/2043
126673-QX-3	CWL 0413 AF6 - RMBS			4	1FM	10,330	100.6756	10,847	10,775	10,616	0	176	0	0	4.581	6.926	MON	41	5,944	07/26/2011	04/25/2035
126673-WD-0	CWL 051 AF6 - RMBS			4	1FM	7,101	101.1215	8,242	8,151	7,875	0	32	0	0	5.030	9.831	MON	34	2,353	01/29/2010	06/25/2035
126673-Y9-7	CWL 057 AF6 - RMBS			4	1FM	8,775	100.8975	10,061	9,972	9,644	0	386	0	0	4.693	8.432	MON	39	2,297	04/26/2010	08/27/2035
12667F-GD-1	CWALT 047T1 A4 - CMO/RMBS			4	1FM	325,800	102.7577	340,436	331,300	318,574	0	2,489	0	0	5.750	6.764	MON	1,587	19,626	01/11/2007	06/25/2034
12667G-JJ-3	CWALT 0511CB 2A6 - CMO/RMBS			4	1FM	1,935,021	99.4527	2,257,397	2,269,820	1,762,257	0	(20,700)	0	0	5.500	9.594	MON	10,403	126,721	03/08/2011	06/25/2035
12668A-Z3-2	CWALT 0565CB 2A3 - CMO/RMBS			4	1FM	754,429	92.3267	750,985	813,400	644,089	0	(21,593)	0	0	5.500	7.787	MON	3,728	45,394	02/24/2011	12/25/2035
126694-3B-2	CWHL 068 1A1 - CMO/RMBS			4	1FM	600,391	89.9938	616,918	685,512	493,720	0	(15,090)	0	0	6.000	10.741	MON	3,428	42,366	04/04/2012	05/25/2036
126694-GU-6	CWHL 0523 A1 - CMO/RMBS			4	1FM	536,574	83.4940	497,785	596,193	426,795	0	(11,778)	0	0	5.500	8.343	MON	2,733	32,800	02/11/2010	11/25/2035
12669G-Q5-3	CWHL 0515 A1 - CMO/RMBS			4	1FM	62,654	86.6413	58,292	67,279	52,003	0	929	0	0	5.500	7.190	MON	308	3,765	01/26/2012	08/25/2035
144539-AC-7	CARR 06NC5 A3 - RMBS			4	1FM	2,280,625	80.3763	3,295,427	4,100,000	3,190,477	0	197,044	0	0	1.942	7.701	MON	1,327	100,604	01/24/2013	10/27/2036
161546-FV-3	CFAB 034 1A5 - RMBS			4	1FM	446,969	102.2473	550,619	538,517	501,161	0	12,145	0	0	5.916	8.204	MON	2,655	28,278	02/25/2010	07/25/2036
16162W-KT-5	CHASE 05S1 A13 - CMO/RMBS			4	1FM	148,365	103.0007	157,544	152,954	155,256	0	(1,473)	0	0	6.000	5.261	MON	765	9,383	05/05/2010	05/25/2035
172973-W5-4	CMSI 054 1A6 - CMO/RMBS			4	1FM	347,423	102.5359	371,560	362,371	352,943	0	2,978	0	0	5.500	6.324	MON	1,661	20,243	03/30/2010	07/25/2035

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	
		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
225458-5R-5	CSFB 059 2A1 - CMO/RMBS	C		4	1FM	182,288	84.7175	162,397	191,693	146,099	0	(8,635)	0	0	5.500	6.591	MON	879	9,096	02/15/2011	10/25/2035
225458-5R-5	CSFB 059 2A1 - CMO/RMBS			4	1FM	121,525	84.7175	108,265	127,795	97,833	0	(5,899)	0	0	5.500	6.451	MON	586	7,255	02/15/2011	10/25/2035
225458-F7-8	CSFB 057 2A4 - CMO/RMBS			4	1FM	771,963	75.3459	676,328	897,630	602,064	0	(46,255)	0	0	5.500	7.664	MON	4,114	48,429	11/02/2010	08/25/2035
225470-VP-5	CSMC 061 413 - CMO/RMBS			4	1FM	373,910	99.3785	408,122	410,674	371,206	0	8,415	0	0	5.500	8.417	MON	1,882	23,007	09/30/2010	02/25/2036
32027N-A2-7	FFML 06FF2 A4 - RMBS			4	1FM	95,203	99.9895	104,178	104,189	104,017	0	219	0	0	2.108	4.129	MON	37	6,698	07/31/2013	02/25/2036
45254N-JW-8	IMM 046 2A - RMBS			4	1FM	691,831	102.9800	749,945	728,243	675,276	0	(2,165)	0	0	6.060	6.584	MON	3,678	31,326	07/30/2013	10/25/2034
45660N-F7-5	RAST 04A3 A7 - CMO/RMBS			4	1FM	109,082	102.1073	115,047	112,673	110,119	0	847	0	0	5.250	5.914	MON	493	6,079	03/05/2010	06/25/2034
466247-VH-3	JPMMT 05S2 215 - CMO/RMBS			4	1FM	402,856	96.2500	420,895	437,293	360,045	0	1,932	0	0	6.000	7.548	MON	2,186	26,701	05/05/2010	09/25/2035
576434-TE-4	MALT 04ALT7 3A1 - CMO/RMBS			4	1FM	435,206	104.2454	454,677	436,161	413,611	0	5,168	0	0	6.500	8.075	MON	2,363	28,894	01/22/2010	08/25/2034
576434-UG-7	MALT 04ALT9 A5 - RMBS			4	1FM	119,478	101.9283	131,834	129,340	131,126	0	5,857	0	0	6.547	7.543	MON	706	7,871	03/04/2010	08/25/2034
57643L-FP-6	MABS 04IMC3 M2 - RMBS			4	1FM	190,532	100.0744	218,381	218,218	200,152	0	15,947	0	0	2.662	9.734	MON	97	7,125	07/26/2012	02/26/2035
57643L-NX-0	MABS 06AB1 A4 - RMBS			4	1FM	105,674	97.1385	113,113	116,445	98,753	0	(534)	0	0	5.719	8.630	MON	555	5,374	09/15/2011	02/25/2036
64352V-LY-5	NCHET 05A A4 - RMBS	C		4	1FM	132,321	100.7267	133,826	132,861	131,546	0	297	0	0	5.114	4.783	MON	566	5,196	09/24/2014	08/25/2035
64352V-LY-5	NCHET 05A A4 - RMBS			4	1FM	550,541	100.7267	573,541	569,403	557,888	0	2,308	0	0	5.114	5.606	MON	2,427	27,969	09/17/2013	08/25/2035
69337B-AH-7	PHHAM 071B 21A - CMO/RMBS			4	1FM	431,143	92.3627	527,507	571,125	364,378	0	(2,690)	0	0	6.000	15.623	MON	2,856	35,377	10/26/2010	02/25/2037
74957E-AM-9	RFMSI 06S5 A12 - CMO/RMBS	C		4	1FM	158,843	97.6936	193,974	198,553	134,247	0	433	0	0	6.000	14.529	MON	993	9,984	08/31/2011	06/25/2036
74957E-AM-9	RFMSI 06S5 A12 - CMO/RMBS			4	1FM	317,685	97.6936	387,948	397,106	266,565	0	836	0	0	6.000	14.781	MON	1,986	24,317	08/31/2011	06/25/2036
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS	C		4	1FM	479,251	101.1427	567,596	561,183	396,251	0	(3,962)	0	0	6.000	12.614	MON	2,806	28,861	08/17/2011	05/25/2037
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS			4	1FM	673,981	101.1427	794,635	785,657	552,130	0	(5,695)	0	0	6.000	12.763	MON	3,928	48,248	08/17/2011	05/25/2037
74958A-AJ-3	RFMSI 06S7 A9 - CMO/RMBS	C		4	1FM	182,254	96.8960	205,944	212,542	157,785	0	202	0	0	6.500	11.666	MON	1,151	11,778	03/16/2012	08/25/2036
759950-GA-0	RAMC 054 A6 - RMBS	C		4	1FM	372,466	98.0454	393,014	400,849	347,014	0	(20,912)	0	0	5.749	7.479	MON	1,920	11,885	01/05/2016	02/25/2036
76111X-RB-1	RFMSI 04S9 A23 - CMO/RMBS			4	1FM	312,228	101.6993	346,557	340,767	323,741	0	1,752	0	0	5.500	6.912	MON	1,562	19,775	02/04/2010	12/25/2034
76112B-ZK-9	RAMP 05RS8 M2 - RMBS	C		4	1FM	1,541,250	97.7069	1,954,137	2,000,000	1,703,248	0	42,563	0	0	2.542	5.864	MON	847	61,178	09/27/2016	09/25/2035
81377A-AD-4	SABR 06HE2 A2C - RMBS			4	1FM	583,566	54.1110	629,187	1,162,771	542,597	0	1,222	0	0	1.942	9.239	MON	376	22,463	02/21/2013	07/25/2036
81745D-AE-1	SEMT 139 A1 - CMO/RMBS			4	1FM	3,204,494	102.1744	3,372,176	3,300,412	3,217,102	0	9,636	0	0	3.500	4.196	MON	9,626	115,977	10/16/2013	07/27/2043
81745J-AA-6	SEMT 1311 A1 - CMO/RMBS	C		4	1FM	485,076	101.6026	517,852	509,684	491,578	0	6,088	0	0	3.500	4.625	MON	1,487	15,626	09/05/2013	09/25/2043
81745J-AA-6	SEMT 1311 A1 - CMO/RMBS			4	1FM	1,616,919	101.6026	1,726,175	1,698,947	1,625,723	0	13,693	0	0	3.500	4.885	MON	4,955	59,772	09/05/2013	09/25/2043
86359B-G5-4	SASC 0418H A5 - CMO/RMBS			4	1FM	583,113	104.3084	713,473	684,003	625,035	0	20,000	0	0	4.750	8.042	MON	2,708	33,407	01/28/2010	10/25/2034
86359B-U2-5	SASC 0423XS 1A4 - RMBS			4	1FM	11	102.4559	11	11	11	0	219	0	0	5.430	6.673	MON	0	1,787	10/28/2010	01/25/2035
949797-AA-2	WFMBS 0715 A1 - CMO/RMBS			4	1FM	241,784	98.3359	252,937	257,217	224,651	0	1,537	0	0	6.000	8.843	MON	1,286	16,109	02/23/2011	11/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						26,859,897	XXX	30,290,389	32,073,922	26,587,684	0	178,845	0	0	XXX	XXX	XXX	107,113	1,419,223	XXX	XXX
00868P-AA-3	ADNA 01 A2 - CMBS		C	4	2FE	2,898,240	114.3739	2,959,670	2,587,714	2,679,186	0	(8,015)	0	0	8.620	6.961	JJ	110,911	1,347,744	02/09/2010	01/02/2025
03063N-AK-3	ACRE 10ART B - CMBS			4	1FM	3,200,156	102.0530	3,061,591	3,000,000	3,023,426	0	(22,789)	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	102.4297	3,072,892	3,000,000	3,038,120	0	(36,306)	0	0	6.811	5.553	MON	11,352	204,330	03/02/2011	01/14/2029
07388V-AG-3	BSCMS 07T26 AM - CMBS			4	1FM	650,720	99.2222	661,666	666,853	643,587	0	21,187	0	0	5.513	9.824	MON	3,064	37,017	03/24/2011	01/12/2045
08162T-BC-6	BMARK 18B7 XA - CMBS			3	1FE	259,112	3.1348	240,846	0	230,709	0	(26,817)	0	0	0.447	4.875	MON	2,859	39,546	11/09/2018	05/16/2053
12515A-BF-6	CD 16CD2 XA - CMBS			3	1FE	296,466	3.3014	261,276	0	263,256	0	(34,472)	0	0	0.672	6.045	MON	4,434	49,129	02/14/2019	11/15/2049
12527D-AE-0	CFCRE 11C2 C - CMBS			2	1FM	1,353,906	104.3278	1,304,098	1,250,000	1,276,267	0	(13,106)	0	0	5.741	4.689	MON	5,981	72,859	09/25/2012	12/17/2047
12527E-AG-3	CFCRE 11C1 B - CMBS			2	1FM	9,518,895	103.3972	8,950,065	8,656,000	8,796,134	0	(123,820)	0	0	5.971	4.342	MON	43,074	505,122	09/12/2012	04/15/2044
12531W-BH-4	CFCRE 16C3 C - CMBS			4	1FM	6,874,749	106.0605	7,812,416	7,366,000	7,032,292	0	44,012	0	0	4.755	5.755	MON	29,187	355,145	01/22/2016	01/10/2048
12591Q-AT-9	COMM 14UBS4 AM - CMBS	C		4	1FM	2,059,851	105.4159	2,108,317	2,000,000	2,028,911	0	(6,002)	0	0	3.968	3.625	MON	6,613	79,360	07/23/2014	08/12/2047
12591V-AH-4	COMM 14CR16 B - CMBS	C		4	1FM	2,117,813	106.0580	2,121,160	2,000,000	2,055,986	0	(12,100)	0	0	4.582	3.873	MON	7,637	91,640	07/09/2014	04/12/2047
12591Y-BF-1	COMM 14UBS3 B - CMBS	C		4	1FM	1,554,375	104.2864	1,564,296	1,500,000	1,525,855	0	(5,530)	0	0	4.313	3.887	MON	5,391	64,695	07/09/2014	06/12/2047
12593A-BB-0	COMM 15CC23 XA - CMBS			3	1FE	6,889,940	3.2853	3,277,785	0	3,387,729	0	668,150	0	0	0.927	4.375	MON	77,055	1,015,706	05/08/2015	05/12/2048
12593F-BG-8	COMM 15LC21 B - CMBS	C		4	1FM	1,986,406	107.0147	2,140,294	2,000,000	1,990,550	0	1,125	0	0	4.299	4.482	MON	7,165	87,182	08/26/2015	07/10/2048
12593Q-BJ-8	COMM 15CC26 C - CMBS			4	1FM	1,877,813	105.6853	2,113,705	2,000,000	1,918,916	0	12,150	0	0	4.484	5.406	MON	7,474	90,918	01/14/2016	10/13/2048
12623S-AF-7	COMM 12CRE5 XA - CMBS			3	1FE	2,773,633	3.8514	1,285,080	0	1,394,607	0	(538,949)	0	0	1.528	0.201	MON	42,485	542,913	09/15/2015	12/12/2045
12632Q-BA-0	COMM 14CR18 B - CMBS	C		4	1FM	2,068,750	105.6935	2,113,870	2,000,000	2,036,524	0	(7,532)	0	0	4.456	4.004	MON	7,427	89,120	08/26/2015	07/17/2047
140694-AA-8	CAPMARK MILITARY HSG TR XXXVI - CMBS			1		1,153,177	117.7348	1,382,203	1,173,998	1,154,675	0	342	0	0	6.059	6.287	MON	4,149	70,964	04/23/2015	10/10/2052
14069B-AA-2	CPMRK 07A1 A1 - CMBS			4	2	4,135,084	109.3914	4,555,108	4,164,044	4,134,802	0	(2,324)	0	0	5.746	5.879	MON	13,957	238,123	02/11/2015	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS			4	1	244,120	117.7995	279,536	237,298	243,747	0	(121)	0	0	6.063	5.898	MON	839	14,366	10/13/2016	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS			4	1FE	6,501,959	132.5423	6,734,104	5,080,723	6,419,199	0	(24,010)	0	0	6.897	5.000	MON	20,441	350,021	05/25/2016	07/10/2055
17325D-AH-6	CGCMT 16P5 C - CMBS			4	1FM	6,512,542	104.5651	6,796,730	6,500,000	6,500,699	0	(3,868)	0	0	4.319	4.356	MON	23,396	284,719	09/30/2016	10/13/2049
17328H-BF-7	CGCMT 19GC43 XA - CMBS			3	1FE	261,169	5.1210	256,017	0	257,764	0	(3,440)	0	0	0.630	3.651	MON	2,625	2,627	10/30/2019	11/13/2052
30261H-AN-3	FREMF 12K18 B - CMBS			4	1FM	2,839,219	103.5946	3,107,838	3,000,000	2,945,669	0	19,345	0	0	4.249	5.106	MON	10,622	129,393	08/01/2013	01/25/2045

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
30261N-AE-0	FREMF 13K25 B - CMBS			4	1FM	3,600,000	102.2875	4,091,502	4,000,000	3,850,833	0	44,811	0	0	3.619	5.048	MON	12,063	146,851	07/18/2013	11/27/2045
30289U-AS-1	FREMF 16K56 B - CMBS	C		4	1FM	984,781	105.0589	1,050,589	1,000,000	988,517	0	1,254	0	0	3.939	4.187	MON	3,283	39,951	07/27/2016	06/25/2049
30291H-AE-7	FREMF 13K28 B - CMBS			4	1FM	3,507,188	102.1829	4,087,315	4,000,000	3,805,815	0	52,567	0	0	3.490	5.180	MON	11,632	141,586	06/28/2013	06/25/2046
30294D-AQ-6	FREMF 16K52 C - CMBS	C		4	1FM	967,344	102.8819	1,028,819	1,000,000	975,276	0	3,304	0	0	3.924	4.453	MON	3,270	39,796	06/13/2017	01/25/2049
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS			1	1FE	9,018,387	107.6671	9,367,040	8,700,000	8,996,820	0	(6,413)	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	5,165,606	106.7922	4,783,721	4,479,466	5,123,813	0	(15,867)	0	0	6.107	4.997	MON	22,797	273,154	10/13/2016	08/10/2052
36228C-VC-4	GSMS 05ROCK E - CMBS			4	1FM	989,375	112.5580	1,125,580	1,000,000	994,831	0	780	0	0	5.465	5.636	MON	4,554	54,650	01/21/2011	05/03/2032
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM			1	2FE	2,688,829	105.8830	2,661,343	2,513,475	2,675,840	0	(3,746)	0	0	5.466	4.919	MON	8,014	137,079	05/20/2016	05/10/2050
46639J-AK-6	JPMCC 13C10 C - CMBS			4	1FM	1,815,956	103.3734	2,067,468	2,000,000	1,919,532	0	21,750	0	0	4.113	5.573	MON	6,855	83,464	08/22/2013	12/17/2047
46640U-AJ-1	JPMBB 13C17 B - CMBS	C		4	1FM	2,200,636	108.4545	2,179,936	2,010,000	2,096,172	0	(20,658)	0	0	4.892	3.769	MON	8,193	99,682	07/09/2014	01/17/2047
46641B-AJ-2	JPMCC 13C16 B - CMBS			4	1FM	3,347,481	108.5478	3,527,804	3,250,000	3,290,195	0	(11,248)	0	0	4.962	4.666	MON	13,440	163,558	11/08/2013	12/17/2046
46642C-BP-4	JPMCC 14C20 B - CMBS	C		4	1FM	1,043,984	105.2052	1,052,052	1,000,000	1,020,949	0	(4,452)	0	0	4.399	3.875	MON	3,666	43,992	07/09/2014	07/17/2047
46644F-AJ-0	JPMBB 15C28 B - CMBS	C		4	1FM	1,929,922	104.0041	2,080,082	2,000,000	1,957,005	0	6,968	0	0	3.986	4.457	MON	6,643	79,720	08/17/2015	10/19/2048
46644U-BF-4	JPMBB 15C30 B - CMBS	C		4	1FM	2,502,832	105.9668	2,649,169	2,500,000	2,497,813	0	(613)	0	0	4.268	4.348	MON	8,892	108,256	08/17/2015	07/17/2048
46644Y-BA-7	JPMBB 15C31 B - CMBS	C		4	1FM	2,297,813	107.8741	2,427,167	2,250,000	2,284,672	0	(4,133)	0	0	4.616	4.504	MON	8,656	105,319	08/19/2015	08/17/2048
46644Y-BA-7	JPMBB 15C31 B - CMBS			4	1FM	7,495,445	107.8741	7,982,684	7,400,000	7,475,958	0	(7,686)	0	0	4.616	4.609	MON	28,468	346,382	08/13/2015	08/17/2048
49836M-AA-6	KREIGN 1 NTS - CMBS			4	1FE	4,750,000	102.6766	4,877,139	4,750,000	4,750,000	0	0	0	0	5.000	5.000	JD	19,132	133,924	04/25/2019	05/30/2049
55375K-AE-6	MSSG 17237P B - CMBS	C		4	1FM	1,481,367	103.2878	1,549,317	1,500,000	1,484,128	0	1,605	0	0	3.690	3.863	MON	4,613	55,350	03/12/2018	09/15/2039
61762D-AW-1	MSBAM 13C9 A4 - CMBS	C		4	1FM	2,063,875	102.4796	2,152,071	2,100,000	2,083,510	0	4,160	0	0	3.102	3.340	MON	5,429	65,142	09/16/2014	05/17/2046
61763B-AX-2	MSBAM 13C13 B - CMBS	C		4	1FM	1,070,320	106.0681	1,047,953	988,000	1,024,945	0	(9,107)	0	0	4.755	3.764	MON	3,915	47,666	07/22/2014	11/16/2046
61763U-BB-7	MSBAM 14C17 AS - CMBS	C		4	1FM	1,303,937	105.0790	1,330,300	1,266,000	1,284,078	0	(3,819)	0	0	4.011	3.660	MON	4,232	50,779	07/31/2014	08/15/2047
61764B-AA-1	MSC 14150E A - CMBS	C		4	1FM	2,059,917	105.4349	2,108,698	2,000,000	2,030,041	0	(5,974)	0	0	3.912	3.570	MON	6,520	78,240	09/16/2014	09/10/2032
68275C-AC-2	FB FB051 A3 - CMBS			2	1FM	3,989,790	109.5684	4,382,735	4,000,000	3,993,849	0	867	0	0	5.278	5.364	MON	13,488	211,120	04/28/2010	08/10/2035
90276Y-AJ-2	UBSCM 19C16 B - CMBS	C		4	1FM	2,059,984	106.9864	2,139,729	2,000,000	2,056,239	0	(3,745)	0	0	4.320	3.966	MON	7,200	57,601	03/27/2019	04/17/2052
95001A-BJ-4	WFCM 17C41 C - CMBS	C		4	1FM	248,623	105.7704	264,426	250,000	248,923	0	155	0	0	4.510	4.641	MON	940	11,433	03/06/2018	11/18/2050
95001W-BF-4	WFCM 19C49 B - CMBS	C		4	1FM	1,064,453	109.1999	1,091,999	1,000,000	1,060,235	0	(4,218)	0	0	4.546	3.772	MON	3,788	30,307	03/28/2019	03/15/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						141,020,472	XXX	141,267,201	127,139,571	134,948,602	0	(66,347)	0	0	XXX	XXX	XXX	704,536	9,005,664	XXX	XXX
00037U-AA-8	AASET 2018-3 A - ABS		D	2	1FE	4,882,422	101.1508	4,938,609	4,882,422	4,882,422	0	0	0	0	4.460	4.504	MON	9,073	233,597	11/20/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS		D	2	3FE	412,326	100.8168	415,694	412,326	412,326	0	0	0	0	6.901	7.008	MON	1,186	28,538	11/20/2018	12/15/2038
001406-AA-5	DCAL 2015 A1 - ABS		C	2	1FE	1,933,058	99.9244	1,931,596	1,933,058	1,933,058	0	0	0	0	4.213	4.250	MON	3,620	76,068	02/13/2015	02/15/2040
001406-AB-3	DCAL 2015 B1 - ABS		C	2	2FE	492,246	99.8535	491,525	492,246	492,246	0	0	0	0	5.072	5.125	MON	1,110	23,373	02/13/2015	02/15/2040
00214M-AB-9	ARLFR 1406 A2 - ABS	C		4	1FE	2,006,875	103.5093	2,070,187	2,000,000	2,003,472	0	(700)	0	0	3.970	3.960	MON	3,529	79,400	09/16/2014	06/15/2044
00256D-AB-8	AASET 191 B - ABS			2	2FE	946,979	99.9544	946,568	947,000	946,979	0	1	0	0	4.948	5.000	MON	2,083	22,809	06/12/2019	05/15/2039
00791A-AA-8	AECORN LLC - ABS				2PL	539,032	166.3162	896,498	539,032	539,032	0	0	0	0	1.500	1.500	MON	270	7,647	12/23/2016	12/19/2065
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2PL	3,835,246	100.5618	3,856,792	3,835,246	3,835,246	0	0	0	0	5.625	5.695	MON	8,989	126,443	04/22/2019	05/15/2034
01448Y-AC-7	ALESC 7 A2 - CDO			4	1FE	336,256	92.7500	338,538	365,000	345,801	0	9,544	0	0	2.448	8.895	MJSD	223	5,113	07/09/2019	07/23/2035
01449T-AB-9	ALESC 9 A2A - CDO			4	2FE	1,148,850	79.1750	1,171,790	1,480,000	1,149,311	0	461	0	0	2.378	4.360	MJSD	880	9,760	12/18/2019	06/23/2036
01449T-AD-5	ALESC 9 B1 - CDO			4	3FE	5,868,570	75.7500	5,374,731	7,095,355	5,905,498	0	16,883	0	0	2.628	4.333	MJSD	4,661	228,270	02/04/2019	06/23/2036
01449W-AB-2	ALESC 10 A2A - CDO			4	2FE	4,470,090	78.1300	4,444,816	5,689,000	4,473,713	0	3,623	0	0	2.428	4.255	MJSD	3,453	44,625	12/18/2019	09/23/2036
01449W-AC-0	ALESC 10 B - CDO			4	3FE	6,089,730	74.1700	5,645,941	7,612,162	6,170,255	0	80,525	0	0	2.578	4.360	MJSD	4,906	241,048	01/31/2019	09/23/2036
01450A-AC-4	ALESC 11 B - CDO			4	4FE	3,129,981	70.4333	2,881,765	4,091,478	3,145,388	0	15,407	0	0	2.528	4.506	MJSD	2,586	127,493	01/31/2019	12/23/2036
01450D-AC-8	ALESC 12 A2 - CDO			4	2FE	187,500	81.7500	204,375	250,000	187,578	0	78	0	0	2.401	4.451	JAJO	1,300	0	12/18/2019	07/15/2037
01450N-AC-6	ALESC 17 B - CDO			4	4FE	2,227,050	77.8750	2,202,305	2,828,000	2,233,309	0	2,928	0	0	2.928	4.665	MJSD	2,070	99,560	11/15/2018	09/23/2038
01751F-AA-3	ALLEG 2S D - CDO		C	4	3FE	1,777,000	96.0242	1,706,350	1,777,000	1,777,000	0	0	0	0	7.716	7.706	JAJO	27,422	163,497	08/22/2018	10/23/2028
02665U-AC-9	AH4R 14SFR2 C - ABS	C		4	1FE	1,999,896	106.1306	2,122,613	2,000,000	1,998,000	0	467	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	105.6655	1,056,655	1,000,000	999,791	0	720	0	0	4.295	4.323	MON	3,579	42,950	09/11/2015	10/17/2052
03755A-AA-6	APEXC 152R ER - CDO		C	4	3FE	1,182,163	96.8958	1,205,383	1,244,000	1,183,324	0	1,162	0	0	8.102	9.162	JAJO	21,278	94,586	01/17/2019	10/17/2026
03766#-AA-2	AASET 2014-1 AR - ABS			2	1PL	3,270,974	100.2559	3,279,344	3,270,974	3,270,974	0	0	0	0	4.067	4.114	MON	5,543	132,544	01/31/2018	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS			2	3FE	387,515	101.1035	391,791	387,515	387,515	0	0	0	0	7.350	7.472	MON	1,187	28,028	01/31/2018	01/15/2043
03766E-AB-3	AASET 162 A - ABS			2	1FE	2,037,559	100.1782	2,037,201	2,033,577	2,036,147	0	(260)	0	0	4.212	4.187	MON	3,807	81,544	10/28/2016	11/15/2041
03789X-AE-8	DIN 191 A22 - ABS			2	2FE	4,750,000	102.5490	4,871,078	4,750,000	4,750,000	0	0	0	0	4.723	4.751	MJSD	16,203	112,171	05/28/2019	06/07/2049
038779-AA-2	ARBYS 151 A2 - ABS			2	2FE	5,280,000	102.5440	5,414,323	5,280,000	5,280,000	0	0	0	0	4.969	4.999	JAJO	44,456	260,491	11/06/2015	10/30/2045
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	2PL	3,052,274	116.7547	3,563,673	3,052,274	3,052,274	0	0	0	0	1.500	10.714	MON	1,882	49,352	11/20/2018	12/17/2068
04546K-AA-6	AASET 182 A - ABS			2	1FE	3,156,607	101.9187	3,217,276	3,156,707	3,156,632	0	195	0	0	4.454	4.496	MON	5,858	140,487	11/01/2018	11/18/2038
04546K-AB-4	AASET 182 B - ABS			2	2FE	631,326	101.0331	637,864	631,341	634,861	0	(669)	0	0	5.433	5.285	MON	1,429	34,295	11/01/2018	11/18/2038

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
05377R-CC-6	AESOP 152 C - ABS			4	2FE	1,438,418	100.5855	1,508,783	1,500,000	1,488,625	0	14,352	0	0	3.930	4.999	MON	1,801	58,950	03/30/2016	12/20/2021
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS		C		1PL	1,359,843	98.7100	1,342,301	1,359,843	1,359,843	0	0	0	0	3.388	3.388	MON	2,048	48,093	04/10/2017	03/31/2022
054969-AA-8	BFNS D - CDO		C	4,5	3FE	1,180,556	99.0650	1,173,920	1,185,000	1,179,418	0	(1,138)	0	0	7.000	6.925	MJSD	1,152	60,139	04/04/2019	03/25/2030
05551C-AA-3	BIBCARD 2019-1 - ABS			4	1FE	1,500,000	101.0043	1,515,065	1,500,000	1,500,000	0	0	0	0	3.500	3.611	JAJO	7,875	0	10/22/2019	01/07/2030
05580N-AA-4	BRAD 2014-1 A - ABS			4	2PL	1,569,001	99.4500	1,560,372	1,569,001	1,569,001	0	0	0	0	4.213	4.240	MON	3,856	64,243	12/15/2014	03/12/2026
05580N-AC-0	BRAD 2014-1 B - ABS			4	3PL	756,024	99.2500	750,354	756,024	756,024	0	0	0	0	5.438	5.500	MON	2,170	39,477	12/15/2014	03/12/2026
08180C-AG-3	BSP 2R DR - CDO		C	4	3FE	516,200	88.2968	512,121	580,000	516,313	0	113	0	0	8.551	9.481	JAJO	10,746	0	12/11/2019	07/16/2029
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	1FE	1,500,000	103.6291	1,554,437	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
12479L-AA-8	CAI 121 NTS - ABS		C	2	1FE	722,344	100.1371	723,490	722,500	722,457	0	14	0	0	3.470	3.499	MON	418	25,617	10/10/2012	10/25/2027
12479M-AH-1	CBCI 2016-1 A - ABS			4	1FE	5,531,807	101.0431	5,589,509	5,531,807	5,531,807	0	0	0	0	5.250	5.284	JAJO	61,311	284,736	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2FE	18,400,000	105.6614	19,441,698	18,400,000	18,400,000	0	0	0	0	7.500	7.570	JAJO	291,333	1,380,000	05/19/2016	07/15/2046
12550T-AQ-8	CIFC 154R A2R - CDO		C	2	1FE	250,000	99.7918	249,479	250,000	250,000	0	0	0	0	3.816	3.778	JAJO	1,908	8,297	12/14/2018	10/20/2027
12551Q-AA-8	CIFC 122RR D - CDO		C	4	3FE	682,488	95.3000	676,630	710,000	682,573	0	85	0	0	7.416	8.328	JAJO	10,531	0	12/19/2019	01/20/2028
125634-AN-5	CLIF 141 NTS - ABS	C		2	1FE	562,919	100.1433	587,478	586,637	572,818	0	3,684	0	0	3.290	4.480	MON	697	18,481	07/25/2016	06/18/2029
125634-AQ-8	CLIF 142 NTS - ABS	C		2	1FE	635,056	99.8639	655,972	656,866	640,973	0	1,541	0	0	3.380	4.385	MON	802	21,394	01/13/2017	10/18/2029
12635X-AA-3	CSCN 1 A - CDO			4	1PL	938,935	97.9875	955,656	975,284	951,053	0	2,105	0	0	1.500	0.000	FMAN	1,382	14,835	12/15/2016	04/01/2056
12635X-AB-1	CSCN 1 B - CDO			4	2PL	2,473,751	107.5650	2,660,892	2,473,751	2,473,751	0	0	0	0	1.500	12.238	FMAN	3,504	37,926	09/16/2015	04/01/2056
126650-BS-8	CVS CAREMARK CORP - ABS			1	2FE	1,803,537	123.6727	2,230,484	1,803,537	1,803,537	0	0	0	0	7.507	7.623	MON	7,898	144,961	12/07/2009	01/10/2032
12805P-AJ-5	CAI 182 A - ABS		C	2	1FE	1,314,346	101.6018	1,333,523	1,312,500	1,314,159	0	(11,031)	0	0	4.340	4.346	MON	949	56,963	10/29/2018	09/25/2043
14856E-AA-3	CLAST 151R A - ABS			2	1PL	2,523,672	100.8829	2,557,513	2,535,130	2,525,937	0	2,265	0	0	4.750	5.022	MON	5,352	90,438	03/08/2019	03/15/2034
14889G-AG-6	CRMN 131R ER - CDO			4	3FE	3,364,394	87.1840	2,949,433	3,383,000	3,348,430	0	(20,498)	0	0	7.536	7.802	JAJO	46,029	278,027	09/06/2018	01/27/2028
14889N-AA-4	CRMN 181 E - CDO			4	3FE	2,025,343	86.6444	2,053,472	2,370,000	2,026,836	0	1,493	0	0	8.310	10.978	JAJO	37,199	0	12/04/2019	10/25/2031
15673B-AA-7	CERB 17 A - CDO			4	1FE	3,400,000	99.4739	3,382,112	3,400,000	3,400,000	0	0	0	0	4.531	4.562	JAJO	33,408	174,407	12/09/2016	01/18/2028
15673Y-AA-7	CERB 26 A1T - CDO		C	2	1FE	4,750,000	99.9730	4,748,718	4,750,000	4,750,000	0	0	0	0	4.366	3.678	JAJO	44,929	99,650	03/27/2019	04/15/2031
166430-AA-6	CHEST 1412 N - ABS			2	1FE	2,675,000	100.4793	2,687,821	2,675,000	2,675,000	0	0	0	0	4.500	4.525	MJSD	5,350	99,702	12/11/2014	12/15/2034
227170-AE-7	CRNN 131 NTS - ABS		C	2	1FE	978,370	99.9707	999,707	1,000,000	983,263	0	4,666	0	0	3.080	4.165	MON	1,112	30,686	12/03/2018	04/18/2028
25755T-AE-0	DPABS 151 A2 - ABS			4	2FE	4,257,000	104.8730	4,464,444	4,257,000	4,257,000	0	0	0	0	4.474	4.499	JAJO	34,917	190,586	10/14/2015	10/25/2045
25755T-AH-3	DPABS 171 A23 - ABS			4	2FE	2,254,000	103.5840	2,334,783	2,254,000	2,254,000	0	0	0	0	4.118	4.139	JAJO	17,017	92,524	06/12/2017	07/25/2047
26249Y-AG-6	DRSLF 37 CN - CDO			4	1FE	1,461,425	88.1930	1,322,895	1,500,000	1,576,395	0	(31,484)	0	0	0.000	2.297	JAJO	0	124,590	01/29/2015	04/15/2027
26250J-BA-7	DRSLF 25RR ERR - CDO			4	3FE	576,016	94.5168	560,485	593,000	576,257	0	241	0	0	7.821	8.425	JAJO	10,049	24,927	06/18/2019	10/15/2027
28851P-AE-5	ECLO 1R ER - CDO			4,5	3FE	1,706,880	90.9150	1,616,469	1,778,000	1,706,021	0	(8,200)	0	0	9.001	9.890	JAJO	34,674	171,785	08/08/2018	10/15/2029
30256W-AC-1	FDF 1 C - CDO		C	4	1FE	992,500	100.4244	1,004,244	1,000,000	995,131	0	643	0	0	6.875	6.975	MN	9,358	68,750	10/23/2015	11/12/2030
30258M-AA-6	FNBM LLC - ABS			4	1PL	3,600,000	100.7500	3,627,000	3,600,000	3,600,000	0	0	0	0	4.192	4.103	MON	2,935	178,601	05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	1FE	1,016,195	100.3580	1,019,836	1,016,198	1,016,197	0	0	0	0	4.581	4.625	MON	2,069	44,755	02/01/2017	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS			4	2FE	315,752	100.9060	319,058	316,193	315,880	0	99	0	0	6.300	6.425	MON	885	19,252	02/01/2017	02/15/2042
32010A-AC-2	NSCDN BR - CDO			2,5	1FE	500,000	99.8923	499,462	500,000	500,000	0	0	0	0	3.990	3.973	JAJO	3,768	5,527	07/01/2019	01/25/2027
33843L-AC-9	FCAT 153 C - ABS			2	1FE	1,092,710	100.7944	1,101,734	1,093,050	1,093,009	0	75	0	0	4.650	4.703	MON	2,259	50,827	10/28/2015	03/15/2022
34961J-AC-8	FCO 9 A1T - CDO			4	1FE	1,980,000	99.5275	1,990,551	2,000,000	1,977,803	0	(2,197)	0	0	3.460	3.908	FMAN	9,034	81,972	01/04/2019	11/15/2029
34961J-AG-9	FCO 9 B - CDO			4	1FE	587,400	97.1581	582,949	600,000	587,831	0	431	0	0	3.860	4.456	FMAN	3,024	6,299	10/08/2019	11/15/2029
35040T-AA-2	FFIN 161 A - ABS			2	1FE	612,053	101.0242	618,403	612,134	612,097	0	17	0	0	3.960	3.968	MON	1,077	18,212	08/12/2016	06/15/2035
36173M-AA-4	GPIM 1 A - CDO			4	1PL	3,315,067	103.2812	3,423,840	3,315,067	3,315,067	0	0	0	0	1.500	7.955	JAJO	10,498	41,162	12/17/2018	12/15/2048
36173M-AB-2	GPIM 1 B - CDO			4	2PL	2,367,905	102.8053	2,434,333	2,367,905	2,367,905	0	0	0	0	1.500	12.387	JAJO	7,498	29,402	12/17/2018	12/15/2048
36186E-AA-7	GMACN 03PRES CTF - ABS			4	1	2,389,853	120.7176	2,411,050	1,997,265	2,347,032	0	(14,704)	0	0	6.240	4.459	MON	10,386	124,238	10/04/2016	10/10/2041
37952U-AD-5	SEACO 141 A1 - ABS	C	D	2	1FE	1,097,852	99.8903	1,144,577	1,145,833	1,116,650	0	5,833	0	0	3.190	4.420	MON	1,421	36,939	07/27/2016	07/17/2029
37956A-AA-1	SEACO 171 NTS - ABS	C	C	4	1FE	559,318	101.5559	569,087	560,368	559,497	0	92	0	0	3.850	3.927	MON	839	21,378	03/13/2018	04/17/2037
38011W-AA-4	GMACN 02A CTF - ABS			4	1	1,465,693	124.5303	1,511,814	1,214,014	1,453,340	0	(11,757)	0	0	6.845	4.423	MON	6,925	83,099	12/17/2018	05/10/2037
40168P-AA-6	GPDFNI-2 2 A1 - CDO			4	1FE	9,051,402	101.5000	9,187,173	9,051,402	9,051,402	0	0	0	0	4.751	4.699	JAJO	93,171	484,493	04/12/2016	04/15/2027
40168P-AB-4	GPDFNI-2 2 A2 - CDO			4	1FE	4,616,822	101.5000	4,686,074	4,616,822	4,616,822	0	0	0	0	4.751	4.699	JAJO	47,524	247,124	07/08/2016	04/15/2027
40168P-AC-2	GPDFNI-2 2 A3 - CDO			4	1FE	3,948,598	101.5000	4,007,827	3,948,598	3,948,598	0	0	0	0	4.751	4.699	JAJO	40,645	211,356	08/26/2016	04/15/2027
40168P-AD-0	GPDFNI-2 2 A4 - CDO			4	1FE	3,644,860	101.5000	3,699,533	3,644,860	3,644,860	0	0	0	0	4.751	4.699	JAJO	37,519	195,098	05/11/2017	04/15/2027
40168P-AE-8	GPDFNI-2 2 A5 - CDO			4	1FE	4,553,921	101.5000	4,622,230	4,553,921	4,553,921	0	0	0	0	4.751	4.699	JAJO	46,876	243,757	06/09/2017	04/15/2027
40168P-AH-1	GPDFNI-2 2 B1 - CDO			4	2FE	3,037,383	100.4250	3,050,292	3,037,383	3,037,383	0	0	0	0	5.126	5.071	JAJO	33,733	174,130	04/12/2016	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO			4	2FE	1,518,692	100.4250	1,525,146	1,518,692	1,518,692	0	0	0	0	5.126	5.071	JAJO	16,867	87,065	07/08/2016	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO			4	2FE	1,518,692	100.4250	1,525,146	1,518,692	1,518,692	0	0	0	0	5.126	5.071	JAJO	16,867	87,065	08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO			4	2FE	1,518,691	100.4250	1,525,145	1,518,691	1,518,691	0	0	0	0	5.126	5.071	JAJO	16,867	87,065	05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO			4	2FE	2,105,833	100.4250	2,114,783	2,105,833	2,105,833	0	0	0	0	5.126	5.071	JAJO	23,388	120,725	06/09/2017	04/15/2027
40170F-AA-4	GPIM A1 - CDO		C	2,5	1FE	4,000,000	98.9537	3,958,148	4,000,000	4,000,000	0	0	0	0	3.531	3.550	JAJO	30,601	138,466	11/20/2018	01/15/2031

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
43133A-AD-9	HITR 181 B - CDO		C	4	2FE	23,826,740	97.3800	23,675,999	24,313,000	23,750,053	0	(137,050)	0	0	6.050	6.416	JAJO	339,105	1,766,654	08/13/2018	10/11/2038
43133H-AA-0	HITR 192 C - CDO		C	4	3FE	15,098,860	100.0000	15,407,000	15,407,000	15,085,894	0	(12,966)	0	0	5.949	6.100	FMAN	101,849	501,941	04/16/2019	05/22/2039
43133R-AB-6	HITRR 19P10B B - CDO			4	3FE	5,281,750	92.5000	5,281,750	5,710,000	5,292,589	0	10,839	0	0	4.763	5.903	JAJO	62,704	0	10/10/2019	07/08/2033
43133T-AB-2	HITRR 19PB B - CDO			4	3FE	18,986,177	90.0000	18,963,000	21,070,000	19,083,556	0	97,379	0	0	4.830	6.272	MJSD	22,615	589,320	05/29/2019	12/30/2033
440405-AE-8	HORZN 181 A - ABS			4	1FE	5,876,584	102.6611	6,026,399	5,870,186	5,875,911	0	5,643	0	0	4.458	4.474	MON	11,631	272,592	12/03/2018	12/15/2038
45780K-AE-6	INTOW 161 B - ABS			4	2FE	500,000	101.9734	509,867	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	103.0432	2,318,471	2,250,000	2,250,000	0	0	0	0	4.103	4.138	MON	4,103	91,805	12/04/2018	12/15/2048
45780K-AJ-5	INTOW 181 B - ABS			4	2FE	500,000	104.9943	524,972	500,000	500,000	0	0	0	0	4.844	4.893	MON	1,076	24,085	12/04/2018	12/15/2048
46603B-AS-8	IVYH 9R CR - CDO			2	1FE	350,000	94.0954	329,334	350,000	350,000	0	0	0	0	4.353	4.374	JAJO	3,174	17,316	11/21/2017	01/18/2030
46617T-AA-2	HENDR 141 A - ABS	C		2	1FE	1,048,546	106.1124	1,070,647	1,008,974	1,050,335	0	(1,464)	0	0	3.960	3.370	MON	1,776	38,839	09/25/2014	03/15/2063
46618H-AB-5	HENDR 143 B - ABS			2	2FE	927,121	103.2560	957,534	927,340	927,180	0	4	0	0	4.400	4.443	MON	1,813	40,789	11/18/2014	06/15/2079
46619R-AB-2	HENDR 152 B - ABS			2	2FE	976,322	108.1114	1,055,526	976,332	976,323	0	1	0	0	4.830	4.879	MON	2,096	47,157	07/21/2015	03/15/2060
46620J-AB-7	HENDR 171 B - ABS			4	2FE	199,852	112.3234	224,647	200,000	199,868	0	21	0	0	5.430	5.501	MON	453	10,830	03/15/2017	08/15/2062
47017O-AB-7	NCBJ 151 NTS - ABS		C	4	3FE	732,311	102.8520	753,197	732,311	732,311	0	0	0	0	5.875	5.917	JAJO	10,278	39,176	05/18/2015	07/08/2022
47017O-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LTD		C		3FE	1,400,000	106.0474	1,484,664	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
48250X-AJ-2	KKR 13R ER - CDO			4	3FE	572,300	96.2792	568,048	590,000	572,362	0	62	0	0	6.951	7.619	JAJO	8,772	0	12/19/2019	01/16/2028
48273N-AA-6	KVK 181 E - CDO		C	4	3FE	480,125	86.1987	430,994	500,000	479,830	0	(295)	0	0	7.748	8.328	FMAN	4,520	31,398	05/01/2019	05/21/2029
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1PL	2,591,262	33.2100	3,154,950	9,500,000	4,099,060	0	424,675	0	0	0.000	6.725	N/A	0	0	03/13/2015	09/16/2032
55283L-AA-3	MAPSL 191 A - ABS		C	2	1	1,397,961	102.9370	1,439,043	1,397,983	1,397,963	0	2	0	0	4.458	4.500	MON	2,770	46,785	02/20/2019	03/15/2044
55316L-AC-0	MMCLO 192 A2 - CDO			2	1FE	1,000,000	99.6945	996,945	1,000,000	1,000,000	0	0	0	0	4.401	4.434	JAJO	9,535	19,471	04/26/2019	04/15/2029
55320Q-AA-7	MP3 3R ER - CDO			4	3FE	269,700	91.1453	282,551	310,000	269,793	0	93	0	0	8.430	10.740	JAJO	5,227	0	12/16/2019	10/21/2030
60689W-AR-2	VENTR 2B E - CDO			4	3FE	597,508	98.7425	816,600	827,000	599,042	0	1,534	0	0	8.103	14.212	JAJO	13,038	0	11/22/2019	07/23/2030
60689W-BE-0	VENTR 2C E - CDO			4	3FE	450,698	88.2150	535,465	607,000	451,963	0	1,265	0	0	8.113	14.162	JAJO	9,581	0	11/22/2019	10/22/2029
610333-AW-6	MOCAP 141R CR - CDO			4	1FE	1,500,000	99.8275	1,497,413	1,500,000	1,500,000	0	0	0	0	4.353	4.381	JAJO	12,878	74,875	10/06/2017	10/22/2026
610333-AY-2	MOCAP 141R DR - CDO			4	2FE	500,000	99.0764	495,382	500,000	500,000	0	0	0	0	5.553	5.594	JAJO	5,476	31,042	10/06/2017	10/22/2026
62481X-AA-3	MP8 8R ER - CDO		C	4	3FE	1,187,112	94.6532	1,122,587	1,186,000	1,180,176	0	(8,612)	0	0	7.386	7.537	JAJO	15,816	95,671	08/13/2018	10/28/2027
62946A-AB-0	NPRL 161 A2 - ABS	C		4	1FE	500,000	107.1416	535,708	500,000	500,000	0	0	0	0	5.438	5.500	MON	831	27,190	04/26/2016	04/30/2046
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - ABS			4	1FE	738,164	106.4762	914,931	859,282	798,003	0	12,590	0	0	5.600	9.109	MS	10,159	50,121	02/25/2008	03/31/2024
643188-AA-9	NEW CARDINALS STADIUM LLC - ABS			4	2PL	2,788,240	112.9937	3,150,536	2,788,240	2,788,240	0	(157,106)	0	0	6.180	6.078	JUN	86,635	173,689	06/14/2007	06/30/2032
67107P-AG-0	OCP 147RR DRR - CDO		C	4	3FE	1,759,230	96.1960	1,709,403	1,777,000	1,752,049	0	(7,525)	0	0	7.796	8.147	JAJO	27,707	150,100	08/22/2018	07/20/2029
682337-AA-8	OELF 3 A1 - CDO		C	2	1FE	250,000	100.6166	251,542	250,000	250,000	0	0	0	0	4.250	4.272	JAJO	5,253	0	05/24/2019	07/19/2037
69700T-AA-2	PFIXD 191 A - CDO		C	2	1FE	1,000,000	100.8759	1,008,759	1,000,000	1,000,000	0	0	0	0	4.640	4.639	AO	9,151	26,036	02/21/2019	04/20/2037
72703P-AB-9	PLNT 181 A22 - ABS			2	2FE	2,962,500	104.0300	3,081,889	2,962,500	2,962,500	0	0	0	0	4.666	4.693	MJSD	9,983	138,110	07/19/2018	09/08/2048
73020*-AC-7	PNG COMPANIES LLC PVT - ABS			4	2	1,000,000	100.5000	1,005,000	1,000,000	1,000,000	0	0	0	0	5.530	5.416	FA	19,509	55,300	02/26/2010	02/26/2020
74042C-AE-8	PRETSL 28 B - CDO		C	4	3FE	2,024,993	80.5000	1,927,866	2,394,864	2,051,344	0	26,351	0	0	2.494	5.342	MJSD	1,493	70,178	04/15/2019	03/22/2038
74042D-AE-6	PRETSL 20 B - CDO			4	4FE	776,322	73.5000	809,357	1,101,166	776,907	0	585	0	0	2.544	(0.225)	MJSD	700	7,706	12/18/2019	03/22/2038
74042E-AC-8	PRETSL 17 B - CDO		C	4	3FE	10,100,812	79.4850	9,215,071	11,593,471	10,105,750	0	(17,846)	0	0	2.700	4.057	MJSD	7,825	384,705	09/12/2018	06/23/2035
74042H-AC-1	PRETSL 19 B - CDO			4	4FE	3,082,902	81.7500	3,064,161	3,748,209	3,134,969	0	52,067	0	0	2.494	5.618	MJSD	2,337	119,037	02/06/2019	12/22/2035
74042J-AC-7	PRETSL 21 B1 - CDO		C	4	4FE	1,271,943	73.0000	1,331,209	1,823,574	1,275,402	0	3,459	0	0	2.544	5.526	MJSD	1,160	12,762	10/29/2019	03/22/2038
74042J-AJ-2	PRETSL 21 B2 - CDO		C	4	4FE	1,924,804	73.0000	2,014,490	2,759,576	1,930,188	0	5,383	0	0	2.544	5.606	MJSD	1,560	19,312	10/29/2019	03/22/2038
74042M-AE-6	PRETSL 22 B1 - CDO		C	4	3FE	210,287	75.0000	208,205	277,606	211,613	0	1,326	0	0	2.524	5.247	MJSD	175	4,062	07/30/2019	09/22/2036
74043A-AF-8	PRETSL 23 BFP - CDO			4	3FE	122,105	80.8050	111,526	138,018	92,535	0	(6,720)	0	0	2.274	12.301	MJSD	78	4,939	10/18/2018	12/22/2036
74043C-AB-3	PRETSL 24 A2 - CDO		C	4	3FE	2,630,474	72.0000	2,331,005	3,237,507	2,629,236	0	1,038	0	0	2.274	3.884	MJSD	1,840	93,476	12/14/2018	03/22/2037
78403D-AH-3	SBATOW 142 2C - ABS	C		4	1FE	2,000,000	104.1078	2,082,155	2,000,000	2,000,000	0	0	0	0	3.869	3.900	MON	3,224	77,165	10/07/2014	10/15/2049
78410C-AE-3	SCOF 2R ER - CDO			4	3FE	485,000	97.0586	485,293	500,000	485,071	0	71	0	0	7.711	8.290	JAJO	8,353	0	12/12/2019	07/15/2028
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2PL	204,734	113.2450	231,851	204,734	204,734	0	0	0	0	1.500	2.441	MON	126	3,052	02/06/2018	09/15/2065
83404R-AC-2	SOFI 18B BFX - ABS	C		4	1FE	1,499,852	101.9264	1,528,896	1,500,000	1,499,875	0	11	0	0	3.830	3.862	MON	958	57,450	03/13/2018	08/25/2047
83405A-AA-2	SCLP 171 A - ABS			2	1FE	0	100.3072	0	0	0	0	0	0	0	3.280	3.308	MON	0	(1,169)	01/20/2017	01/26/2026
83546D-AD-0	SONIC 161 A2 - ABS			2	2FE	1,994,411	100.6630	2,007,634	1,994,411	1,994,411	0	0	0	0	4.472	4.514	MON	2,725	88,478	04/12/2016	05/21/2046
86212V-AA-2	STR 161 A1 - ABS			2	1FE	1,882,468	104.0578	1,959,893	1,883,467	1,882,750	0	104	0	0	3.960	4.000	MON	2,279	74,388	10/12/2016	10/22/2046
86212X-AC-4	STR 191 A3 - ABS			2	1FE	999,344	99.3654	993,240	999,583	999,350	0	5	0	0	3.320	3.347	MON	1,014	3,411	11/06/2019	11/22/2049
86213B-AB-3	STR 141 A2 - ABS			2	1FE	2,041,603	105.2238	2,045,727	1,944,167	1,992,566	0	(10,414)	0	0	5.000	4.397	MON	2,970	97,025	07/30/2014	04/20/2044
86213C-AB-1	STR 151 A2 - ABS			2	1FE	1,933,800	101.7008	1,986,556	1,953,333	1,941,874	0	1,973	0	0	4.170	4.334	MON	2,489	81,327	05/06/2015	04/20/2045
87242B-AU-4	TCW 192 D2F - CDO		C	4	2FE	2,275,200	98.6226	2,337,356	2,370,000	2,276,043	0	843	0	0	6.550	7.165	JAJO	17,680	0	10/17/2019	10/20/2032
87249X-AA-3	THLLS 2 A1 - CDO			4	1FE	1,500,000	99.8179	1,497,268	1,500,000	1,500,000	0	0	0	0	3.950	3.733	JAJO	17,444	0	08/16/2019	10/17/2031
87268T-AA-8	TRUPS FINANCIALS NOTE SECURITIZATION 201			4,5	3	2,960,000	100.0000	2,960,000	2,960,000	2,960,000	0	0	0	0	0.000	6.669	N/A	0	0	12/18/2019	02/28/2039
87271Q-AA-9	TIA 2 E - CDO			4	3FE	237,750	94.2196	235,549	250,000	237,815	0	65	0	0	7.816	8.880	JAJO	3,908	0	12/12/2019	04/20/2029

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
87331V-AH-1	TBRNA 8 B - CDO			4,5	4FE	1,527,840	67.5833	1,434,118	2,122,000	1,537,920	0	10,080	0	0	2.594	5.054	FMAN	8,408	51,492	02/07/2019	11/07/2037
87342R-AC-8	BELL 161 A23 - ABS			2	2FE	3,607,500	106.7790	3,852,052	3,607,500	3,607,500	0	0	0	0	4.970	5.000	FMAN	17,929	178,719	05/04/2016	05/25/2046
87407P-AA-8	TAL 131 A - ABS	C		4	1FE	151,462	99.4109	157,401	158,333	154,829	0	1,023	0	0	2.830	4.317	MON	137	4,224	07/26/2016	02/22/2038
88315F-AE-1	TMCL 172 A - ABS	C		2	1FE	1,168,957	99.7085	1,193,352	1,196,841	1,173,363	0	3,979	0	0	3.520	4.194	MON	1,287	42,089	01/09/2019	06/20/2042
88606W-AA-0	TBOLT 171 A - ABS	C	C	4	1FE	700,916	102.0410	715,252	700,945	701,200	0	117	0	0	4.212	4.262	MON	1,312	28,961	04/25/2017	05/17/2032
89300J-AL-2	TRAL 5 E - CDO		C	4	3FE	2,965,000	89.9193	2,666,107	2,965,000	2,965,000	0	0	0	0	7.866	7.883	JAJO	46,645	248,308	10/04/2018	10/20/2028
89413C-AE-7	TRAP 10 B - CDO			4	4FE	3,168,035	74.0000	3,069,520	4,148,000	3,184,148	0	16,113	0	0	2.693	4.575	JAJO	26,687	101,038	02/07/2019	07/06/2041
89656F-AC-0	TRL 131 A1 - ABS	C		4	1FE	1,019,063	99.8408	1,019,605	1,021,231	1,019,816	0	92	0	0	3.898	3.953	MON	1,769	38,963	09/30/2014	07/15/2043
89657B-AA-2	TRL 191 A1 - ABS	C		4	1FE	1,953,199	102.5219	2,003,460	1,954,178	1,953,284	0	85	0	0	3.820	3.860	MON	2,903	51,238	04/02/2019	04/17/2049
89669G-AA-7	TRNTS 5 E - CDO			4	3	789,250	97.2410	797,376	820,000	789,331	0	81	0	0	9.340	10.249	JAJO	14,466	0	12/17/2019	10/25/2028
89854D-A*-2	TSGE 2017-1 NOTE - ABS			2	2PL	1,800,000	103.3075	1,859,535	1,800,000	1,800,000	0	0	0	0	6.250	6.332	MON	1,875	112,500	08/15/2017	09/25/2031
92329H-AH-6	VENTR 18R ER - CDO			4	3FE	2,357,768	86.1559	2,043,618	2,372,000	2,345,123	0	(15,840)	0	0	8.600	8.777	JAJO	44,198	219,315	09/12/2018	10/15/2029
92329W-AF-7	VENTR 16RR ERR - CDO		C	4	3FE	1,895,505	80.6529	1,671,127	2,072,000	1,904,967	0	9,462	0	0	7.031	8.763	JAJO	31,564	119,270	03/07/2019	01/18/2028
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS			4	2	210,995	102.8446	215,296	209,341	177,287	0	(1,474)	0	0	5.670	11.002	JJ	5,869	13,170	06/29/2006	06/29/2030
94978#-EA-1	WF BK EQUIP SER A-5 TDCC 06-A - ABS			4,5	2	372,021	102.4274	381,051	372,021	356,776	0	2,155	0	0	5.780	8.369	JJ	10,751	24,061	04/27/2007	01/27/2029
95058X-AC-2	WEN 151 A23 - ABS			2	2FE	4,548,125	101.9760	4,637,996	4,548,125	4,548,125	0	0	0	0	4.497	4.522	MJSD	9,090	202,804	05/19/2015	06/15/2045
974153-AA-6	WING 18A A2 - RMBS			2	2FE	992,500	102.9340	1,021,620	992,500	992,500	0	0	0	0	4.970	5.000	MJSD	3,563	52,205	11/06/2018	12/05/2048
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS			4	1Z	809,589	101.1040	818,526	809,589	809,589	0	0	0	0	5.500	5.621	MON	3,587	18,828	08/21/2019	08/16/2027
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS		D	2	1PL	4,461,458	99.8752	4,455,891	4,461,458	4,461,458	0	0	0	0	4.125	4.161	MON	5,623	184,070	03/28/2018	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS		D	2	1PL	3,893,804	99.4245	3,871,395	3,893,804	3,893,804	0	0	0	0	4.000	4.033	MON	4,759	155,895	06/21/2018	05/31/2025
P7906#-AA-7	GOVT OF TRINIDAD & TOBAGO - ABS			4	3	409,875	99.0000	405,776	409,875	409,964	0	(9,498)	0	0	6.090	6.065	JJ	12,481	27,278	12/19/2006	01/01/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						382,006,703	XXX	385,409,865	405,795,096	383,889,395	0	370,874	0	0	XXX	XXX	XXX	2,535,728	16,710,732	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,501,828,814	XXX	1,687,868,940	1,510,358,761	1,495,903,432	0	(186,595)	0	0	XXX	XXX	XXX	17,128,024	81,756,632	XXX	XXX
007924-AJ-2	AEGON NV		C	2,5	2FE	970,000	108.5960	1,085,960	1,000,000	970,554	0	411	0	0	5.500	5.711	AO	12,222	55,000	09/20/2018	04/11/2048
015857-70-9	ALGONQUIN POWER & UTILITIES CORP		C	2,5	3FE	990,538	28.3200	1,113,684	983,125	982,167	0	(8,352)	0	0	6.875	6.876	JAJO	556	58,438	01/14/2019	10/17/2078
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		C	2,5	3FE	1,007,567	28.2050	1,132,431	1,003,750	1,007,166	0	(401)	0	0	6.200	6.113	JAJO	0	22,127	05/20/2019	07/01/2079
025932-70-8	AMERICAN FINANCIAL GROUP INC			2	2FE	463,128	26.1600	473,862	452,850	454,897	0	(2,242)	0	0	6.000	5.465	FMAN	3,472	33,221	08/03/2018	11/15/2055
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2FE	1,000,000	27.6200	1,104,800	1,000,000	1,000,000	0	0	0	0	5.125	5.125	MJSD	4,128	0	11/21/2019	12/15/2059
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP			2	2FE	566,443	101.3670	571,710	564,000	566,425	0	(18)	0	0	4.950	4.851	JD	1,086	0	12/11/2019	01/14/2050
04621X-AK-4	ASSURANT INC			2,5	3FE	1,200,000	112.0000	1,344,000	1,200,000	1,200,000	0	0	0	0	7.000	7.000	MS	21,933	84,000	03/22/2018	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2FE	1,118,750	114.1250	1,141,250	1,000,000	1,092,443	0	(11,841)	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	145.2849	1,452,849	1,000,000	1,111,739	0	(6,556)	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	3,880,366	120.8550	4,532,063	3,750,000	3,876,360	0	(4,006)	0	0	6.379	6.046	JD	11,296	224,860	07/17/2019	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2FE	1,000,000	101.3576	1,013,576	1,000,000	1,000,000	0	0	0	0	4.900	4.899	JJ	2,858	0	12/03/2019	01/15/2040
055451-AX-6	BHP BILLITON LTD		C	2	2FE	2,360,144	117.4170	2,415,268	2,057,000	2,293,452	0	(33,917)	0	0	6.750	4.473	AO	27,770	138,848	02/20/2019	10/19/2075
05565A-AB-9	BNP PARIBAS GROUP		C	2,5	2FE	1,627,500	111.0000	1,554,000	1,400,000	1,599,833	0	(11,424)	0	0	7.195	5.806	JD	1,679	100,730	07/26/2017	12/29/2049
05565A-AN-3	BNP PARIBAS SA		C	2	2FE	2,355,110	115.3750	2,422,875	2,100,000	2,281,931	0	(32,282)	0	0	7.375	5.557	FA	56,788	154,875	08/15/2018	12/29/2049
05565A-AQ-6	BNP PARIBAS SA		C	2	2FE	1,940,700	105.5000	1,899,000	1,800,000	1,854,929	0	(41,820)	0	0	7.625	5.057	MS	34,694	137,250	11/30/2018	03/30/2066
05565A-CA-9	BNP PARIBAS SA		C	2	2FE	606,710	106.5000	639,000	600,000	604,535	0	(1,837)	0	0	6.750	6.371	MS	12,038	40,500	10/18/2018	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2FE	2,348,560	116.0000	2,552,000	2,200,000	2,343,095	0	(5,465)	0	0	7.000	6.014	FA	57,750	35,000	09/30/2019	12/29/2049
05565A-HN-6	BNP PARIBAS SA		C	2,5	2FE	1,300,000	108.0000	1,404,000	1,300,000	1,300,000	0	0	0	0	6.625	6.625	MS	24,163	43,063	03/18/2019	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA		C	2	3FE	1,201,750	105.7500	1,269,000	1,200,000	1,201,663	0	(87)	0	0	6.500	6.468	MJSD	5,633	19,500	08/28/2019	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2FE	3,601,500	113.5000	3,972,500	3,500,000	3,585,870	0	(14,790)	0	0	6.500	5.906	AO	42,972	227,500	12/06/2018	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			5	2FE	1,235,280	110.8800	1,330,560	1,200,000	1,230,018	0	(5,262)	0	0	5.875	5.019	MS	20,758	35,250	05/14/2019	12/29/2049
064058-AB-6	BANK OF NEW YORK MELLON CORP			2,5	2FE	1,970,800	101.0000	2,100,800	2,080,000	1,978,142	0	1,496	0	0	4.500	4.810	JD	2,860	93,600	10/10/2014	12/29/2049
06428J-AA-7	BANK OF CHINA HONG KONG LTD		C	2	2FE	1,300,000	108.0891	1,405,159	1,300,000	1,300,000	0	0	0	0	5.900	5.899	MS	22,797	76,700	09/11/2018	12/31/2099
06738E-BA-2	BARCLAYS PLC		C	2	3FE	800,000	109.2500	874,000	800,000	800,000	0	0	0	0	7.750	7.750	MJSD	2,756	62,000	08/07/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		C	2	3FE	1,000,000	111.8750	1,118,750	1,000,000	1,000,000	0	0	0	0	8.000	8.000	MJSD	3,556	57,333	03/20/2019	12/29/2049
084423-40-9	WR BERKLEY CORP			1,2	2FE	298,597	25.5000	302,711	296,775	296,775	0	(1,822)	0	0	5.625	5.625	JAJO	2,829	0	10/23/2019	04/30/2053
084423-70-6	W. R. BERKLEY CORP			2	2FE	1,068,073	26.2450	1,140,791	1,086,675	1,058,133	0	(4,721)	0	0	5.700	5.804	MJSD	172	55,321	06/06/2019	03/30/2058
084423-80-5	W. R. BERKLEY CORP			2	2FE	871,802	25.0200	870,696	870,000	871,802	0	0	0	0	5.100	5.064	MJSD	1,877	0	12/30/2019	12/30/2059
125896-84-5	CMS ENERGY CORP			2	2FE	1,249,319	27.3782	1,368,226	1,249,375	1,249,320	0	1	0	0	5.875	5.875	MJSD	6,117	57,293	02/06/2019	03/01/2079
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	3FE	1,250,000	105.7500	1,321,875	1,250,000	1,250,000	0	0	0	0	6.125	6.125	MS	25,521	78,477	08/15/2018	12/31/2049
172967-GD-7	CITIGROUP INC			2,5	3FE	1,115,050	105.8800	1,228,208	1,160,000	1,115,676	0	563	0	0	5.950	6.233	JJ	28,950	69,020	12/12/2018	12/29/2049
172967-KM-2	CITIGROUP INC			2,5	3FE	1,025,000	113.6300	1,136,300	1,000,000	1,022,523	0	(2,477)	0	0	6.250	5.835	FA	23,611	62,500	01/25/2019	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
172967-MG-3	CITIGROUP INC			2	3FE	1,500,000	104.7500	1,571,250	1,500,000	1,500,000	0	0	0	0	5.000	0.000	MS	22,708	0	09/05/2019	12/29/2049
17305H-AA-6	CITIGROUP CAPITAL III				2FE	3,896,550	138.2386	4,838,351	3,500,000	3,799,783	0	(9,265)	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	121.2500	4,365,000	3,600,000	3,725,008	0	(16,075)	0	0	8.125	7.400	MJSD	6,500	292,500	12/10/2018	12/31/2099
225313-AL-9	CREDIT AGRICOLE SA		C	2	2FE	1,200,000	110.1250	1,321,500	1,200,000	1,200,000	0	0	0	0	6.875	6.874	MS	22,458	47,208	02/20/2019	12/29/2049
225401-AJ-7	CREDIT SUISSE GROUP AG		C	2	3FE	2,657,780	109.4350	2,845,310	2,600,000	2,642,141	0	(11,896)	0	0	7.500	6.973	JJ	88,833	195,542	10/16/2018	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	3FE	1,060,750	111.6250	1,116,250	1,000,000	1,059,035	0	(1,715)	0	0	7.250	5.990	MS	21,951	21,750	12/18/2019	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3FE	904,920	112.3750	899,000	800,000	865,620	0	(16,633)	0	0	7.500	5.173	JD	3,333	60,000	09/11/2017	12/29/2049
25746U-84-4	DOMINION RESOURCES INC			2	2FE	1,142	26.1400	1,176	1,125	1,133	0	(9)	0	0	5.250	5.212	JAJO	10	30	06/25/2019	07/30/2076
25746U-DD-8	DOMINION ENERGY INC			2	3FE	1,451,706	102.0170	1,479,247	1,450,000	1,451,690	0	(16)	0	0	4.650	4.623	JD	3,371	0	12/04/2019	12/31/2049
26156F-AA-1	DRESDNER FUNDING TRUST I			1,2	3FE	1,276,500	134.5000	1,345,000	1,000,000	1,245,202	0	(19,860)	0	0	8.151	4.892	JD	226	122,275	05/22/2018	06/30/2031
29250N-47-7	ENBRIDGE INC		C	2,5	2FE	3,605,273	27.6800	4,026,748	3,636,875	3,581,826	0	(7,284)	0	0	6.375	6.418	JAJO	1,958	231,829	12/17/2018	04/15/2078
29250N-AN-5	ENBRIDGE INC		C	2,5	2FE	1,897,438	105.8800	2,035,014	1,922,000	1,897,596	0	159	0	0	6.000	6.080	JJ	53,175	57,660	04/15/2019	01/15/2077
29250N-AW-5	ENBRIDGE INC		C	2,5	2FE	933,250	108.4590	1,008,669	930,000	933,044	0	(166)	0	0	6.250	6.198	MS	19,375	50,156	05/16/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2FE	2,181,000	117.3750	2,112,750	1,800,000	2,048,911	0	(59,742)	0	0	8.750	4.665	MS	42,438	157,500	09/26/2017	09/24/2073
38144G-AB-7	GOLDMAN SACHS GROUP INC			2	3FE	650,000	103.6000	673,400	650,000	650,000	0	0	0	0	4.950	4.948	FA	4,111	0	11/12/2019	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC		C	2	2FE	2,746,660	110.0000	2,860,000	2,600,000	2,743,953	0	(2,707)	0	0	6.500	5.639	MS	46,006	39,000	12/18/2019	12/29/2049
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC			2	2FE	1,291,165	94.2500	1,249,755	1,326,000	1,291,535	0	271	0	0	4.035	4.221	FMAN	6,985	62,078	05/03/2018	02/12/2067
456837-AR-4	ING GROEP NV		C	2	3FE	1,000,000	105.3000	1,053,000	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MN	7,188	10,542	09/03/2019	12/29/2049
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	2FE	683,830	106.3210	696,403	655,000	673,253	0	(5,417)	0	0	5.650	4.705	MN	4,729	37,008	05/04/2018	05/15/2053
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3FE	594,750	108.3750	650,250	600,000	594,866	0	116	0	0	7.700	7.773	MS	13,475	23,100	07/17/2019	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	2,087,947	100.9000	2,085,603	2,067,000	2,067,000	0	(17,888)	0	0	5.405	5.483	JAJO	19,553	32,236	12/17/2019	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2FE	1,652,275	112.9250	1,637,413	1,450,000	1,585,605	0	(29,821)	0	0	6.750	4.232	FA	40,781	97,875	09/11/2017	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO			2,5	2FE	580,250	109.1300	600,215	550,000	577,144	0	(3,106)	0	0	6.100	4.921	AO	8,388	16,775	05/14/2019	12/29/2049
539473-AE-8	LLOYDS TSB BANK PLC		C	2,5	2FE	1,060,875	121.3604	1,092,244	900,000	1,032,671	0	(26,739)	0	0	12.000	8.176	JD	4,500	108,000	12/10/2018	12/29/2049
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		C	1,2	1FE	7,095,203	110.8750	7,650,375	6,900,000	7,049,805	0	(21,985)	0	0	5.200	4.760	AO	70,763	358,800	02/08/2019	10/20/2045
585270-AC-5	MEIJI YASUDA LIFE INSURANCE CO		C	2,5	1FE	1,639,032	113.1250	1,810,000	1,600,000	1,636,606	0	(2,426)	0	0	5.100	4.761	AO	14,733	61,200	04/25/2019	04/26/2048
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2FE	2,040,603	133.5000	2,136,000	1,600,000	1,988,630	0	(27,455)	0	0	7.875	5.168	JD	5,600	126,000	05/03/2019	12/15/2067
59156R-BT-4	METLIFE INC			2,5	2FE	650,000	111.3190	723,574	650,000	650,000	0	0	0	0	5.875	5.875	MS	11,244	38,188	03/20/2018	12/31/2049
606839-AA-6	MITSUI SUMITOMO INSURANCE CO LTD		C	1,2,5	1FE	908,438	109.5000	930,750	850,000	890,510	0	(17,017)	0	0	7.000	4.696	MS	17,519	59,500	12/10/2018	03/15/2072
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		C	2	1FE	4,056,600	110.6250	4,425,000	4,000,000	4,053,599	0	(3,001)	0	0	4.950	4.767	MS	63,250	99,000	04/29/2019	12/29/2049
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	2FE	832,325	27.5400	916,889	832,325	832,325	0	0	0	0	5.500	5.501	FMAN	5,849	25,348	04/29/2019	05/15/2064
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC			1,2,5	2FE	1,597,500	116.0000	1,740,000	1,500,000	1,583,181	0	(2,602)	0	0	6.750	6.223	MN	12,938	101,250	04/02/2013	05/15/2087
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2FE	1,175,886	27.5300	1,295,039	1,176,025	1,175,866	0	(20)	0	0	5.650	5.649	MJSD	5,537	47,250	03/12/2019	03/01/2079
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2FE	1,202,751	110.8519	1,330,222	1,200,000	1,202,632	0	(119)	0	0	5.650	5.619	MN	11,300	38,985	04/15/2019	05/01/2079
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1FE	1,014,380	109.2500	1,092,500	1,000,000	1,006,891	0	(1,437)	0	0	5.100	4.935	AO	10,625	51,000	10/14/2014	10/16/2044
65559C-AA-9	NORDEA BANK ABP		C	2	2FE	811,250	110.8750	887,000	800,000	810,567	0	(683)	0	0	6.625	6.360	MS	13,986	26,501	06/27/2019	12/29/2049
665859-AQ-7	NORTHERN TRUST CORP			2,5	2FE	3,750,000	104.5000	3,918,750	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	103.7500	2,075,000	2,000,000	1,920,434	0	1,098	0	0	4.850	5.110	JD	8,083	97,000	10/10/2014	12/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC			2,5	2FE	2,650,000	106.9370	2,833,831	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
743863-AA-0	PROVIDENT FINANCING TRUST I				3FE	1,085,033	120.5000	1,238,740	1,028,000	1,083,998	0	(1,035)	0	0	7.405	6.875	MS	22,414	48,984	06/05/2019	03/15/2038
744320-70-6	PRUDENTIAL FINANCIAL INC			2	2FE	615,011	25.8800	630,126	608,700	608,972	0	88	0	0	5.700	5.697	MJSD	1,542	34,696	05/07/2018	03/15/2053
744320-80-5	PRUDENTIAL FINANCIAL INC			2	2FE	1,638,786	27.3174	1,805,052	1,651,925	1,638,915	0	91	0	0	5.625	5.675	FMAN	11,873	92,921	08/07/2018	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	873,205	107.5000	913,750	850,000	866,601	0	(6,133)	0	0	5.875	5.070	MS	14,704	49,938	11/30/2018	09/15/2042
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2FE	1,923,500	114.2500	2,147,900	1,880,000	1,921,093	0	(2,407)	0	0	5.700	5.381	MS	31,553	72,637	04/25/2019	09/15/2048
780097-AH-4	ROYAL BANK OF SCOTLAND GROUP PLC		C	2,5	3FE	1,347,563	143.5090	1,542,722	1,075,000	1,319,985	0	(20,844)	0	0	7.648	4.984	MS	20,782	82,216	10/10/2018	12/29/2049
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC		C	2	3FE	2,460,260	107.2500	2,359,500	2,200,000	2,310,950	0	(68,406)	0	0	8.625	5.360	MJSD	527	189,750	12/07/2017	12/29/2049
808513-AP-0	CHARLES SCHWAB CORP			2,5	2FE	6,700,000	103.2500	6,917,750	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
816851-60-4	SEMPRA ENERGY			2	2FE	548,771	26.6556	573,095	537,500	546,402	0	(2,369)	0	0	5.750	5.353	JAJO	0	8,156	07/12/2019	07/01/2079
83367T-BF-5	SOCIETE GENERALE SA		C	2	3FE	1,350,800	112.3750	1,348,500	1,200,000	1,294,113	0	(23,740)	0	0	7.875	5.638	JD	3,413	94,500	09/11/2017	12/18/2063
838518-20-7	SOUTH JERSEY INDUSTRIES INC			2	3FE	1,302,216	26.6700	1,386,840	1,300,000	1,302,101	0	(115)	0	0	5.625	5.586	MJSD	3,047	18,281	09/12/2019	09/16/2079
86564C-AA-8	SUMITOMO LIFE INSURANCE CO		C	2,5	1FE	644,000	111.3750	668,250	600,000	635,027	0	(8,390)	0	0	6.500	4.767	MS	10,942	39,000	12/05/2018	09/20/2073
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1FE	1,406,460	111.3750	1,559,250	1,400,000	1,406,114	0	(346)	0	0	5.000	4.939	AO	17,306	35,000	04/25/2019	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		C	2,5	2FE	3,490,298	107.6300	3,433,397	3,190,000	3,411,411	0	(33,422)	0	0	5.875	4.584	FA	70,800	187,413	09/11/2017	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		C	2,5	2FE	3,003,035	104.9500	3,148,500	3,000,000	3,002,966	0	(69)	0	0	5.500	5.487	MS	49,958	0	09/11/2019	09/15/2079
902973-AY-2	U.S. BANCORP			2,5	2FE	200,000	102.8220	205,644	200,000	200,000	0	0	0	0	5.125	5.125	JJ	4,726	10,250	11/16/2015	12/29/2049
90352J-AF-0	UBS GROUP FUNDING SWITZERLAND AG		C	2	3FE	1,403,800	109.2500	1,529,500	1,400,000	1,403,158	0	(642)	0	0	7.000	6.934	JJ	41,106	49,000	02/28/2019	12/29/2049
91529Y-60-1	UNUM GROUP			2	3FE	1,591,209	26.8900	1,720,960	1,600,000	1,586,360	0	227	0	0	6.250	6.319	MJSD	4,444	100,000	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
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3FE	2,326,353	117.4863	2,702,184	2,300,000	2,325,028	0	(1,324)	0	0	7.000	6.833	AO	38,908	80,500	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			2	3FE	600,000	107.5000	645,000	600,000	600,000	0	0	0	0	6.125	6.124	MS	10,821	37,056	09/05/2018	12/29/2049
949746-PM-7	WELLS FARGO & CO			2	2FE	1,969,473	101.2500	1,968,300	1,944,000	1,944,000	0	(10,800)	0	0	5.664	5.745	MJSD	4,893	84,208	09/19/2019	12/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X			1,5	2FE	1,244,375	122.0489	1,342,538	1,100,000	1,233,400	0	(4,960)	0	0	5.950	4.889	JD	2,909	65,450	09/11/2017	12/01/2086
D17047-2W-6	COMMERZBANK AG		D	2	3FE	1,021,880	105.5000	1,055,000	1,000,000	1,021,768	0	(112)	0	0	7.000	6.492	APR	33,444	0	12/18/2019	12/29/2049
E2R99C-Q5-9	BANCO SANTANDER SA		D	2	3FE	998,420	110.5555	1,105,555	1,000,000	998,349	0	(71)	0	0	7.500	7.500	FMAN	11,005	56,250	03/11/2019	12/29/2049
G16249-15-6	BROOKFIELD PROPERTY PARTNERS LP		C	2	3FE	950,000	26.3600	1,001,680	38,000	965,520	0	15,520	0	0	6.375	4.732	MJSD	7	22,038	08/13/2019	12/29/2049
H4209B-AB-4	UBS GROUP AG		D	2	3FE	897,960	114.2500	914,000	800,000	871,086	0	(11,901)	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	100.4784	1,406,698	1,400,000	1,402,048	0	(15,256)	0	0	7.125	5.669	FEB	86,450	99,750	12/07/2018	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2FE	1,261,500	107.7798	1,293,358	1,200,000	1,246,572	0	(7,272)	0	0	5.000	4.211	JJ	25,500	60,000	11/20/2017	12/29/2049
L8T23Y-AA-5	SWISS RE FINANCE LUXEMBOURG SA		D	2	1FE	800,700	102.6138	820,910	800,000	800,658	0	(42)	0	0	4.250	4.228	SEP	11,050	0	08/28/2019	12/29/2049
N2563P-CU-6	DEMETER INVESTMENTS BV		D	2	1FE	1,289,880	110.6250	1,327,500	1,200,000	1,285,222	0	(4,658)	0	0	5.125	4.106	JUN	35,875	0	07/15/2019	06/01/2048
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D	2	2FE	1,670,456	109.0121	1,744,193	1,600,000	1,654,778	0	(7,137)	0	0	5.875	5.200	JD	3,656	94,000	05/29/2019	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD		D	2	2FE	1,096,250	112.0000	1,120,000	1,000,000	1,069,999	0	(14,014)	0	0	6.750	5.112	JD	5,438	67,500	01/30/2019	12/02/2044
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						163,006,314	XXX	174,196,769	156,053,025	161,524,098	0	(719,830)	0	0	XXX	XXX	XXX	1,981,510	7,686,231	XXX	XXX
4899999. Total - Hybrid Securities						163,006,314	XXX	174,196,769	156,053,025	161,524,098	0	(719,830)	0	0	XXX	XXX	XXX	1,981,510	7,686,231	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. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						1,402,664,158	XXX	1,635,042,471	1,402,339,649	1,400,864,805	0	(943,231)	0	0	XXX	XXX	XXX	19,443,608	75,964,510	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						130,065,732	XXX	143,436,826	137,894,650	130,282,025	0	359,022	0	0	XXX	XXX	XXX	491,044	6,040,200	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						147,294,998	XXX	147,382,523	132,224,576	140,790,256	0	(227,431)	0	0	XXX	XXX	XXX	734,664	9,361,139	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						395,618,335	XXX	399,859,649	419,146,589	397,531,995	0	414,963	0	0	XXX	XXX	XXX	2,657,003	17,353,358	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						2,075,643,223	XXX	2,325,721,470	2,091,605,464	2,069,469,082	0	(396,677)	0	0	XXX	XXX	XXX	23,326,320	108,719,207	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		
CUSIP Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
020002-83-8	ALLSTATE CORP			82,750.000	25.00	0.000	2,068,950	26.110	2,160,603	2,068,950	26,377	19,636	0	0	0	0	0	0	2FE	08/02/2019
02665T-80-1	AMERICAN HOMES 4 RENT			20,000.000	25.00	25.920	466,008	25.920	518,400	466,008	0	31,750	0	0	0	0	0	0	3	02/04/2019
02665T-86-8	AMERICAN HOMES 4 RENT			26,000.000	25.00	26.700	689,101	26.700	694,200	689,101	0	10,156	0	0	0	0	0	0	3FE	10/04/2019
02665T-87-6	AMERICAN HOMES 4 RENT			53,872.000	25.00	26.240	1,347,354	26.240	1,413,601	1,347,354	0	54,913	0	0	0	0	0	0	3FE	12/20/2019
03768E-30-3	APOLLO GLOBAL MANAGEMENT INC			53,200.000	25.00	0.000	1,382,373	26.530	1,411,396	1,382,373	0	80,883	0	0	0	0	0	0	2FE	04/23/2019
03768E-40-2	APOLLO GLOBAL MANAGEMENT LLC			63,706.000	25.00	0.000	1,593,981	27.100	1,726,433	1,593,981	0	85,601	0	0	0	0	0	0	2FE	04/25/2019
03939A-10-7	ARCH CAPITAL GROUP LTD		C	65,779.000	25.00	0.000	1,637,799	25.790	1,696,440	1,637,799	0	77,874	0	0	0	0	0	0	2FE	10/31/2019
03939A-20-6	ARCH CAPITAL GROUP LTD		C	35,785.000	25.00	0.000	913,271	25.429	909,977	913,271	0	9,188	0	0	0	0	0	0	2FE	12/31/2019
03990B-20-0	ARES MANAGEMENT LP			72,293.000	25.00	0.000	1,922,871	27.005	1,952,272	1,922,871	0	126,513	0	0	0	0	0	0	2FE	03/22/2018
054561-20-4	AXA EQUITABLE HOLDINGS INC			29,000.000	25.00	26.100	724,237	26.100	756,900	724,237	0	0	0	0	0	0	0	0	3FE	11/26/2019
060505-19-5	BANK OF AMERICA CORP			56,684.000	25.00	0.000	1,431,584	27.050	1,533,302	1,431,584	20,814	77,747	0	0	0	0	0	0	2FE	01/31/2019
060505-22-9	BANK OF AMERICA CORP			141,245.000	25.00	0.000	3,703,157	27.380	3,867,288	3,703,157	0	138,293	0	0	0	0	0	0	2FE	09/27/2019
060505-28-6	BANK OF AMERICA CORP			47,134.000	25.00	0.000	1,230,717	26.160	1,233,025	1,230,717	18,264	73,058	0	0	0	0	0	0	2FE	12/13/2018
060505-31-0	BANK OF AMERICA CORP			37,907.000	25.00	0.000	965,880	24.988	947,209	965,880	15,400	61,599	0	0	0	0	0	0	2FE	12/11/2018
06053U-60-1	BANK OF AMERICA CORP			24,125.000	25.00	0.000	602,821	26.550	640,519	602,821	0	16,209	0	0	0	0	0	0	2FE	06/19/2019
12542R-80-3	CHS INC			62,900.000	25.00	27.479	1,815,120	27.479	1,728,448	1,815,120	0	81,795	0	0	0	0	0	0	3	12/17/2019
14040H-40-2	CAPITAL ONE FINANCIAL CORP			26,725.000	25.00	25.410	676,343	25.410	679,082	676,343	0	40,088	0	0	0	0	0	0	3FE	02/26/2018
14040H-88-1	CAPITAL ONE FINANCIAL CORP			22,000.000	25.00	25.940	550,519	25.940	570,680	550,519	0	34,100	0	0	0	0	0	0	3FE	12/07/2018
172967-31-7	CITIGROUP INC			46,000.000	25.00	26.290	1,234,723	26.290	1,209,340	1,234,723	0	72,450	0	0	0	0	0	0	3FE	09/11/2017
172967-34-1	CITIGROUP INC			46,841.000	25.00	28.300	1,209,040	28.300	1,325,600	1,209,040	0	80,508	0	0	0	0	0	0	3FE	12/07/2018
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			700,000.000	1,000.00	106.750	700,000	106.750	747,250	700,000	0	42,270	0	0	0	0	0	0	3FE	10/22/2018
19075Q-80-5	COBANK ACB			10,000.000	100.00	0.000	1,072,000	105.000	1,050,000	1,072,000	15,625	62,500	0	0	0	0	0	0	2FE	02/20/2018
19075Q-86-2	COBANK ACB			19,200.000	100.00	0.000	2,075,923	104.000	1,996,800	2,075,923	29,760	119,040	0	0	0	0	0	0	2FE	10/09/2017
19075Q-87-0	COBANK ACB			6,425.000	100.00	0.000	643,700	102.250	656,956	643,700	9,838	39,353	0	0	0	0	0	0	2FE	09/18/2017
19075Q-AC-6	COBANK ACB			200,000.000	25,000.00	0.000	226,495	110.000	220,000	226,495	0	12,500	0	0	0	0	0	0	2FE	08/02/2017
26441C-50-1	DUKE ENERGY CORP			103,075.000	25.00	0.000	2,578,192	27.800	2,865,485	2,578,192	0	105,778	0	0	0	0	0	0	2FE	03/26/2019
26441C-BG-9	DUKE ENERGY CORP			1,600,000.000	1,000.00	0.000	1,600,000	104.855	1,677,680	1,600,000	0	0	0	0	0	0	0	0	2FE	09/09/2019
29278N-30-1	ENERGY TRANSFER PARTNERS LP			49,746.000	25.00	24.259	1,112,897	24.259	1,206,773	1,112,897	0	91,719	0	0	0	0	0	0	3FE	12/11/2018
29278N-50-9	ENERGY TRANSFER OPERATING LP			50,044.000	25.00	25.330	1,245,327	25.330	1,267,615	1,245,327	0	40,026	0	0	0	0	0	0	3FE	08/09/2019
29359U-10-9	ENSTAR GROUP LTD		C	67,936.000	25.00	27.690	1,698,400	27.690	1,881,148	1,698,400	0	118,524	0	0	0	0	0	0	3FE	06/20/2018
30767E-40-6	FARM CREDIT BANK OF TEXAS			19,783.000	100.00	0.000	2,146,466	107.000	2,116,781	2,146,466	0	133,535	0	0	0	0	0	0	2FE	03/09/2018
30767E-AC-3	FARM CR BK TEX			3,000,000.000	1,000.00	0.000	3,000,000	105.537	3,166,105	3,000,000	0	186,000	0	0	0	0	0	0	2FE	06/20/2018
33616C-78-7	FIRST REPUBLIC BANK			46,200.000	25.00	0.000	1,155,000	25.200	1,164,240	1,155,000	0	0	0	0	0	0	0	0	2FE	11/25/2019
38148B-AE-8	GOLDMAN SACHS GROUP INC			650,000.000	1,000.00	107.000	650,000	107.000	695,500	650,000	0	0	0	0	0	0	0	0	3FE	06/12/2019
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			49,657.000	25.00	0.000	1,274,929	27.596	1,370,315	1,274,929	0	56,171	0	0	0	0	0	0	2FE	11/01/2019
48127R-46-1	JPMORGAN CHASE & CO			29,000.000	25.00	0.000	728,289	25.591	742,127	728,289	0	44,408	0	0	0	0	0	0	2FE	12/07/2018
48127V-82-7	JPMORGAN CHASE & CO			54,771.000	25.00	0.000	1,398,511	25.789	1,412,506	1,398,511	0	54,229	0	0	0	0	0	0	2FE	09/25/2019
48127X-54-2	JPMORGAN CHASE & CO			30,717.000	25.00	0.000	777,966	25.799	792,453	777,966	0	43,963	0	0	0	0	0	0	2FE	12/31/2019
48128B-64-8	JPMORGAN CHASE & CO			40,382.000	25.00	0.000	1,055,766	28.244	1,140,557	1,055,766	0	37,748	0	0	0	0	0	0	2FE	09/30/2019
48128B-65-5	JPMORGAN CHASE & CO			75,350.000	25.00	0.000	1,949,883	27.385	2,063,460	1,949,883	0	43,125	0	0	0	0	0	0	2FE	11/29/2019
48251W-20-3	KKR & CO LP			10,428.000	25.00	0.000	275,898	26.560	276,968	275,898	0	17,597	0	0	0	0	0	0	2FE	02/01/2018
48251W-30-2	KKR & CO LP			27,835.000	25.00	0.000	704,675	26.750	744,586	704,675	0	45,232	0	0	0	0	0	0	2FE	12/13/2018
49446R-71-1	KIMCO REALTY CORP			30,000.000	25.00	0.000	677,763	25.920	777,600	677,763	9,844	39,375	0	0	0	0	0	0	2FE	08/08/2018
55261F-AL-8	M&T BANK CORP			610,000.000	1,000.00	0.000	610,000	104.625	638,213	610,000	0	0	0	0	0	0	0	0	2FE	07/23/2019
59156R-87-6	METLIFE INC			34,413.000	25.00	0.000	858,980	27.365	941,712	858,980	0	48,393	0	0	0	0	0	0	2FE	05/31/2018
61761J-40-6	MORGAN STANLEY			120,000.000	25.00	28.172	3,000,000	28.172	3,380,664	3,000,000	47,813	191,251	0	0	0	0	0	0	3FE	09/11/2014
61763E-20-7	MORGAN STANLEY			88,248.000	25.00	28.300	2,305,889	28.300	2,497,418	2,305,889	37,919	151,677	0	0	0	0	0	0	3FE	12/07/2018
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			52,500.000	25.00	0.000	1,303,575	26.616	1,397,351	1,303,575	0	59,063	0	0	0	0	0	0	2	05/16/2019
65473P-88-1	NISOURCE INC			24,139.000	25.00	27.850	602,660	27.850	672,271	602,660	0	40,424	0	0	0	0	0	0	3FE	12/21/2018
674001-40-9	OAKTREE CAPITAL GROUP LLC			53,477.000	25.00	0.000	1,323,742	27.200	1,454,574	1,323,742	0	87,569	0	0	0	0	0	0	2FE	02/11/2019
693475-83-2	PNC FINANCIAL SERVICES GROUP INC			24,344.000	25.00	0.000	621,268	25.570	622,476	621,268	0	14,985	0	0	0	0	0	0	2FE	09/04/2019
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			60,971.000	25.00	0.000	1,622,369	27.370	1,668,776	1,622,369	0	93,362	0	0	0	0	0	0	2FE	12/07/2018
69360J-62-8	PS BUSINESS PARKS INC			9,666.000	25.00	0.000	248,201	25.690	248,320	248,201	0	3,141	0	0	0	0	0	0	2FE	10/10/2019
74460W-10-7	PUBLIC STORAGE			28,100.000	25.00	0.000	714,013	25.319	711,464	714,013	0	9,133	0	0	0	0	0	0	2FE	10/31/2019
74460W-80-0	PUBLIC STORAGE			65,806.000	25.00	0.000	1,677,204	25.330	1,666,866	1,677,204	0	44,213	0	0	0	0	0	0	2FE	09/06/2019
74460W-87-5	PUBLIC STORAGE			37,454.000	25.00	0.000	949,727	25.300	947,586	949,727	0	19,323	0	0	0	0	0	0	2FE	10/25/2019
7591EP-70-4	REGIONS FINANCIAL CORP			83,000.000	25.00	27.850	2,082,350	27.850	2,311,550	2,082,350	0	64,066	0	0	0	0	0	0	3FE	06/04/2019
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	50,018.000	25.00	0.000	1,252,245	26.915	1,346,234	1,252,245	0	71,901	0	0	0	0	0	0	2FE	07/19/2018

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		
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	NAIC Designation and Administrative Symbol	Date Acquired
784860-20-0	SVB FINANCIAL GROUP			26,525.000	25.00	0.000	663,055	25.780	683,815	663,055	0	0	0	0	0	0	0	0	2FE	12/03/2019
808513-40-2	CHARLES SCHWAB CORP			47,809.000	25.00	0.000	1,234,762	26.005	1,243,273	1,234,762	0	71,714	0	0	0	0	0	0	2FE	02/26/2018
82981J-87-7	DDR CORP			27,800.000	25.00	26.300	629,573	26.300	731,140	629,573	11,077	33,230	0	0	0	0	0	0	3FE	02/04/2019
84857L-30-9	SPIRE INC			31,350.000	25.00	27.727	783,912	27.727	869,232	783,912	0	22,350	0	0	0	0	0	0	3FE	05/14/2019
857477-60-8	STATE STREET CORP			19,674.000	25.00	0.000	524,733	27.500	541,035	524,733	0	14,508	0	0	0	0	0	0	2FE	07/16/2019
857477-85-5	STATE STREET CORP			90,000.000	25.00	0.000	2,250,000	27.830	2,504,700	2,250,000	0	120,348	0	0	0	0	0	0	2FE	04/04/2016
857477-BA-0	STATE STREET CORP			1,300,000.000	1,000.00	0.000	1,298,375	106.126	1,379,638	1,298,375	0	73,125	0	0	0	0	0	0	2FE	09/21/2018
87161C-70-9	SYNOVUS FINANCIAL CORP			32,000.000	25.00	26.630	800,000	26.630	852,160	800,000	11,750	11,750	0	0	0	0	0	0	4FE	06/24/2019
898320-84-4	BB&T CORP			27,908.000	25.00	0.000	713,550	25.650	715,840	713,550	0	9,070	0	0	0	0	0	0	2FE	10/22/2019
902973-83-3	U.S. BANCORP			23,012.000	25.00	0.000	608,838	27.660	636,512	608,838	9,349	37,395	0	0	0	0	0	0	2FE	12/14/2018
92339V-20-9	VEREIT INC			30,094.000	25.00	25.500	753,569	25.500	767,397	753,569	4,201	50,581	0	0	0	0	0	0	3FE	09/11/2018
929089-20-9	VOYA FINANCIAL INC			54,400.000	25.00	26.985	1,360,000	26.985	1,467,984	1,360,000	0	35,774	0	0	0	0	0	0	3FE	06/11/2019
949746-36-6	WELLS FARGO & CO			48,313.000	25.00	0.000	1,212,323	25.484	1,231,208	1,212,323	0	72,470	0	0	0	0	0	0	2FE	12/12/2018
949746-46-5	WELLS FARGO & CO			100,524.000	25.00	0.000	2,713,971	28.720	2,887,049	2,713,971	0	99,042	0	0	0	0	0	0	2FE	09/26/2019
949746-74-7	WELLS FARGO & CO			28,125.000	25.00	0.000	708,967	25.514	717,576	708,967	0	9,141	0	0	0	0	0	0	2FE	10/10/2019
94988U-73-0	WELLS FARGO & CO			47,000.000	25.00	0.000	1,211,497	25.985	1,221,319	1,211,497	0	70,500	0	0	0	0	0	0	2FE	12/07/2018
G68603-14-4	PARTNERRE LTD		C	460.000	25.00	0.000	12,199	26.947	12,396	12,199	0	834	0	0	0	0	0	0	2FE	10/18/2018
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF		C	25,821.000	25.00	0.000	671,251	25.700	663,600	671,251	0	36,468	0	0	0	0	0	0	2FE	01/31/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				92,236,725	XXX	96,638,968	92,236,725	268,029	4,172,249	0	0	0	0	0	0	XXX	XXX			
00775V-10-4	AEGON FUNDING COMPANY LLC			72,000.000	25.00	0.000	1,800,000	25.855	1,861,560	1,800,000	0	13,515	0	0	0	0	0	0	2FE	10/15/2019
025932-80-7	AMERICAN FINANCIAL GROUP INC			52,000.000	25.00	0.000	1,300,000	27.340	1,421,680	1,300,000	0	59,827	0	0	0	0	0	0	2FE	03/11/2019
361860-20-8	GMAC CAPITAL TRUST I			137,831.000	25.00	25.995	3,596,351	25.995	3,582,917	3,596,351	0	289,183	0	99,811	0	0	99,811	0	3FE	12/07/2018
45822P-20-4	INTEGRYS ENERGY GROUP INC			70,714.000	25.00	0.000	1,874,967	26.875	1,900,439	1,874,967	0	106,071	0	0	0	0	0	0	2FE	06/21/2018
69352P-20-2	PPL CAPITAL FUNDING INC			24,000.000	25.00	0.000	616,332	25.910	621,840	616,332	0	35,400	0	0	0	0	0	0	2FE	09/19/2017
759351-80-2	REINSURANCE GROUP OF AMERICA INC			240,000.000	25.00	0.000	6,000,000	28.000	6,720,000	6,000,000	0	345,000	0	0	0	0	0	0	2FE	06/01/2016
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred				15,187,650	XXX	16,108,436	15,187,650	0	848,997	0	99,811	0	0	99,811	0	XXX	XXX			
8999999 - Total Preferred Stocks				107,424,375	XXX	112,747,404	107,424,375	268,029	5,021,245	0	99,811	0	0	99,811	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	Date Acquired	NAIC Desig-nation
31339*-10-7	FHLB CAPITAL STOCK INDIANA	RF		189,483.000	18,948,300	100.000	18,948,300	18,948,300	0	1,006,336	0	0	0	0	0	07/12/2007	
40521H-2#-4	HAIGHTS CROSS COMMUN INC NEW RESTR			400.000	0	0.001	0	4,875	0	0	0	0	0	0	0	03/22/2010	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					18,948,300	XXX	18,948,300	18,953,175	0	1,006,336	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					18,948,300	XXX	18,948,300	18,953,175	0	1,006,336	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					126,372,675	XXX	131,695,704	126,377,550	268,029	6,027,582	0	99,811	0	99,811	0	XXX	XXX

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
44563@-AB-1	HUNT MH BORROWER LLC FEE II		11/27/2019	DIRECT LOAN FUND		2,500,000	2,500,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,500,000	2,500,000	0
196479-6Y-0	COLORADO HSG & FIN AUTH		06/28/2019	KEYBANC CAPITAL MARKETS INC		500,000	500,000	40
3130AG-QS-7	FEDERAL HOME LOAN BANKS		07/10/2019	J.V.B. Financial Group, LLC		2,000,000	2,000,000	0
3133EH-K8-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/25/2019	BREAN CAPITAL, LLC		499,750	500,000	2,858
3133EK-UJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/01/2019	J.P. Morgan Securities LLC		999,250	1,000,000	0
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS		12/01/2019	Direct		266,255	266,255	0
3136B3-PT-1	FNR 1888B MZ - CMO/RMBS		12/01/2019	Direct		134,835	134,835	0
31396Q-UD-9	FNR 0962B Z - CMO/RMBS		12/01/2019	Direct		36,759	36,759	0
3140HT-F2-0	FN BL1984 - CMBS/RMBS		05/01/2019	MLPFS INC FIXED INCOME		180,113	180,000	287
3140HT-F3-8	FN BL1985 - CMBS/RMBS		05/01/2019	MLPFS INC FIXED INCOME		190,119	190,000	303
3140HT-F4-6	FN BL1986 - CMBS/RMBS		05/01/2019	MLPFS INC FIXED INCOME		170,106	170,000	271
3140HT-FX-2	FN BL1981 - CMBS/RMBS		05/01/2019	MLPFS INC FIXED INCOME		270,169	270,000	431
3140HT-FY-0	FN BL1982 - CMBS/RMBS		05/01/2019	MLPFS INC FIXED INCOME		190,119	190,000	303
35563P-HJ-1	SCRT 184SC MZ - CMO		12/01/2019	Direct		71,549	71,549	0
57586N-5H-0	MASSACHUSETTS ST HSG FIN AGY		06/13/2019	BANK OF AMERICA SECURITIES		250,000	250,000	0
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/11/2019	JP MORGAN SECURITIES LLC		1,128,950	1,000,000	0
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/11/2019	JP MORGAN SECURITIES LLC		1,116,170	1,000,000	0
88213A-NZ-4	TEXAS A & M UNIV REVS		01/09/2019	Morgan Stanley		1,000,000	1,000,000	0
914119-Y6-3	UNIVERSITY CINCINNATI OHIO GEN RCPTS		12/27/2019	Unknown		745,000	745,000	3,489
914119-Z2-1	UNIVERSITY CINCINNATI OHIO GEN RCPTS		12/27/2019	Unknown		255,000	255,000	1,194
3199999. Subtotal - Bonds - U.S. Special Revenues						10,004,144	9,759,399	9,177
00256D-AB-8	AASET 191 B - ABS		06/12/2019	GOLDMAN, SACHS & CO.		999,978	1,000,000	0
009349-AX-9	ALS 2016-1 AR - ABS	D	04/22/2019	DIRECT LOAN FUND		5,000,000	5,000,000	0
01448Y-AC-7	ALESC 7 A2 - CDO		07/09/2019	US Bank		336,256	365,000	493
01449T-AB-9	ALESC 9 A2A - CDO		12/18/2019	MLPFS INC FIXED INCOME		1,148,850	1,480,000	9,438
01449T-AD-5	ALESC 9 B1 - CDO		02/04/2019	PERSHING LLC		1,485,565	1,877,492	8,086
01449W-AB-2	ALESC 10 A2A - CDO		12/18/2019	VARIOUS		4,470,090	5,689,000	31,759
01449W-AC-0	ALESC 10 B - CDO		01/31/2019	MLPFS INC FIXED INCOME		6,089,730	7,612,162	30,850
01450A-AC-4	ALESC 11 B - CDO		01/31/2019	MLPFS INC FIXED INCOME		3,129,981	4,091,478	16,343
01450D-AC-8	ALESC 12 A2 - CDO		12/18/2019	MLPFS INC FIXED INCOME		187,500	250,000	1,100
03755A-AA-6	APEXC 152R ER - CDO	C	01/17/2019	JP MORGAN SECURITIES LLC		1,182,163	1,244,000	12,772
03789X-AE-8	APPIHP 191 A22 - ABS		05/28/2019	BARCLAYS CAPITAL INC		4,750,000	4,750,000	0
04317@-BL-1	ARTHUR J GALLAGHER & CO		03/01/2019	Not Provided		3,000,000	3,000,000	0
054969-AA-8	BFNS 2019-1 - CDO	C	04/04/2019	Not Provided		1,180,556	1,185,000	0
05551C-AA-3	BIBCARD 2019-1 - ABS		10/22/2019	Not Provided		1,500,000	1,500,000	0
05949T-BD-0	BAFC 061 2A1 - CMO/RMBS		09/01/2019	Direct		3,721	3,721	0
08180C-AG-3	BSP 2R DR - CDO	C	12/11/2019	NOMURA SECURITIES INTL., FIXED I		516,200	580,000	8,128
084423-60-7	W. R. BERKLEY CORP		04/23/2019	J.P. MORGAN SECURITIES LLC		183,610	180,000	0
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		08/08/2019	VARIOUS		1,276,379	1,550,000	18,722
11135F-AB-7	BROADCOM INC		03/29/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,981,000	4,000,000	0
12515A-BF-6	CD 16CD2 XA - CMBS		02/14/2019	CREDIT SUISSE SECURITIES (USA)		297,728	0	2,701
12551Q-AA-8	CIFC 122RR D - CDO	C	12/19/2019	J.P. MORGAN SECURITIES INC.		682,488	710,000	9,214
126694-GU-6	CWHL 0523 A1 - CMO/RMBS		12/01/2019	Direct		10	10	0
14856E-AA-3	CLAST 2015-1A AR - ABS		03/08/2019	Not Provided		2,986,440	3,000,000	0
14889N-AA-4	CRMN 181 E - CDO		12/04/2019	NOMURA SECURITIES INTL., FIXED I		2,025,343	2,370,000	22,976
15673Y-AA-7	CERB 2019-1A A1T - ABS	C	03/27/2019	NATIXIS SECURITIES AMERICAS LLC		4,750,000	4,750,000	0
17328H-BF-7	CGCMT 19GC43 XA - CMBS		10/30/2019	CITIGROUP GLOBAL MARKETS INC.		261,204	0	1,051
225401-AL-2	CREDIT SUISSE GROUP AG	C	08/14/2019	CREDIT SUISSE SECURITIES (USA)		1,750,000	1,750,000	0
225458-F7-8	CSFB 057 2A4 - CMO/RMBS		11/01/2019	Direct		6	6	0
26250J-BA-7	DRSLF 25RR ERR - CDO		06/18/2019	NOMURA SECURITIES INTL., FIXED I		576,016	593,000	9,150
32010A-AC-2	NSCDN BR - CDO		07/01/2019	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	0
33848A-AA-2	FLAGSTAR STAT TR VI		01/14/2019	GUGGENHEIM SECURITIES, LLC		408,030	469,000	561
345370-83-7	FORD MOTOR CO		12/10/2019	VARIOUS		749,820	750,000	0
345370-84-5	FORD MOTOR CO		05/22/2019	VARIOUS		599,610	600,625	0
34961J-AC-8	FCO 9 A1T - CDO		01/04/2019	BANK OF NEW YORK		1,980,000	2,000,000	13,193
34961J-AG-9	FCO 9 B - CDO		10/08/2019	BARCLAYS CAPITAL INC.		587,400	600,000	3,834
404119-BY-4	HCA INC		06/07/2019	VARIOUS		1,011,325	1,000,000	0
43133H-AA-0	HLDSCT 192 C - CDO	C	05/01/2019	SANDLER O'NEILL & PARTNERS, LP		15,098,860	15,407,000	0
43133R-AB-6	HILDENE TRUPS RESECURITIZATION 2019-P10B		10/10/2019	VARIOUS		5,281,750	5,710,000	1,412
43133T-AB-2	HILDENE TRUPS SECURITIZATION 2019-2, LTD	C	05/29/2019	Not Provided		18,986,177	21,070,000	0
48250X-AJ-2	KKR 13R ER - CDO		12/19/2019	J.P. MORGAN SECURITIES INC.		572,300	590,000	7,746
48273N-AA-6	KVK 181 E - CDO	C	05/01/2019	VARIOUS		480,125	500,000	8,317
49836M-AA-6	REIGN 2019-1A - ABS	C	04/25/2019	CITIGROUP GLOBAL MARKETS INC.		4,750,000	4,750,000	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
539439-AU-3	LLOYDS BANKING GROUP PLC	C	12/18/2019	VARIOUS		1,318,636	1,200,000	17,167
55283L-AA-3	MAPSL 2019-1A A - ABS	C	02/20/2019	GOLDMAN, SACHS & CO.		1,499,976	1,500,000	0
55316L-AC-0	MMCLO A2 - CDO		04/26/2019	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
55320Q-AA-7	MP3 3R ER - CDO		12/16/2019	BOFA SECURITIES INC.		269,700	310,000	4,208
56081*-AA-2	MLB INFRASTRUCTURE FACILITY		03/01/2019	Not Provided		1,000,000	1,000,000	0
59156R-AV-0	METLIFE INC		10/08/2019	MLPFS INC FIXED INCOME		369,990	225,000	4,636
60689W-AR-2	VENTR 2B E - CDO		11/22/2019	Jefferies		597,508	827,000	6,290
60689W-BE-0	VENTR 2C E - CDO		11/22/2019	Jefferies		450,698	607,000	4,932
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT		10/17/2019	Morgan Stanley & Co. LLC		6,000,000	6,000,000	0
682337-AA-8	OELF 2019-3A A1 - ABS	C	05/24/2019	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
69415@-AA-0	PETERSHILL II ONSHORE IM		10/01/2019	Not Provided		361,000	361,000	0
69416*-AA-1	PETERSHILL II OFFSHORE IM		10/01/2019	Not Provided		267,000	267,000	0
69416@-AA-9	PETERSHILL II ONSHORE GP		10/01/2019	Not Provided		211,000	211,000	0
69417#-AA-6	PETERSHILL II OFFSHORE GP		10/01/2019	Not Provided		161,000	161,000	0
69700T-AA-2	PFIXD 2019-1A A - ABS		02/21/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	0
70336F-AA-2	PATRIOT NATL BANCORP INC		08/01/2019	US Bank		2,970,408	2,963,000	6,338
709599-BE-3	PENSKE TRUCK LEASING CO LP		01/22/2019	JP MORGAN SECURITIES LLC		4,737,270	4,750,000	0
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		07/12/2019	Not Provided		2,000,000	2,000,000	0
722844-AA-5	PINE STREET TRUST I		04/02/2019	CREDIT SUISSE SECURITIES (USA)		1,500,000	1,500,000	0
74042C-AE-8	PRETSL 28 B - CDO	C	04/15/2019	VARIOUS		2,047,733	2,421,761	8,694
74042D-AE-6	PRETSL 20 B - CDO		12/18/2019	BOFA SECURITIES INC.		776,322	1,101,166	7,452
74042H-AC-1	PRETSL 19 B - CDO		12/01/2019	MLPFS INC FIXED INCOME		4,425,977	5,381,127	24,675
74042J-AC-7	PRETSL 21 B1 - CDO	C	11/01/2019	SANDLER O'NEILL & PARTNERS, LP		1,271,943	1,823,574	5,329
74042J-AJ-2	PRETSL 21 B2 - CDO	C	10/29/2019	VARIOUS		1,924,804	2,759,576	8,064
74042M-AE-6	PRETSL 22 B1 - CDO	C	08/01/2019	PERSHING LLC		210,287	277,606	891
744320-AN-2	PRUDENTIAL FINANCIAL INC		05/01/2019	HILLTOP SECURITIES INC		70,587	69,000	478
744320-AV-4	PRUDENTIAL FINANCIAL INC		05/01/2019	KEYBANC CAPITAL MARKETS INC		824,472	800,000	20,067
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC	C	05/02/2019	GOLDMAN, SACHS & CO.		656,450	600,000	4,800
78410C-AE-3	SCOF 2R ER - CDO		12/12/2019	JP MORGAN SECURITIES LLC		485,000	500,000	6,640
816300-AH-0	SELECTIVE INSURANCE GROUP INC		03/05/2019	JEFFERIES LLC		1,979,990	2,000,000	896
832248-AZ-1	SMITHFIELD FOODS INC	C	04/01/2019	STIFEL NICOLAUS & COMPANY INC.		475,610	500,000	3,660
832248-BB-3	SMITHFIELD FOODS INC	C	03/28/2019	GOLDMAN, SACHS & CO.		502,849	500,000	0
86212X-AC-4	STR 191 A3 - ABS		11/06/2019	CREDIT SUISSE SECURITIES (USA)		999,761	1,000,000	0
86668@-AA-8	SCA 2019-1 A		12/01/2019	VARIOUS		1,500,368	1,500,000	0
87165B-AP-8	SYNCHRONY FINANCIAL		03/14/2019	J.P. Morgan Securities LLC		997,840	1,000,000	0
87242B-AU-4	TCW CLO 2019-2 LTD. - CDO	C	10/17/2019	U.S. Bank		2,275,200	2,370,000	0
87249X-AA-3	THLLS 2 A1 - CDO		08/16/2019	Deutsche Bank		1,500,000	1,500,000	0
87268T-AA-8	TRUPS FINANCIALS NOTE SECURITIZATION 201		12/18/2019	MLPFS INC FIXED INCOME		2,960,000	2,960,000	0
87271Q-AA-9	TIA 2 E - CDO		12/12/2019	JP MORGAN SECURITIES LLC		237,750	250,000	3,040
87331V-AH-1	TBRNA 8 B - CDO		02/07/2019	CITIGROUP GLOBAL MARKETS INC.		1,707,840	2,372,000	906
88315F-AE-1	TMCL 172 A - ABS	C	01/09/2019	SEI TRUST COMPANY		432,423	439,915	1,118
89356B-AA-6	TRANSCANADA TRUST	C	12/18/2019	VARIOUS		1,890,602	1,846,000	20,233
89413C-AE-7	TRAP 10 B - CDO		02/07/2019	MLPFS INC FIXED INCOME		3,168,035	4,148,000	13,893
89657B-AA-2	TRL 191 A1 - ABS		04/02/2019	WELLS FARGO SECURITIES LLC		1,998,998	2,000,000	0
89669G-AA-7	TRNTS 5 E - CDO		12/17/2019	JP MORGAN SECURITIES LLC		789,250	820,000	11,700
90276Y-AJ-2	UBSCM 19C16 B - CMBS		04/01/2019	UBS SECURITIES LLC/CMO		2,059,984	2,000,000	3,600
92329W-AF-7	VENTR 16RR ERR - CDO		03/07/2019	VARIOUS		1,895,505	2,072,000	9,973
95001W-BF-4	WFCM 19C49 B - CMBS		03/28/2019	WELLS FARGO SECURITIES LLC		1,064,453	1,000,000	0
963320-AW-6	WHIRLPOOL CORP		02/20/2019	VARIOUS		994,757	1,000,000	0
980236-AQ-6	WOODSIDE FINANCE LTD	C	02/25/2019	CITIGROUP GLOBAL MARKETS INC.		998,170	1,000,000	0
9AMBDD-NO-4	AMBOY CAPITAL		08/27/2019	PERSHING LLC		523,323	593,000	4,683
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		08/21/2019	Unknown		812,500	812,500	0
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	12/01/2019	Not Provided		7,000,000	7,000,000	0
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB	D	02/19/2019	VARIOUS		1,408,500	1,400,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						183,587,680	196,426,721	422,212
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	01/14/2019	VARIOUS		540,685	532,500	0
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	05/20/2019	VARIOUS		1,007,567	1,003,750	0
025932-88-0	AMERICAN FINANCIAL GROUP INC		11/21/2019	BANK OF AMERICA SECURITIES		1,000,000	1,000,000	0
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP		12/11/2019	VARIOUS		566,443	564,000	0
054536-AC-1	AXA SA	C	07/17/2019	VARIOUS		1,880,366	1,750,000	22,477
05463H-AC-5	AXIS SPECIALTY FINANCE LLC		12/03/2019	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
055451-AX-6	BHP BILLITON LTD	C	02/20/2019	JP MORGAN SECURITIES LLC		718,594	657,000	15,152
05565A-GF-4	BNP PARIBAS SA	C	09/30/2019	VARIOUS		2,348,560	2,200,000	22,594
05565A-HN-6	BNP PARIBAS SA	C	03/18/2019	BNP SECURITIES		1,300,000	1,300,000	0
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	08/28/2019	VARIOUS		1,201,750	1,200,000	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
060505-FL-3	BANK OF AMERICA CORP		05/14/2019	Morgan Stanley		1,235,280	1,200,000	11,946
06738E-BG-9	BARCLAYS PLC	C	03/20/2019	BARCLAYS CAPITAL INC.		1,000,000	1,000,000	0
084423-40-9	WR BERKLEY CORP		10/23/2019	VARIOUS		298,597	296,775	0
084423-70-6	W. R. BERKLEY CORP		06/06/2019	J.P. MORGAN SECURITIES LLC		472,008	464,500	0
084423-80-5	W. R. BERKLEY CORP		12/30/2019	VARIOUS		871,802	870,000	0
125896-84-5	CMS ENERGY CORP		02/06/2019	VARIOUS		1,249,319	1,249,375	0
172967-KM-2	CITIGROUP INC		01/25/2019	MLPFS INC FIXED INCOME		1,025,000	1,000,000	28,472
172967-MG-3	CITIGROUP INC		09/05/2019	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	0
225313-AL-9	CREDIT AGRICOLE SA	C	02/20/2019	BANK OF NEW YORK		1,200,000	1,200,000	0
225401-AK-4	CREDIT SUISSE GROUP AG	C	12/18/2019	VARIOUS		1,060,750	1,000,000	11,399
25746U-84-4	DOMINION RESOURCES INC		06/25/2019	Merril Lynch Pierce Fenner Smith		761,100	750,000	0
25746U-DD-8	DOMINION ENERGY INC		12/04/2019	VARIOUS		1,451,706	1,450,000	0
29250N-AN-5	ENBRIDGE INC	C	04/15/2019	VARIOUS		1,897,438	1,922,000	20,304
29250N-AW-5	ENBRIDGE INC	C	05/16/2019	Morgan Stanley		257,550	255,000	3,497
38144G-AB-7	GOLDMAN SACHS GROUP INC		11/12/2019	GOLDMAN, SACHS & CO.		650,000	650,000	0
404280-BP-3	HSBC HOLDINGS PLC	C	12/18/2019	VARIOUS		2,746,660	2,600,000	21,378
456837-AR-4	ING GROEP NV	C	09/03/2019	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	0
46115H-AU-1	INTESA SANPAOLO SPA	C	07/17/2019	GOLDMAN, SACHS & CO.		594,750	600,000	15,657
46625H-HA-1	JPMORGAN CHASE & CO		12/17/2019	VARIOUS		1,751,888	1,734,000	11,091
48126H-AC-4	JPMORGAN CHASE & CO		05/14/2019	UBS FINANCIAL SERVICES INC.		580,250	550,000	4,194
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO	C	02/08/2019	VARIOUS		1,034,363	1,000,000	15,425
585270-AC-5	MEIJI YASUDA LIFE INSURANCE CO	C	06/01/2019	DEUTSCHE BANC EMERGING MARKETS		839,032	800,000	340
591560-AA-5	METLIFE CAPITAL TRUST IV		05/03/2019	UBS FINANCIAL SERVICES INC.		499,500	400,000	12,425
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	C	04/29/2019	VARIOUS		4,056,600	4,000,000	16,363
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		04/29/2019	RBC CAPITAL MARKETS		1,400,000	1,400,000	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/12/2019	VARIOUS		1,175,886	1,176,025	0
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/15/2019	VARIOUS		1,202,751	1,200,000	288
65559C-AA-9	NORDEA BANK ABP	C	06/27/2019	VARIOUS		811,250	800,000	3,497
743863-AA-0	PROVIDENT FINANCING TRUST I		06/05/2019	VARIOUS		3,853,301	3,693,000	87,681
744320-BF-8	PRUDENTIAL FINANCIAL INC		04/25/2019	VARIOUS		1,243,500	1,200,000	8,360
816851-60-4	SEMPRA ENERGY		07/12/2019	VARIOUS		640,178	627,150	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		10/01/2019	VARIOUS		1,302,216	1,300,000	0
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	04/25/2019	VARIOUS		1,406,460	1,400,000	750
89356B-AE-8	TRANSCANADA TRUST	C	09/11/2019	VARIOUS		3,003,035	3,000,000	24
90352J-AF-0	UBS GROUP FUNDING SWITZERLAND AG	C	02/28/2019	VARIOUS		1,403,800	1,400,000	2,644
92857W-BQ-2	VODAFONE GROUP PLC	C	05/08/2019	VARIOUS		2,326,353	2,300,000	2,571
949746-PM-7	WELLS FARGO & CO		09/19/2019	JP MORGAN SECURITIES LLC		810,800	800,000	916
D17047-2W-6	COMMERZBANK AG	D	12/18/2019	VARIOUS		1,021,880	1,000,000	12,522
E2R99C-Q5-9	BANCO SANTANDER SA	D	03/11/2019	VARIOUS		998,420	1,000,000	5,309
G16249-15-6	BROOKFIELD PROPERTY PARTNERS LP	C	08/13/2019	WELLS FARGO SECURITIES LLC		950,000	38,000	0
L8T23Y-AA-5	SWISS RE FINANCE LUXEMBOURG SA	D	08/28/2019	SBILGB2L CITIGROUP GLOBAL LOND		800,700	800,000	0
N2563P-CU-6	DEMETER INVESTMENTS BV	D	07/15/2019	US Bank		1,289,880	1,200,000	7,858
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D	05/29/2019	Deutsche Bank London		410,956	400,000	10,640
Q78063-AG-1	QBE INSURANCE GROUP LTD	D	07/01/2019	NOMAGB2L NOMURA INTL SINGAPORE		414,000	400,000	4,424
4899999. Subtotal - Bonds - Hybrid Securities						66,062,921	63,833,075	380,198
8399997. Total - Bonds - Part 3						262,154,744	272,519,195	811,587
8399998. Total - Bonds - Part 5						45,465,721	47,482,829	248,676
8399999. Total - Bonds						307,620,466	320,002,023	1,060,262
020002-83-8	ALLSTATE CORP		08/02/2019	VARIOUS	82,750.000	2,068,950	0.00	0
02665T-80-1	AMERICAN HOMES 4 RENT		02/04/2019	VARIOUS	20,000.000	466,008	0.00	0
02665T-86-8	AMERICAN HOMES 4 RENT		10/04/2019	J.P. MORGAN SECURITIES LLC	26,000.000	689,101	0.00	0
02665T-87-6	AMERICAN HOMES 4 RENT		12/20/2019	STIFEL NICOLAUS & COMPANY INC.	16,485.000	421,686	0.00	0
037612-40-5	APOLLO GLOBAL MANAGEMENT LLC		04/23/2019	J.P. MORGAN SECURITIES LLC	8,000.000	200,377	0.00	0
037612-50-4	APOLLO GLOBAL MANAGEMENT LLC		04/25/2019	VARIOUS	39,983.000	999,622	0.00	0
03939A-10-7	ARCH CAPITAL GROUP LTD	C	10/31/2019	VARIOUS	23,498.000	574,009	0.00	0
03939A-20-6	ARCH CAPITAL GROUP LTD	C	12/31/2019	VARIOUS	35,785.000	913,271	0.00	0
054561-20-4	AXA EQUITABLE HOLDINGS INC		11/26/2019	VARIOUS	29,000.000	724,237	0.00	0
054937-80-0	BB&T CORP		10/22/2019	VARIOUS	27,908.000	713,550	0.00	0
060505-19-5	BANK OF AMERICA CORP		01/31/2019	J.P. MORGAN SECURITIES LLC	15,000.000	380,291	0.00	0
060505-22-9	BANK OF AMERICA CORP		09/27/2019	VARIOUS	65,400.000	1,769,250	0.00	0
06053U-60-1	BANK OF AMERICA CORP		06/19/2019	VARIOUS	24,125.000	602,821	0.00	0
12542R-80-3	CHS INC		12/17/2019	JEFFERIES LLC	21,900.000	601,489	0.00	0
26441C-50-1	DUKE ENERGY CORP		03/26/2019	VARIOUS	103,075.000	2,578,192	0.00	0
26441C-BG-9	DUKE ENERGY CORP		09/09/2019	BARCLAYS CAPITAL INC.	1,600,000.000	1,600,000	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
29278N-50-9	ENERGY TRANSFER OPERATING LP		08/09/2019	VARIOUS	50,044.000	1,245,327	0.00	0
33616C-78-7	FIRST REPUBLIC BANK SAN FRANCISC DRC		11/25/2019	MLPFS INC FIXED INCOME	57,200.000	1,430,000	0.00	0
38148B-AE-8	GOLDMAN SACHS GROUP INC		06/12/2019	GOLDMAN, SACHS & CO.	900,000.000	900,000	0.00	0
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		11/01/2019	VARIOUS	24,657.000	649,812	0.00	0
48127V-82-7	JPMORGAN CHASE & CO		09/25/2019	J.P. MORGAN SECURITIES LLC	26,000.000	672,879	0.00	0
48127X-54-2	JPMORGAN CHASE & CO		12/31/2019	J.P. MORGAN SECURITIES LLC	1,889.000	48,757	0.00	0
48128B-64-8	JPMORGAN CHASE & CO		09/30/2019	VARIOUS	65,382.000	1,680,766	0.00	0
48128B-65-5	JPMORGAN CHASE & CO		11/29/2019	VARIOUS	75,350.000	1,949,883	0.00	0
55261F-AL-8	M&T BANK CORP		07/23/2019	Morgan Stanley	610,000.000	610,000	0.00	0
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST		05/16/2019	JEFFERIES LLC	52,500.000	1,303,575	0.00	0
674001-40-9	OAKTREE CAPITAL GROUP LLC		02/11/2019	J.P. MORGAN SECURITIES LLC	24,477.000	603,548	0.00	0
693475-83-2	PNC FINANCIAL SERVICES GROUP INC		09/04/2019	VARIOUS	24,344.000	621,268	0.00	0
69360J-62-8	PS BUSINESS PARKS INC		10/10/2019	VARIOUS	9,666.000	248,201	0.00	0
74460W-10-7	PUBLIC STORAGE		10/31/2019	VARIOUS	28,100.000	714,013	0.00	0
74460W-80-0	PUBLIC STORAGE		09/06/2019	VARIOUS	65,806.000	1,677,204	0.00	0
74460W-87-5	PUBLIC STORAGE		10/25/2019	VARIOUS	37,454.000	949,727	0.00	0
7591EP-70-4	REGIONS FINANCIAL CORP		06/04/2019	VARIOUS	83,000.000	2,082,350	0.00	0
78486Q-20-0	SVB FINANCIAL GROUP		12/03/2019	VARIOUS	26,525.000	663,055	0.00	0
82981J-87-7	SITE CENTERS		02/04/2019	VARIOUS	27,800.000	629,573	0.00	0
84857L-30-9	SPIRE INC		05/14/2019	VARIOUS	31,350.000	783,912	0.00	0
857477-60-8	STATE STREET CORP		07/16/2019	J.P. MORGAN SECURITIES LLC	19,674.000	524,733	0.00	0
87161C-70-9	SYNOVUS FINANCIAL CORP		06/24/2019	MLPFS INC FIXED INCOME	32,500.000	812,500	0.00	0
929089-20-9	VOYA FINANCIAL INC		06/11/2019	WELLS FARGO SECURITIES LLC	54,400.000	1,360,000	0.00	0
949746-46-5	WELLS FARGO & CO		09/26/2019	VARIOUS	54,300.000	1,510,712	0.00	0
949746-74-7	WELLS FARGO & CO		10/10/2019	J.P. MORGAN SECURITIES LLC	28,125.000	708,967	0.00	0
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF	C	01/31/2019	JEFFERIES LLC	636.000	15,994	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						39,699,609	XXX	0
00775V-10-4	AEGON FUNDING COMPANY LLC		10/15/2019	MLPFS INC FIXED INCOME	72,000.000	1,800,000	0.00	0
025932-80-7	AMERICAN FINANCIAL GROUP INC		03/11/2019	MLPFS INC FIXED INCOME	52,000.000	1,300,000	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						3,100,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						42,799,609	XXX	0
8999998. Total - Preferred Stocks - Part 5						12,473,624	XXX	0
8999999. Total - Preferred Stocks						55,273,233	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						55,273,233	XXX	0
9999999 - Totals						362,893,698	XXX	1,060,262

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		12/01/2019	Paydown		19,117	19,117	18,687	18,884	0	233	0	233	0	19,117	0	0	0	589	12/15/2023
36203K-HN-7	GN 351337 - RMBS		12/01/2019	Paydown		4,071	4,071	4,030	4,043	0	28	0	28	0	4,071	0	0	0	129	12/15/2023
36203L-6J-6	GN 352873 - RMBS		12/01/2019	Paydown		2,011	2,011	1,991	1,996	0	15	0	15	0	2,011	0	0	0	73	03/15/2024
36203P-C3-5	GN 354790 - RMBS		12/01/2019	Paydown		14,781	14,781	14,065	14,504	0	276	0	276	0	14,781	0	0	0	564	04/15/2024
36204J-CS-3	GN 370981 - RMBS		12/01/2019	Paydown		1,931	1,931	1,873	1,902	0	30	0	30	0	1,931	0	0	0	60	12/15/2023
36205F-UU-5	GN 389495 - RMBS		12/01/2019	Paydown		9,158	9,158	8,675	9,012	0	146	0	146	0	9,158	0	0	0	307	04/15/2024
36206F-YV-8	GN 410324 - RMBS		12/01/2019	Paydown		17,914	17,914	17,592	17,741	0	172	0	172	0	17,914	0	0	0	302	03/15/2026
36206F-ZZ-8	GN 410360 - RMBS		12/01/2019	Paydown		8,170	8,170	8,157	8,124	0	46	0	46	0	8,170	0	0	0	278	09/15/2026
36209C-N9-3	GN 467616 - RMBS		12/01/2019	Paydown		1,470	1,470	1,504	1,480	0	(10)	0	(10)	0	1,470	0	0	0	47	01/15/2028
36210F-PC-4	GN 491019 - RMBS		12/01/2019	Paydown		4,491	4,491	4,596	4,542	0	(51)	0	(51)	0	4,491	0	0	0	146	12/15/2028
36224L-SH-1	GN 331820 - RMBS		12/01/2019	Paydown		1,813	1,813	1,826	1,808	0	5	0	5	0	1,813	0	0	0	65	11/15/2022
36225A-DZ-0	GN 780120 - RMBS		12/01/2019	Paydown		5,964	5,965	6,278	5,973	0	(8)	0	(8)	0	5,965	0	0	0	194	12/15/2021
38374T-C2-8	GNR 0931C PT - CMO/RMBS		12/01/2019	Paydown		105,989	105,989	105,856	102,951	0	3,037	0	3,037	0	105,989	0	0	0	1,859	05/20/2039
38374T-RW-6	GNR 0922B MT - CMO/RMBS		12/01/2019	Paydown		47,510	47,510	47,480	47,501	0	9	0	9	0	47,510	0	0	0	743	04/20/2038
38374T-SG-0	GNR 0926C CB - CMO/RMBS		12/01/2019	Paydown		191,593	191,593	191,593	191,593	0	0	0	0	0	191,593	0	0	0	4,342	04/16/2039
38374U-NM-9	GNR 0929D PB - CMO/RMBS		12/01/2019	Paydown		483,316	483,316	482,976	482,498	0	817	0	817	0	483,316	0	0	0	11,116	05/20/2039
38374V-H9-3	GNR 0959 PZ - CMO/RMBS		12/01/2019	Paydown		318,908	318,908	310,340	390,552	0	4,426	0	4,426	0	318,908	0	0	0	8,373	07/20/2039
38376C-L5-6	GNR 0976K JM - CMO/RMBS		12/01/2019	Paydown		100,270	100,270	100,121	99,896	0	374	0	374	0	100,270	0	0	0	2,556	09/20/2039
38376C-M9-7	GNR 0976K NQ - CMO/RMBS		12/01/2019	Paydown		250,674	250,674	250,595	250,029	0	645	0	645	0	250,674	0	0	0	6,123	09/20/2039
38376C-N2-1	GNR 0976K NT - CMO/RMBS		12/01/2019	Paydown		401,078	401,078	400,326	399,369	0	1,709	0	1,709	0	401,078	0	0	0	10,011	09/20/2039
38376G-CV-0	GNR 09115 D - CMBS		12/01/2019	Paydown		790,880	790,880	790,880	790,880	0	0	0	0	0	790,880	0	0	0	16,338	01/16/2050
38376J-JV-7	GNR 09104D XZ - CMO/RMBS		12/01/2019	Paydown		350,449	350,449	350,449	439,531	0	678	0	678	0	350,449	0	0	0	9,636	11/20/2039
38376J-YD-0	GNR 09103C DY - CMO/RMBS		12/01/2019	Paydown		2,239,702	2,239,702	2,187,038	2,207,825	0	31,862	0	31,862	0	2,239,702	0	0	0	51,562	11/20/2039
38376K-AP-6	GNR 0993B UZ - CMO/RMBS		12/01/2019	Paydown		162,288	162,288	160,811	200,195	0	962	0	962	0	162,288	0	0	0	4,405	10/20/2039
38376K-EU-1	GNR 0993K DZ - CMO/RMBS		12/01/2019	Paydown		281,034	281,034	277,536	338,131	0	2,156	0	2,156	0	281,034	0	0	0	7,441	07/20/2039
912828-G6-1	UNITED STATES TREASURY		12/02/2019	Maturity @ 100.00		940,000	940,000	935,227	939,100	0	900	0	900	0	940,000	0	0	0	14,074	11/30/2019
912828-J8-4	UNITED STATES TREASURY		05/06/2019	NOMURA SECURITIES/FIXED INCOME		178,362	180,000	180,408	180,106	0	(29)	0	(29)	0	180,076	0	(1,715)	(1,715)	1,488	03/31/2020
912828-KQ-2	UNITED STATES TREASURY		05/15/2019	Maturity @ 100.00		250,000	250,000	242,528	249,673	0	327	0	327	0	250,000	0	0	0	3,906	05/15/2019
912828-L3-2	UNITED STATES TREASURY		07/29/2019	JP Morgan		248,369	250,000	248,486	249,486	0	176	0	176	0	249,661	0	(1,292)	(1,292)	3,139	08/31/2020
912828-W8-9	UNITED STATES TREASURY		05/06/2019	JP Morgan		470,139	475,000	477,765	476,840	0	(191)	0	(191)	0	476,649	0	(6,510)	(6,510)	5,353	03/31/2022
0599999. Subtotal - Bonds - U.S. Governments						7,901,451	7,909,582	7,829,688	8,126,166	0	48,738	0	48,738	0	7,910,968	0	(9,516)	(9,516)	165,217	XXX
00830Y-AA-9	AFRICA FINANCE CORP	C	04/08/2019	Corporate Action		3,256,000	3,200,000	3,215,020	3,204,436	0	(910)	0	(910)	0	3,203,526	0	52,474	52,474	63,389	04/29/2020
1099999. Subtotal - Bonds - All Other Governments						3,256,000	3,200,000	3,215,020	3,204,436	0	(910)	0	(910)	0	3,203,526	0	52,474	52,474	63,389	XXX
05914F-E7-1	BALTIMORE CNTY MD		08/06/2019	LOOP CAPITAL MARKETS LLC		1,785,680	1,700,000	1,714,790	1,700,000	0	0	0	0	0	1,700,000	0	85,680	85,680	61,922	07/01/2046
44563@-AA-3	HUNT MH BORROWER LLC FEE		12/21/2019	Paydown		46,454	49,661	49,661	49,661	0	0	0	0	0	49,661	0	(3,207)	(3,207)	5,481	12/21/2048
50207#-AA-0	LMH FEE		12/21/2019	Paydown		126,884	126,882	126,882	126,882	0	0	0	0	0	126,882	0	1	1	15,553	06/21/2048
66727@-AA-9	NORTHWELL HEALTHCARE INC		05/01/2019	Paydown		47,150	47,150	47,150	47,150	0	0	0	0	0	47,150	0	0	0	990	05/01/2030
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,006,168	1,923,693	1,938,483	1,923,693	0	0	0	0	0	1,923,693	0	82,475	82,475	83,946	XXX
00830Y-AB-7	AFRICA FINANCE CORP	C	05/01/2019	Adjustment		422,875	425,000	421,783	0	0	140	0	140	0	422,633	0	242	242	9,012	04/13/2024
011903-BU-4	ALASKA INDL DEV & EXPT AUTH REV		05/02/2019	JANNEY MONTGOMERY SCOTT INC		3,041,970	3,000,000	2,849,460	2,888,392	0	1,471	0	1,471	0	2,889,863	0	152,107	152,107	108,208	03/01/2035
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV		09/10/2019	PIPER JAFFRAY & CO.		4,487,035	3,500,000	4,264,925	4,163,118	0	(21,175)	0	(21,175)	0	4,141,943	0	345,092	345,092	152,743	12/01/2034
31283G-HR-1	FH G00240 - RMBS		12/01/2019	Paydown		1,546	1,546	1,386	1,462	0	84	0	84	0	1,546	0	0	0	48	06/01/2024
31292G-K4-7	FH C00315 - RMBS		12/01/2019	Paydown		869	869	825	850	0	19	0	19	0	869	0	0	0	23	04/01/2024
31292G-MQ-6	FH C00367 - RMBS		12/01/2019	Paydown		4,837	4,838	4,431	4,679	0	158	0	158	0	4,838	0	0	0	152	06/01/2024
31292H-NB-6	FH C01286 - RMBS		12/01/2019	Paydown		1,820	1,820	1,826	1,819	0	1	0	1	0	1,820	0	0	0	57	01/01/2032
31293H-DD-2	FH C20100 - RMBS		12/01/2019	Paydown		481	481	476	478	0	4	0	4	0	481	0	0	0	11	01/01/2029
31293H-T3-7	FH C20570 - RMBS		12/01/2019	Paydown		215	215	212	211	0	3	0	3	0	215	0	0	0	5	01/01/2029
31293J-BS-7	FH C20949 - RMBS		12/01/2019	Paydown		1,512	1,512	1,496	1,499	0	12	0	12	0	1,512	0	0	0	40	01/01/2029
31296S-A6-3	FH A17229 - RMBS		12/01/2019	Paydown		5,367	5,367	5,384	5,367	0	0	0	0	0	5,367	0	0	0	137	12/01/2033
31297E-NJ-1	FH A26693 - RMBS		12/01/2019	Paydown		2,180	2,180	2,197	2,199	0	(20)	0	(20)	0	2,180	0	0	0	61	09/01/2034
3130A3-5M-2	FEDERAL HOME LOAN BANKS		03/07/2019	CITIGROUP GLOBAL MARKETS INC.		3,123,600	3,000,000	2,999,250	2,999,419	0	8	0	8	0	2,999,427	0	124,173	124,173	50,750	09/14/2029
3130AC-N9-1	FEDERAL HOME LOAN BANKS		05/29/2019	INTERNATIONAL FCSTONE PARTNERS		996,851	1,000,000	999,500	999,541	0	15	0	15	0	999,556	0	(2,705)	(2,705)	18,258	10/30/2029

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
3130AD-JG-8	FEDERAL HOME LOAN BANKS		09/25/2019	VINING SPARKS		1,219,560	1,200,000	1,198,200	1,198,283	0	71	0	71	0	1,198,353	0	21,207	21,207	48,883	01/27/2033
3130AF-F4-4	FEDERAL HOME LOAN BANKS		05/15/2019	Call @ 100.00		2,000,000	2,000,000	1,999,000	1,999,004	0	11	0	11	0	1,999,015	0	985	985	46,500	11/15/2038
3130AG-QS-7	FEDERAL HOME LOAN BANKS		12/04/2019	VARIOUS		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	25,332	07/18/2039
3132XC-R3-1	FH 067706 - RMBS		08/01/2019	VARIOUS		6,736,093	6,489,039	6,594,486	6,591,440	0	(12,426)	0	(12,426)	0	6,579,014	0	157,079	157,079	142,896	12/01/2047
3132XU-R5-6	FH Q52307 - RMBS		06/01/2019	VARIOUS		6,712,202	6,578,922	6,689,171	6,684,010	0	(5,538)	0	(5,538)	0	6,678,472	0	33,730	33,730	98,969	11/01/2047
31335G-MD-4	FH C80356 - RMBS		12/01/2019	Paydown		4,249	4,249	4,365	4,271	0	(22)	0	(22)	0	4,249	0	0	0	179	10/01/2025
31356F-P6-2	FH D53145 - RMBS		12/01/2019	Paydown		2,076	2,076	2,025	2,052	0	24	0	24	0	2,076	0	0	0	70	05/01/2024
313615-H9-0	FN 050656 - RMBS		12/01/2019	Paydown		2,322	2,322	2,333	2,308	0	14	0	14	0	2,322	0	0	0	84	11/01/2022
31375D-PU-1	FN 331735 - RMBS		12/01/2019	Paydown		21,101	21,101	20,530	20,798	0	302	0	302	0	21,101	0	0	0	253	03/01/2026
3138L9-4A-7	FN AM8916 - CMBS/RMBS		10/25/2019	CROSS TRADE		5,068,687	4,800,000	4,611,000	4,663,284	0	24,180	0	24,180	0	4,687,464	0	381,224	381,224	128,507	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS		11/25/2019	VARIOUS		4,686,688	4,400,000	4,385,563	4,393,095	0	33,280	0	33,280	0	4,426,375	0	260,312	260,312	141,258	05/01/2045
3138LC-C5-2	FN AN0091 - CMBS/RMBS		09/18/2019	JP MORGAN SECURITIES LLC		8,358,680	7,887,000	7,896,859	7,892,926	0	15,437	0	15,437	0	7,908,364	0	450,316	450,316	224,376	10/01/2030
3138LL-ET-8	FN AN7345 - CMBS/RMBS		10/01/2019	VARIOUS		3,127,013	2,944,037	2,945,877	2,944,124	0	(975)	0	(975)	0	2,943,149	0	183,864	183,864	77,187	11/01/2037
3138MT-GM-3	FN MB0203 - RMBS		12/01/2019	Paydown		1,791	1,791	1,869	1,860	0	(68)	0	(68)	0	1,791	0	0	0	27	11/01/2042
3138W4-MZ-1	FN AR6675 - RMBS		12/01/2019	Paydown		3,554	3,554	3,705	3,703	0	(149)	0	(149)	0	3,554	0	0	0	58	02/01/2043
31397N-DH-5	FNR 0915D KB - CMO/RMBS		12/01/2019	Paydown		498,162	498,162	495,982	495,439	0	2,722	0	2,722	0	498,162	0	0	0	11,055	03/25/2039
31397N-UJ-2	FNR 0919E PW - CMO/RMBS		12/01/2019	Paydown		506,639	506,639	503,473	503,220	0	3,418	0	3,418	0	506,639	0	0	0	10,099	10/25/2036
31397Y-YA-3	FHR 3507B NX - CMO/RMBS		12/01/2019	Paydown		390,552	390,552	390,552	390,552	0	0	0	0	0	390,552	0	0	0	13,933	03/15/2036
31397Y-YK-1	FHR 3507D PX - CMO/RMBS		12/01/2019	Paydown		224,696	224,696	224,696	224,696	0	0	0	0	0	224,696	0	0	0	6,669	10/15/2037
31398C-3D-8	FHR 3520B A - CMO/RMBS		12/01/2019	Paydown		648,360	648,360	645,929	645,615	0	2,745	0	2,745	0	648,360	0	0	0	15,378	02/15/2035
31398C-6N-3	FHR 3514D WA - CMO/RMBS		12/01/2019	Paydown		510,343	510,343	489,292	497,365	0	12,976	0	12,976	0	510,343	0	0	0	10,455	07/15/2033
31398C-FA-1	FHR 3522D NB - CMO/RMBS		12/01/2019	Paydown		1,241,500	1,241,500	1,233,110	1,234,941	0	6,560	0	6,560	0	1,241,500	0	0	0	31,541	04/15/2039
31398C-R9-1	FHR 3537E MX - CMO/RMBS		12/01/2019	Paydown		988,481	988,481	982,921	983,004	0	5,477	0	5,477	0	988,481	0	0	0	23,317	06/15/2038
31398F-XJ-5	FNR 0996B CB - CMO/RMBS		12/01/2019	Paydown		16,952	16,952	15,993	16,193	0	759	0	759	0	16,952	0	0	0	454	11/25/2049
31398G-HQ-5	FNR 0998E WK - CMO/RMBS		12/01/2019	Paydown		447,264	447,264	447,124	445,519	0	1,745	0	1,745	0	447,264	0	0	0	9,625	12/25/2039
3140GU-L8-8	FN BH5750 - RMBS		06/01/2019	VARIOUS		6,948,210	6,819,411	6,929,693	6,922,282	0	(3,033)	0	(3,033)	0	6,919,249	0	28,961	28,961	104,993	11/01/2047
3140Q7-XN-2	FN CA0684 - RMBS		05/01/2019	VARIOUS		6,703,460	6,593,907	6,702,088	6,697,283	0	(5,301)	0	(5,301)	0	6,691,981	0	11,478	11,478	93,342	11/01/2047
31418C-UA-0	FN MA3276 - RMBS		09/01/2019	VARIOUS		6,924,707	6,696,710	6,772,048	6,767,930	0	(10,550)	0	(10,550)	0	6,757,380	0	167,327	167,327	156,343	02/01/2048
343136-L7-0	FLORIDA ST TPK AUTH TPK REV		07/01/2019	Call @ 100.00		1,000,000	1,000,000	996,170	996,802	0	37	0	37	0	996,839	0	3,161	3,161	68,000	07/01/2039
35563C-AA-6	FMMHR 15R1 1A - ABS		12/25/2019	Paydown		44,555	44,555	48,194	47,969	0	(3,414)	0	(3,414)	0	44,555	0	0	0	1,426	11/26/2055
35563C-AS-7	FMMHR 15R1 3A - ABS		12/25/2019	Paydown		122,252	122,252	124,912	124,908	0	(2,656)	0	(2,656)	0	122,252	0	0	0	3,668	11/25/2052
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY		04/01/2019	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	970	12/01/2053
59524E-AC-6	MIDATL 0508 3 - ABS		09/01/2019	Paydown		64,081	64,081	62,368	62,440	0	1,641	0	1,641	0	64,081	0	0	0	4,093	08/01/2050
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX		02/04/2019	RAYMOND JAMES & ASSOCIATES INC.		1,167,800	1,000,000	1,263,990	1,228,056	0	(1,427)	0	(1,427)	0	1,226,629	0	(58,829)	(58,829)	22,043	03/15/2039
67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL		10/01/2019	Paydown		15,353	15,353	14,662	14,679	0	675	0	675	0	15,353	0	0	0	1,374	09/01/2050
79768H-AJ-7	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		09/05/2019	WELLS FARGO SECURITIES LLC		972,015	750,000	919,988	885,934	0	(6,443)	0	(6,443)	0	879,492	0	92,523	92,523	39,433	10/01/2030
914119-RE-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS		12/27/2019	Unknown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	69,523	06/01/2039
915115-8F-9	UNIVERSITY TEX PERM UNIV FD		08/05/2019	BANK OF AMERICA SECURITIES		3,665,472	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	265,472	265,472	126,262	07/01/2047
3199999. Subtotal - Bonds - U.S. Special Revenues						86,136,030	82,257,137	83,571,318	81,055,017	0	40,794	0	40,794	0	83,518,309	0	2,617,720	2,617,720	2,098,084	XXX
00037U-AA-8	AASET 2018-3 A - ABS	D	12/16/2019	Paydown		579,408	579,408	579,408	579,408	0	0	0	0	0	579,408	0	0	0	15,774	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS	D	12/15/2019	Paydown		87,674	87,674	87,674	87,674	0	0	0	0	0	87,674	0	0	0	3,029	12/15/2038
00085P-AA-0	ABPCI 1 A - CDO	C	05/28/2019	VARIOUS		2,600,000	2,600,000	2,593,500	2,595,503	0	4,497	0	4,497	0	2,600,000	0	0	0	81,701	12/22/2028
001406-AA-5	DCAL 2015 A1 - ABS	C	12/15/2019	Paydown		531,235	531,235	531,235	531,235	0	0	0	0	0	531,235	0	0	0	19,098	02/15/2040
001406-AB-3	DCAL 2015 B1 - ABS	C	12/15/2019	Paydown		108,801	108,801	108,801	108,801	0	0	0	0	0	108,801	0	0	0	4,749	02/15/2040
00256D-AB-8	AASET 191 B - ABS		12/15/2019	Paydown		53,000	53,000	52,999	0	0	1	0	1	0	53,000	0	0	0	619	05/15/2039
00791A-AA-8	AECORN LLC - ABS		12/19/2019	Redemption @ 100.00		429,436	429,436	429,436	425,242	0	0	0	0	0	429,436	0	0	0	4,064	12/19/2065
00841U-AN-6	ABMT 142 A13 - CMO/RMBS		11/01/2019	VARIOUS		2,128,415	2,094,676	2,090,748	2,086,388	0	5,012	0	5,012	0	2,091,400	0	37,014	37,014	61,357	09/25/2044
009349-AG-6	ALS 2016-1 A - ABS	D	06/01/2019	VARIOUS		3,943,125	3,885,766	3,885,766	3,885,766	0	0	0	0	0	3,885,766	0	57,359	57,359	59,756	12/15/2041
009349-AX-9	ALS 2016-1 AR - ABS	D	12/16/2019	Paydown		1,164,754	1,164,754	1,164,754	0	0	0	0	0	0	1,164,754	0	0	0	28,376	05/15/2034
01448X-AC-9	ALESC 6 B1 - CDO		07/01/2019	US Bank		5,804,990	6,352,930	5,495,284	5,495,085	0	35,008	0	35,008	0	5,530,093	0	274,897	274,897	107,551	03/23/2035
014495-AC-9	ALESC 13 A2 - CDO		03/28/2019	MLPFS INC FIXED INCOME		485,932	592,600	494,080	495,279	0	843	0	843	0	496,122	0	(10,190)	(10,190)	5,175	09/23/2037
01449C-AG-5	ALESC 8 A2 - CDO		05/01/2019	US Bank		1,512,150	1,779,000	1,523,269	1,526,770	0	1,946	0	1,946	0	1,528,716	0	(16,566)	(16,566)	20,731	12/23/2035
01450G-AA-5	ALESC 16 A - CDO		09/01/2019	VARIOUS		3,899,863	4,569,070	3,952,245	3,886,917	0	9,783	0	9,783	0	3,896,699	0	3,164	3,164	65,409	03/23/2038

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
031100-B@-8	AMETEK INC		12/20/2019	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	157,500	12/18/2019
033296-AA-2	ANCHF 1 A - CDO		07/29/2019	VARIOUS		2,038,080	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	123,602	07/29/2030
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		10/01/2019	KEYBANC CAPITAL MARKETS INC		4,724,930	3,500,000	4,299,820	4,231,632	0	(26,403)	0	(26,403)	0	4,205,229	0	519,701	519,701	258,927	08/15/2033
03766#-AA-2	AASET 2014-1 AR - ABS		12/16/2019	Paydown		1,017,646	1,017,646	1,017,646	1,017,646	0	0	0	0	0	1,017,646	0	0	0	25,750	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS		12/16/2019	Paydown		42,620	42,620	42,620	42,620	0	0	0	0	0	42,620	0	0	0	2,140	01/15/2043
03766E-AB-3	AASET 162 A - ABS		12/15/2019	Paydown		713,999	713,999	715,397	714,992	0	(992)	0	(992)	0	713,999	0	0	0	14,528	11/15/2041
03766K-AA-1	AASET 161 A - ABS		07/01/2019	VARIOUS		2,049,905	2,049,905	2,020,683	2,033,924	0	15,981	0	15,981	0	2,049,905	0	0	0	49,082	03/17/2036
03766K-AB-9	AASET 161 B - ABS		07/01/2019	VARIOUS		1,822,138	1,822,138	1,785,070	1,801,036	0	21,102	0	21,102	0	1,822,138	0	0	0	58,171	03/17/2036
03789X-AA-6	DIN 141 A2 - ABS		07/01/2019	Paydown		13,825,000	13,825,000	13,825,000	13,825,000	0	0	0	0	0	13,825,000	0	0	0	295,648	09/06/2044
038779-AA-2	ARBYS 151 A2 - ABS		11/01/2019	Paydown		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	3,580	10/30/2045
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		04/01/2019	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,444	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		04/01/2019	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	2,444	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/17/2019	Paydown		161,977	161,977	161,977	161,977	0	0	0	0	0	161,977	0	0	0	1,510	12/17/2068
04546K-AA-6	AASET 182 A - ABS		12/16/2019	Paydown		319,143	319,143	319,133	319,116	0	27	0	27	0	319,143	0	0	0	7,698	11/18/2038
04546K-AB-4	AASET 182 B - ABS		12/16/2019	Paydown		63,829	63,829	63,827	64,252	0	(423)	0	(423)	0	63,829	0	0	0	1,857	11/18/2038
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2019	Paydown		11,692	11,692	11,335	12,039	0	327	0	327	0	11,692	0	0	0	1,708	12/01/2050
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	12/15/2019	Redemption @ 100.00		448,139	448,139	448,139	448,139	0	0	0	0	0	448,139	0	0	0	8,809	03/31/2022
05580N-AA-4	BRAD 2014-1 A - ABS		12/10/2019	Paydown		235,548	235,548	235,548	235,548	0	0	0	0	0	235,548	0	0	0	7,292	03/12/2026
05580N-AC-0	BRAD 2014-1 B - ABS		12/12/2019	Paydown		113,426	113,426	113,426	113,426	0	0	0	0	0	113,426	0	0	0	5,012	03/12/2026
05946X-S6-1	BAFC 057 3A1 - CMO/RMBS		12/01/2019	Paydown		36,268	36,268	35,214	35,151	0	1,112	0	1,112	0	36,268	0	0	0	646	11/25/2035
05949Q-AY-1	BAFC 062 217 - CMO/RMBS		12/01/2019	Paydown		1,382	1,573	1,541	1,280	0	291	0	291	0	1,573	0	(191)	(191)	36	03/25/2036
05949T-BD-0	BAFC 061 2A1 - CMO/RMBS		12/01/2019	Paydown		71,721	77,102	73,441	66,670	0	10,398	0	10,398	0	77,102	0	(5,380)	(5,380)	574	01/25/2036
05950F-AE-5	BAFC 064 A5 - CMO/RMBS		12/01/2019	Paydown		106,001	143,296	128,339	114,912	0	28,332	0	28,332	0	143,296	0	(37,295)	(37,295)	3,441	07/25/2036
06051G-BU-2	BAFC 042 3A1 - CMO/RMBS		12/01/2019	Paydown		141,820	141,820	140,738	140,682	0	1,138	0	1,138	0	141,820	0	0	0	2,654	09/20/2034
06760E-AJ-5	BABSN 13IR ER - CDO		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		245,803	250,000	249,375	249,742	0	(1,244)	0	(1,244)	0	248,497	0	(2,695)	(2,695)	22,660	01/20/2028
06761M-AA-5	BMM A1 - CDO	C	10/25/2019	BANK OF AMERICA SECURITIES		1,972,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(28,000)	(28,000)	81,221	01/15/2031
073879-LN-6	BSABS 04AC6 A1 - RMBS		12/01/2019	Paydown		113,357	113,357	109,460	107,249	0	6,108	0	6,108	0	113,357	0	0	0	1,853	11/25/2034
07388V-AG-3	BSCMS 07T26 AM - CMBS		12/01/2019	Paydown		177,525	177,525	173,230	165,691	0	11,834	0	11,834	0	177,525	0	0	0	6,599	01/12/2045
081437-AK-1	BEMIS COMPANY INC	C	08/01/2019	Maturity @ 100.00		2,000,000	2,000,000	2,181,740	2,013,611	0	(13,611)	0	(13,611)	0	2,000,000	0	0	0	136,000	08/01/2019
084423-60-7	W. R. BERKLEY CORP		06/04/2019	J.P. MORGAN SECURITIES LLC		503,443	500,000	521,700	511,132	0	(1,869)	0	(1,869)	0	509,263	0	(5,820)	(5,820)	14,375	06/01/2056
084423-AL-6	W. R. BERKLEY CORP		08/06/2019	WELLS FARGO SECURITIES LLC		1,000,440	1,000,000	1,022,890	1,001,417	0	(1,366)	0	(1,366)	0	1,000,051	0	389	389	60,133	08/15/2019
09626F-AJ-0	BLUEM 142RR ER2 - CDO		05/23/2019	DEUTSCHE BANC EMERGING MARKETS		1,711,042	1,779,000	1,754,984	1,757,504	0	(1,755)	0	(1,755)	0	1,755,749	0	(44,707)	(44,707)	92,752	10/21/2030
11943#-AA-1	CTL-BUFFALO BROAD CVS ERIE (PA)		02/01/2019	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2018
12479L-AA-8	CAI 121 NTS - ABS	C	12/25/2019	Paydown		255,000	255,000	254,945	254,980	0	20	0	20	0	255,000	0	0	0	4,247	10/25/2027
12479M-AH-1	CBCI 2016-1 A - ABS		11/01/2019	Paydown		232,861	232,861	232,861	224,737	0	0	0	0	0	232,861	0	0	0	11,973	07/15/2046
12479R-AB-3	CAUTO 141 A - ABS		11/01/2019	VARIOUS		5,701,710	5,700,000	5,697,968	5,699,264	0	46	0	46	0	5,699,310	0	2,401	2,401	177,205	10/17/2044
1248EP-BT-9	CCO HOLDINGS LLC		11/04/2019	BANK OF AMERICA SECURITIES		7,138,125	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	388,125	388,125	350,742	05/01/2027
125634-AJ-4	CLIF 132 NTS - ABS		10/01/2019	VARIOUS		5,148,972	5,139,350	5,110,876	5,124,007	0	3,775	0	3,775	0	5,127,782	0	21,190	21,190	113,421	06/19/2028
125634-AN-5	CLIF 141 NTS - ABS		12/18/2019	Paydown		94,372	94,372	90,557	91,556	0	2,816	0	2,816	0	94,372	0	0	0	2,281	06/18/2029
125634-AQ-8	CLIF 142 NTS - ABS		12/18/2019	VARIOUS		433,086	432,953	426,686	429,109	0	4,721	0	4,721	0	433,830	0	(744)	(744)	9,707	10/18/2029
12566T-AD-9	CMALT 06A7 1A4 - CMO/RMBS		12/01/2019	Paydown		63,110	77,958	65,875	57,356	0	20,666	0	20,666	0	77,958	0	(14,848)	(14,848)	4,769	12/25/2036
12566V-AE-2	CMALT 07A4 1A5 - CMO/RMBS		12/01/2019	Paydown		163,192	188,532	133,386	115,043	0	73,365	0	73,365	0	188,532	0	(25,339)	(25,339)	5,548	04/25/2037
12593J-BJ-4	COMM 15CC24 B - CMBS		09/19/2019	BARCLAYS CAPITAL INC.		8,162,109	7,500,000	7,734,353	7,662,995	0	(17,702)	0	(17,702)	0	7,645,293	0	516,816	516,816	270,650	08/12/2048
12630*-AA-1	CTL-CS ATLANTIC PPTYS WAG (FL)		12/01/2019	Paydown		233,858	233,858	233,858	233,858	0	0	0	0	0	233,858	0	0	0	9,488	07/01/2027
12635Q-BK-5	COMM 15CC27 B - CMBS		12/01/2019	DEUTSCHE BANK SECURITIES, INC.		2,174,297	2,000,000	2,059,814	2,041,287	0	(4,477)	0	(4,477)	0	2,036,811	0	137,486	137,486	71,722	10/13/2048
12635X-AA-3	CSCN 1 A - CDO		12/01/2019	Paydown		7,944	7,944	7,648	7,730	0	215	0	215	0	7,944	0	0	0	83	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		12/01/2019	Paydown		160,330	160,330	160,330	160,330	0	0	0	0	0	160,330	0	0	0	1,260	04/01/2056
12646U-AA-6	CSMC 134R1 A1 - CMO/RMBS		12/01/2019	Paydown		103,235	103,235	96,573	97,970	0	5,271	0	5,271	0	103,235	0	0	0	2,722	03/25/2043
126650-BS-8	CVS CAREMARK CORP - ABS		12/10/2019	Paydown		121,509	121,509	121,509	121,509	0	0	0	0	0	121,509	0	0	0	3,966	01/10/2032
126671-R2-4	CWL 035 AF5 - RMBS		12/01/2019	Paydown		1,557,608	1,557,608	1,388,705	1,479,466	0	78,141	0	78,141	0	1,557,608	0	0	0	69,550	02/25/2034

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
126671-R3-2	CWL 035 AF6 - RMBS		12/01/2019	Paydown		138,063	138,063	133,921	138,063	0	0	0	0	0	138,063	0	0	0	4,894	01/25/2034
126673-DP-4	CWL 047 AF6 - RMBS		10/01/2019	Paydown		128	128	127	127	0	1	0	1	0	128	0	0	0	2	12/25/2034
126673-QX-3	CWL 0413 AF6 - RMBS		12/01/2019	Paydown		31,027	31,027	29,747	30,531	0	333	0	333	0	31,027	0	0	0	(4,755)	04/25/2035
126673-WD-0	CWL 051 AF6 - RMBS		12/01/2019	Paydown		19,992	19,992	17,418	19,253	0	733	0	733	0	19,992	0	0	0	(1,397)	06/25/2035
126673-Y9-7	CWL 057 AF6 - RMBS		12/01/2019	Paydown		19,689	19,689	17,326	18,396	0	1,234	0	1,234	0	19,689	0	0	0	(1,372)	08/27/2035
12667F-GD-1	CWALT 047T1 A4 - CMO/RMBS		12/01/2019	Paydown		72,414	72,414	71,212	69,088	0	3,325	0	3,325	0	72,414	0	0	0	1,147	06/25/2034
12667G-JJ-3	CWALT 0511CB 2A6 - CMO/RMBS		12/01/2019	Paydown		309,272	320,033	272,828	251,393	0	68,600	0	68,600	0	320,033	0	(10,761)	(10,761)	7,230	06/25/2035
12668A-Z3-2	CWALT 0565CB 2A3 - CMO/RMBS		12/01/2019	Paydown		121,715	124,553	115,523	101,935	0	22,605	0	22,605	0	124,553	0	(2,837)	(2,837)	3,774	12/25/2035
126694-3B-2	CWHL 068 1A1 - CMO/RMBS		12/01/2019	Paydown		142,875	168,582	147,649	125,131	0	43,437	0	43,437	0	168,582	0	(25,707)	(25,707)	4,783	05/25/2036
126694-GU-6	CWHL 0523 A1 - CMO/RMBS		12/01/2019	Paydown		69,078	79,958	71,962	58,819	0	21,138	0	21,138	0	79,958	0	(10,880)	(10,880)	2,141	11/25/2035
12669G-Q5-3	CWHL 0515 A1 - CMO/RMBS		12/01/2019	Paydown		8,677	10,337	9,626	8,133	0	2,200	0	2,200	0	10,337	0	(1,660)	(1,660)	181	08/25/2035
12805P-AJ-5	CAI 182 A - ABS	C	12/25/2019	Paydown		150,000	150,000	150,211	151,450	0	(1,450)	0	(1,450)	0	150,000	0	0	0	3,526	09/25/2043
140694-AA-8	CAPMARK MILITARY HSG TR XXXVI - CMBS		12/10/2019	Paydown		10,548	10,548	10,361	10,371	0	177	0	177	0	10,548	0	0	0	518	10/10/2052
14069B-AA-2	CPMRK 07A1 A1 - CMBS		12/10/2019	Paydown		783,974	783,974	778,521	778,906	0	5,068	0	5,068	0	783,974	0	0	0	41,027	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS		12/10/2019	Paydown		2,130	2,130	2,191	2,189	0	(59)	0	(59)	0	2,130	0	0	0	92	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		12/10/2019	Paydown		30,364	30,364	38,857	38,506	0	(8,143)	0	(8,143)	0	30,364	0	0	0	1,543	07/10/2055
147528-D#-7	CASEYS GENERAL STORES INC		10/01/2019	VARIOUS		97,500	97,500	97,500	97,500	0	0	0	0	0	97,500	0	0	0	5,577	09/30/2019
147528-E*-0	CASEYS GENERAL STORES INC		04/01/2019	Paydown		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	2,574	03/30/2020
14855T-AA-1	CLAST 151 A - ABS		04/01/2019	VARIOUS		722,397	722,397	722,380	722,387	0	10	0	10	0	722,397	0	0	0	8,392	12/15/2040
14855T-AB-9	CLAST 151 B - ABS		04/01/2019	VARIOUS		217,898	217,898	214,673	215,882	0	2,016	0	2,016	0	217,898	0	0	0	3,095	12/15/2040
14856E-AA-3	CLAST 151R A - ABS		12/15/2019	Paydown		464,870	464,870	462,768	0	0	2,101	0	2,101	0	464,870	0	0	0	11,591	03/15/2034
15769#-AJ-4	CHAMBERLAIN GROUP INC		06/14/2019	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	62,100	06/13/2019
161546-FV-3	CFAB 034 1A5 - RMBS		12/01/2019	Paydown		59,621	59,621	49,486	54,142	0	5,468	0	5,468	0	59,621	0	0	0	1,712	07/25/2036
16162W-KT-5	CHASE 05S1 A13 - CMO/RMBS		12/01/2019	Paydown		29,566	29,566	28,679	30,296	0	(728)	0	(728)	0	29,566	0	0	0	495	05/25/2035
166430-AA-6	CHEST 1412 N - ABS		10/01/2019	Paydown		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	30,011	12/15/2034
172973-W5-4	CMSI 054 1A6 - CMO/RMBS		12/01/2019	Paydown		54,639	54,639	52,385	52,768	0	1,867	0	1,867	0	54,639	0	0	0	1,119	07/25/2035
17320Q-AJ-8	CGCMT 13375P C - CMBS		07/01/2019	GOLDMAN, SACHS & CO.		1,008,555	1,000,000	1,021,211	1,012,405	0	(3,276)	0	(3,276)	0	1,009,129	0	(574)	(574)	17,077	05/11/2035
19089P-AA-6	COBIZ CAP TR III		08/21/2019	VARIOUS		3,515,350	3,806,571	3,273,977	3,282,282	0	8,706	0	8,706	0	3,290,988	0	224,362	224,362	69,008	09/30/2035
200474-BF-0	COMM 15LC19 B - CMBS		05/22/2019	Morgan Stanley & Co. LLC		3,072,660	3,000,000	3,089,953	3,056,952	0	(3,566)	0	(3,566)	0	3,053,386	0	19,274	19,274	55,201	02/12/2048
20825C-AF-1	CONOCOPHILLIPS		10/25/2019	KEYBANC CAPITAL MARKETS INC		2,691,978	2,050,000	2,443,395	2,400,120	0	(15,698)	0	(15,698)	0	2,384,422	0	307,556	307,556	125,654	10/15/2032
210805-CQ-8	UNITED AIRLINES INC - ABS		04/01/2019	VARIOUS		205,611	205,611	174,769	205,038	0	573	0	573	0	205,611	0	0	0	6,688	08/02/2020
22102#-AA-5	CORVIAS FEE II		12/30/2019	Call @ 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	72,083	01/21/2020
222862-AJ-3	COVENTRY HEALTH CARE INC		05/09/2019	DEUTSCHE BANK SECURITIES, INC.		1,042,880	1,000,000	998,000	999,422	0	79	0	79	0	999,501	0	43,379	43,379	21,951	06/15/2021
225458-5R-5	CSFB 059 2A1 - CMO/RMBS		12/01/2019	Paydown		93,032	93,032	88,468	75,262	0	17,772	0	17,772	0	93,032	0	0	0	4,568	10/25/2035
225458-F7-8	CSFB 057 2A4 - CMO/RMBS		11/01/2019	Paydown		72,220	76,709	65,969	55,403	0	21,302	0	21,302	0	76,709	0	(4,488)	(4,488)	1,838	08/25/2035
225470-TS-2	CSMC 060MA H - CMBS		11/18/2019	Paydown		1,000,000	1,000,000	1,001,030	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,023	05/15/2023
225470-VP-5	CSMC 061 413 - CMO/RMBS		12/01/2019	Paydown		58,598	58,596	53,350	51,764	0	6,830	0	6,830	0	58,596	0	2	2	1,098	02/25/2036
227170-AE-7	CRNN 131 NTS - ABS	C	12/18/2019	Paydown		300,000	300,000	293,511	293,579	0	6,421	0	6,421	0	300,000	0	0	0	5,119	04/18/2028
227170-AF-4	CRNN 141 NTS - ABS	C	10/01/2019	VARIOUS		3,726,635	3,726,636	3,697,403	3,698,168	0	7,567	0	7,567	0	3,705,735	0	20,901	20,901	76,918	08/20/2029
23306N-AJ-1	DBWF 15LCM C - CMBS		04/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		6,368,625	6,800,000	6,278,505	6,416,396	0	(4,656)	0	(4,656)	0	6,411,741	0	(43,116)	(43,116)	65,506	06/12/2034
25264V-AA-7	DHAL 2015 A - ABS		12/16/2019	Paydown		688,654	688,654	688,484	688,572	0	82	0	82	0	688,654	0	0	0	17,877	07/14/2028
25389J-AH-9	DIGITAL REALTY TRUST LP		02/19/2019	VARIOUS		2,040,620	2,000,000	2,022,327	2,002,861	0	(434)	0	(434)	0	2,002,427	0	(2,427)	(2,427)	105,245	02/01/2020
254687-CT-1	WALT DISNEY CO		12/11/2019	WELLS FARGO SECURITIES LLC		7,882,290	6,500,000	7,386,730	6,856,417	0	(58,975)	0	(58,975)	0	6,797,442	0	1,084,848	1,084,848	710,351	01/20/2024
254687-EG-7	WALT DISNEY CO		04/17/2019	US BANCORP INVESTMENTS INC.		2,741,880	2,000,000	2,322,400	2,268,431	0	(2,629)	0	(2,629)	0	2,265,802	0	476,078	476,078	60,003	11/15/2037
25470X-AB-1	DISH DBS CORP		09/03/2019	Maturity @ 100.00		4,000,000	4,000,000	4,212,500	4,019,806	0	(19,806)	0	(19,806)	0	4,000,000	0	0	0	315,000	09/01/2019
25654#-AB-8	DODGER TICKETS LLC		04/01/2019	Paydown		183,075	183,076	183,076	183,076	0	0	0	0	0	183,076	0	0	0	11,113	03/31/2032
25755T-AE-0	DPABS 151 A2 - ABS		08/01/2019	Paydown		33,000	33,000	33,000	33,000	0	0	0	0	0	33,000	0	0	0	611	10/25/2045
25755T-AH-3	DPABS 171 A23 - ABS		08/01/2019	Paydown		17,250	17,250	17,250	17,250	0	0	0	0	0	17,250	0	0	0	651	07/25/2047
26780T-AA-5	DYNAGAS LNG PARTNERS LP	C	10/30/2019	Maturity @ 100.00		2,250,000	2,250,000	2,070,000	2,215,084	0	34,916	0	34,916	0	2,250,000	0	0	0	140,625	10/30/2019
26831@-AA-6	CTL-EDF DANVERS KOHLS DANVERS (MA)		12/01/2019	Paydown		306,983	306,983	306,983	306,983	0	0	0	0	0	306,983	0	0	0	13,851	10/01/2027
26851@-AA-1	CTL-EH II LLC KOHLS BREWSTER (NY)		12/01/2019	Paydown		704,525	764,367	764,367	764,504	0	(137)	0	(137)	0	764,367	0	(59,842)	(59,842)	24,856	02/01/2023
26874Q-AB-6	ENSCO INTERNATIONAL INCORPORATED	C	07/09/2019	Not Available		711,000	900,000	1,061,496	989,406	0	(4,157)	0	(4,157)	0	985,249	0	(274,249)	(274,249)	42,660	11/15/2027

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
26971H-AB-8	EGLE 141 A2 - ABS		07/01/2019	VARIOUS		1,915,503	1,915,504	1,911,924	1,911,972	0	3,532	0	3,532	0	1,915,504	0	0	0	39,168	12/15/2039
26971H-AC-6	EGLE 141 B - ABS		07/01/2019	Paydown		719,946	719,946	719,902	719,923	0	23	0	23	0	719,946	0	0	0	18,213	12/15/2039
278642-20-2	EBAY INC		04/01/2019	J.P. MORGAN SECURITIES LLC		595,516	565,400	584,919	579,186	0	(645)	0	(645)	0	578,541	0	16,975	16,975	8,481	02/01/2056
283677-AW-2	EL PASO ELECTRIC CO		06/26/2019	U.S. Bank		2,429,960	2,000,000	1,988,440	1,991,721	0	148	0	148	0	1,991,870	0	438,090	438,090	74,333	05/15/2035
290876-AD-3	EMERA INC	C	11/05/2019	Morgan Stanley		957,313	850,000	973,370	957,821	0	(10,492)	0	(10,492)	0	947,329	0	9,983	9,983	51,319	06/15/2076
29977K-AA-1	EVER 132 A - CMO/RMBS		09/01/2019	VARIOUS		2,758,293	2,725,089	2,702,907	2,703,048	0	1,920	0	1,920	0	2,704,968	0	53,325	53,325	54,259	06/25/2043
30605Y-AB-7	FLCCN 171 A - ABS		12/15/2019	Paydown		103,495	103,495	103,495	103,495	0	0	0	0	0	103,495	0	0	0	4,408	02/15/2042
30605Y-AD-3	FLCCN 171 B - ABS		12/15/2019	Paydown		31,362	31,362	31,318	31,321	0	41	0	41	0	31,362	0	0	0	1,756	02/15/2042
309565-AA-7	FARMERS CAP BK TR I		03/30/2019	Call @ 100.00		3,625,306	3,625,306	3,110,848	3,118,814	0	4,691	0	4,691	0	3,123,505	0	501,801	501,801	38,999	09/30/2035
32027N-A2-7	FFML 06FF2 A4 - RMBS		12/26/2019	Paydown		702,666	702,666	642,061	700,031	0	2,635	0	2,635	0	702,666	0	0	0	5,433	02/25/2036
33830J-AA-3	GUYS 171 A2 - ABS		06/01/2019	VARIOUS		1,026,385	992,500	992,500	992,500	0	0	0	0	0	992,500	0	33,885	33,885	24,603	07/25/2047
33834Q-AA-3	50CSW LLC		04/01/2019	VARIOUS		1,982,475	1,982,475	1,982,475	1,982,475	0	0	0	0	0	1,982,475	0	0	0	54,518	02/28/2019
33843L-AC-9	FCAT 153 C - ABS		12/15/2019	Paydown		6,950	6,950	6,947	6,949	0	1	0	1	0	6,950	0	0	0	323	03/15/2022
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2019	Paydown		89,050	89,050	89,050	89,050	0	0	0	0	0	89,050	0	0	0	3,673	03/31/2038
349553-A@-6	FORTIS INC	A	02/01/2019	Seaport Global Securities LLC		2,818,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	318,750	318,750	71,500	09/01/2037
34960Y-AG-7	FCO 7 B - CDO		04/01/2019	Paydown		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	15,987	12/15/2028
34960Y-AJ-1	FCO 7 C - CDO		04/01/2019	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,522	12/15/2028
35040T-AA-2	FFIN 161 A - ABS		12/15/2019	Paydown		508,838	508,838	508,771	508,793	0	45	0	45	0	508,838	0	0	0	16,520	06/15/2035
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO		03/26/2019	BARCLAYS CAPITAL INC.		194,492	200,000	174,318	174,713	0	723	0	723	0	175,437	0	19,055	19,055	2,492	11/15/2025
36173M-AA-4	GPIM 1 A - CDO		10/15/2019	Paydown		184,933	184,933	184,933	184,933	0	0	0	0	0	184,933	0	0	0	1,403	12/15/2048
36173M-AB-2	GPIM 1 B - CDO		10/15/2019	Paydown		132,095	132,095	132,095	132,095	0	0	0	0	0	132,095	0	0	0	1,002	12/15/2048
36186E-AA-7	GMACN 03PRES CTF - ABS		12/01/2019	Paydown		38,892	38,892	46,537	45,989	0	(7,098)	0	(7,098)	0	38,892	0	0	0	1,719	10/10/2041
36186Y-AF-2	GMACN 07HCKM CTF - CMBS		12/01/2019	Paydown		40,836	40,836	47,091	46,855	0	(6,019)	0	(6,019)	0	40,836	0	0	0	1,770	08/10/2052
36198E-AP-0	GSMS 13GC13 AS - CMBS		11/01/2019	GOLDMAN, SACHS & CO.		4,475,194	4,189,000	4,177,218	4,194,277	0	2,292	0	2,292	0	4,196,570	0	278,624	278,624	135,861	07/12/2046
36251F-BB-1	GSMS 15GC28 B - CMBS		05/22/2019	Morgan Stanley & Co. LLC		3,485,782	3,400,000	3,501,840	3,464,956	0	(4,058)	0	(4,058)	0	3,460,898	0	24,884	24,884	65,029	02/12/2048
37149#-AA-8	TALISKER FEE		12/01/2019	Paydown		58,475	58,475	58,475	58,475	0	0	0	0	0	58,475	0	0	0	3,078	12/01/2057
37952U-AB-9	SEACO 131 NTS - ABS		10/01/2019	VARIOUS		5,650,791	5,655,000	5,589,372	5,592,031	0	18,957	0	18,957	0	5,610,988	0	39,804	39,804	117,054	04/17/2028
37952U-AD-5	SEACO 141 A1 - ABS	D	12/17/2019	Paydown		250,000	250,000	239,531	242,360	0	7,640	0	7,640	0	250,000	0	0	0	3,933	07/17/2029
37956A-AA-1	SEACO 171 NTS - ABS	C	12/17/2019	Paydown		69,192	69,192	69,062	69,073	0	119	0	119	0	69,192	0	0	0	1,651	04/17/2037
38011W-AA-4	GMACN 02A CTF - RMBS		10/01/2019	Paydown		27,700	27,700	33,443	33,429	0	(5,729)	0	(5,729)	0	27,700	0	0	0	877	05/10/2037
38011W-AA-4	GMACN 02A CTF - ABS		12/01/2019	Paydown		5,744	5,744	6,935	6,932	0	(1,188)	0	(1,188)	0	5,744	0	0	0	377	05/10/2037
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2019	Paydown		29,137	29,137	31,170	31,063	0	(1,926)	0	(1,926)	0	29,137	0	0	0	1,178	05/10/2050
39121J-AE-0	GREAT RIVER ENERGY		08/01/2019	VARIOUS		2,147,730	1,850,359	1,850,359	1,850,359	0	0	0	0	0	1,850,359	0	297,371	297,371	114,403	07/01/2038
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC		12/15/2019	Paydown		77,243	77,243	103,081	101,717	0	(24,474)	0	(24,474)	0	77,243	0	0	0	3,160	07/15/2055
42217K-BB-1	WELLTOWER INC		02/01/2019	MARKETAXESS		2,022,660	2,000,000	1,981,520	1,984,148	0	32	0	32	0	1,984,179	0	38,481	38,481	39,861	03/15/2043
440405-AE-8	HORZN 181 A - ABS		12/16/2019	Paydown		579,814	579,814	580,446	579,822	0	(8)	0	(8)	0	579,814	0	0	0	15,027	12/15/2038
45254N-JW-8	IMM 046 2A - RMBS		12/01/2019	Paydown		156,632	156,632	148,800	145,709	0	10,902	0	10,902	0	156,632	0	0	0	2,932	10/25/2034
45326T-AA-6	INCITEC PIVOT FINANCE LLC		12/10/2019	Maturity @ 100.00		2,000,000	2,000,000	2,072,240	2,008,864	0	(8,864)	0	(8,864)	0	2,000,000	0	0	0	120,000	12/10/2019
45660N-F7-5	RAST 04A3 A7 - CMO/RMBS		12/01/2019	Paydown		18,336	18,336	17,752	17,783	0	553	0	553	0	18,336	0	0	0	496	06/25/2034
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY CORP		05/09/2019	Stifel Nicolaus & Co.		2,077,480	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	77,480	77,480	63,889	09/19/2022
456866-AL-6	INGERSOLL-RAND COMPANY	C	07/01/2019	Call @ 100.00		199,000	199,000	228,802	211,719	0	(687)	0	(687)	0	211,036	0	(12,036)	(12,036)	0	06/01/2025
46590W-AG-3	JPMCC 18BCON C - CMBS		06/01/2019	JP MORGAN SECURITIES LLC		2,243,828	2,200,000	2,224,497	2,222,465	0	(5,167)	0	(5,167)	0	2,217,298	0	26,530	26,530	40,112	01/07/2031
46617T-AA-2	HENDR 141 A - ABS		12/15/2019	Paydown		82,395	82,395	85,626	85,892	0	(3,497)	0	(3,497)	0	82,395	0	0	0	2,968	03/15/2063
46618A-AA-2	HENDR 142 A - ABS		10/01/2019	VARIOUS		3,265,168	3,076,000	3,074,007	3,074,270	0	118	0	118	0	3,074,388	0	190,781	190,781	81,076	01/17/2073
46618H-AB-5	HENDR 143 B - ABS		12/15/2019	Paydown		68,951	68,951	68,935	68,939	0	12	0	12	0	68,951	0	0	0	1,693	06/15/2079
46619R-AB-2	HENDR 152 B - ABS		12/15/2019	Paydown		23,668	23,668	23,667	23,667	0	0	0	0	0	23,668	0	0	0	942	03/15/2060
46620J-AA-9	HENDR 171 A - ABS		10/01/2019	VARIOUS		2,105,893	1,917,359	1,913,923	1,913,829	0	41	0	41	0	1,913,869	0	192,024	192,024	59,248	08/16/2060
466247-VH-3	JPMMT 05S2 215 - CMO/RMBS		12/01/2019	Paydown		75,178	71,819	66,164	58,816	0	13,001	0	13,001	0	71,819	0	3,359	3,359	2,220	09/25/2035
46635H-AA-6	JPSMT 101 A - CMO/RMBS		11/01/2019	Paydown		237,724	237,724	243,667	233,116	0	4,608	0	4,608	0	237,724	0	0	0	6,510	03/25/2050
46644A-BL-5	JPMBB 15C27 B - CMBS		05/22/2019	JP MORGAN SECURITIES LLC		1,022,773	1,000,000	1,029,847	1,018,878	0	(1,191)	0	(1,191)	0	1,017,687	0	5,086	5,086	18,733	02/18/2048
470170-AB-7	NCBJ 151 NTS - ABS	C	11/01/2019	Paydown		238,488	238,488	238,488	238,488	0	0	0	0	0	238,488	0	0	0	12,668	07/08/2022
50011R-AC-6	KDIAK 2 A3 - CDO		02/07/2019	MLPFS INC FIXED INCOME		988,828	1,186,000	984,380	988,104	0	1,169	0	1,169	0	989,273	0	(445)	(445)	10,422	11/07/2042
50219*-AA-0	CTL-KENNETH LEWIS WAG ALLEN (TX)		07/01/2019	VARIOUS		164,126	164,126	164,126	164,126	0	0	0	0	0	164,126	0	0	0	3,290	06/01/2019

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
514666-AN-6	LAND O LAKES INC		10/16/2019	BARCLAYS CAP/FIXED INCOME, NEW YORK		378,716	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(21,284)	(21,284)	23,567	12/29/2049
529043-AC-5	LEXINGTON REALTY TRUST		02/01/2019	CROSS TRADE		2,639,783	2,657,000	2,758,843	2,713,515	0	(1,271)	0	(1,271)	0	2,712,244	0	(72,461)	(72,461)	16,311	06/15/2023
53217V-AC-3	LIFE TECHNOLOGIES CORP		10/25/2019	VARIOUS		2,027,660	2,000,000	1,995,920	1,999,447	0	382	0	382	0	1,999,829	0	171	171	165,660	03/01/2020
550786-AN-7	LVII 093 B1 - CMO/RMBS		05/01/2019	Paydown		792,971	792,971	814,778	794,501	0	(1,530)	0	(1,530)	0	792,971	0	0	0	9,147	11/27/2037
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2019	Paydown		102,017	102,017	102,015	0	0	2	0	2	0	102,017	0	0	0	1,688	03/15/2044
55818Q-AA-6	MDPK 12 E - CDO		01/17/2019	BARCLAYS CAPITAL INC.		845,460	854,000	855,708	856,263	0	144	0	144	0	856,407	0	(10,947)	(10,947)	16,519	07/20/2026
570535-AH-7	MARKEL CORP		09/30/2019	Maturity @ 100.00		2,000,000	2,000,000	2,193,540	2,019,352	0	(19,352)	0	(19,352)	0	2,000,000	0	0	0	142,500	09/30/2019
57169*-AK-3	MARS INC		10/07/2019	Maturity @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	228,200	10/06/2019
576434-TE-4	MALT 04ALT7 3A1 - CMO/RMBS		12/01/2019	Paydown		93,687	93,687	93,482	87,736	0	5,939	0	5,939	0	93,687	0	0	0	2,848	08/25/2034
576434-UG-7	MALT 04ALT9 A5 - RMBS		12/01/2019	Paydown		73,285	73,285	67,697	70,980	0	2,303	0	2,303	0	73,285	0	0	0	1,439	08/25/2034
57643L-FP-6	MABS 04IIMC3 M2 - RMBS		12/26/2019	Paydown		61,850	61,850	54,003	52,210	0	9,640	0	9,640	0	61,850	0	0	0	612	02/26/2035
57643L-NX-0	MABS 06AB1 A4 - RMBS		12/01/2019	Paydown		38,851	38,851	35,258	33,143	0	5,661	0	5,661	0	38,851	0	0	0	372	02/25/2036
59524E-AC-6	MIDATL 0508 3 - ABS		04/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,526	08/01/2050
617446-AK-7	MORGANITE INDUSTRIES INC		12/19/2019	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	313,000	12/19/2019
61763X-BF-2	MSBAM 14C18 30A - CMBS		05/29/2019	MLPFS INC FIXED INCOME		2,312,578	2,250,000	2,249,385	2,247,981	0	(112)	0	(112)	0	2,247,869	0	64,709	64,709	42,411	08/15/2031
61763X-BH-8	MSBAM 14C18 30B - CMBS		09/19/2019	MLPFS INC FIXED INCOME		788,525	750,000	750,029	749,514	0	(90)	0	(90)	0	749,424	0	39,102	39,102	24,642	08/15/2031
61764B-AJ-2	MSC 14150E B - CMBS		05/22/2019	Morgan Stanley & Co. LLC		2,109,220	2,000,000	2,112,734	2,069,162	0	(4,492)	0	(4,492)	0	2,064,671	0	44,549	44,549	40,982	09/10/2032
61764B-AL-7	MSC 14150E C - CMBS		08/01/2019	BARCLAYS CAPITAL INC.		1,044,688	1,000,000	1,029,511	1,017,988	0	(1,106)	0	(1,106)	0	1,016,882	0	27,806	27,806	20,481	09/10/2032
63615#-AD-3	NATIONAL FOOTBALL LEAGUE - ABS		11/01/2019	Paydown		163,599	163,600	140,540	149,535	0	14,064	0	14,064	0	163,600	0	0	0	4,901	03/31/2024
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC		05/09/2019	US BANCORP INVESTMENTS INC.		2,077,240	2,000,000	1,988,400	1,996,915	0	462	0	462	0	1,997,377	0	79,863	79,863	66,889	03/25/2021
643188-AA-9	NEW CARDINALS STADIUM LLC - ABS		07/01/2019	Paydown		137,471	137,480	137,480	145,226	0	(7,746)	0	(7,746)	0	137,480	0	(10)	(10)	7,119	06/30/2032
64352V-LY-5	NCHET 05A A4 - RMBS		12/01/2019	Paydown		251,208	251,208	244,268	245,689	0	5,513	0	5,513	0	251,208	0	0	0	6,626	08/25/2035
65334H-AA-0	NEXEN INC.	C	03/12/2019	Morgan Stanley & Co. LLC		12,343,860	9,000,000	8,835,660	8,886,153	0	972	0	972	0	8,887,124	0	3,456,736	3,456,736	352,406	03/15/2032
65334H-AJ-1	NEXEN INC	C	03/12/2019	Morgan Stanley & Co. LLC		1,420,730	1,000,000	994,450	995,314	0	19	0	19	0	995,334	0	425,396	425,396	46,667	07/30/2039
654579-AA-9	NIPPON LIFE INSURANCE CO	C	07/15/2019	MITSUBISHI UFJ SECURITIES		1,049,100	1,000,000	1,047,700	1,040,020	0	(5,169)	0	(5,169)	0	1,034,852	0	14,248	14,248	36,444	10/18/2042
66955*-AA-4	CTL-ROBERT KORFF WAG NORWOOD (MA)		04/01/2019	VARIOUS		99,500	99,500	99,500	99,500	0	0	0	0	0	99,500	0	0	0	1,180	03/01/2019
67107K-BB-1	OCP 147RR A2R - CDO	C	10/29/2019	Cantor Fitzergald & Co.		736,350	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(13,650)	(13,650)	32,406	07/20/2029
67134C-AA-9	OAK HILL CAP TR 4		10/10/2019	SANDLER O'NEILL & PARTNERS, LP		1,649,514	1,812,653	1,633,153	1,636,077	0	5,593	0	5,593	0	1,641,670	0	7,844	7,844	78,541	06/30/2035
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		11/01/2019	Paydown		23,640	23,640	26,931	26,788	0	(3,149)	0	(3,149)	0	23,640	0	0	0	2,717	10/01/2051
677071-AU-6	OHANA 07A I - ABS		11/01/2019	Paydown		9,558	9,558	10,651	10,589	0	(1,031)	0	(1,031)	0	9,558	0	0	0	1,195	10/01/2051
677071-AV-4	OHANA 07A II - ABS		11/01/2019	Paydown		13,750	13,750	14,906	14,843	0	(1,093)	0	(1,093)	0	13,750	0	0	0	1,773	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC		10/01/2019	Paydown		5,867	5,867	5,984	5,976	0	(109)	0	(109)	0	5,867	0	0	0	313	10/01/2051
68268N-AD-5	ONEOK PARTNERS LP		09/26/2019	U.S. Bank		2,555,900	2,000,000	2,287,140	2,240,538	0	(5,426)	0	(5,426)	0	2,235,112	0	320,788	320,788	131,292	10/15/2037
68389X-BH-7	ORACLE CORP		08/22/2019	DEUTSCHE BANK SECURITIES, INC.		7,217,145	6,500,000	6,862,583	6,830,850	0	(9,440)	0	(9,440)	0	6,821,409	0	395,736	395,736	278,751	07/15/2036
69337B-AH-7	PHHAM 071B 21A - CMO/RMBS		12/01/2019	Paydown		125,310	174,485	131,719	112,145	0	62,334	0	62,334	0	174,485	0	(49,175)	(49,175)	4,750	02/25/2037
69350Y-AA-4	PNFP STAT TR IV		05/09/2019	INTERNAL TRADE NO BROKER		3,184,000	3,200,000	3,184,000	3,184,224	0	177	0	177	0	3,184,401	0	(401)	(401)	72,742	12/15/2037
694476-AC-6	PACIFIC LIFECORP		04/01/2019	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	58,024	02/10/2020
72302#-AA-8	CTL-TRAINGLE 46 HOME DEPOT (NJ)		12/01/2019	Paydown		243,055	265,550	265,550	265,550	0	0	0	0	0	265,550	0	(22,495)	(22,495)	11,301	08/01/2032
72703P-AB-9	PLNT 181 A22 - ABS		12/05/2019	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	995	09/08/2048
74042C-AE-8	PRETSL 28 B - CDO	C	12/23/2019	Paydown		26,897	26,897	22,740	0	0	4,157	0	4,157	0	26,897	0	0	0	518	03/22/2038
74042E-AC-8	PRETSL 17 B - CDO	C	12/23/2019	Paydown		187,514	187,514	163,372	163,741	0	23,774	0	23,774	0	187,514	0	0	0	4,784	06/23/2035
74042F-AB-7	PRETSL 25 A2 - CDO	C	09/01/2019	MLPFS INC FIXED INCOME		644,633	837,186	709,515	711,493	0	1,324	0	1,324	0	712,817	0	(68,184)	(68,184)	7,111	06/22/2037
74042H-AB-3	PRETSL 19 A2 - CDO		05/01/2019	VARIOUS		1,378,265	1,602,715	1,422,410	1,427,354	0	1,932	0	1,932	0	1,429,285	0	(51,020)	(51,020)	13,966	12/22/2035
74042H-AC-1	PRETSL 19 B - CDO		12/18/2019	VARIOUS		1,618,549	1,904,505	1,556,271	213,156	0	9,330	0	9,330	0	1,565,561	0	52,988	52,988	25,379	12/22/2035
74042J-AJ-2	PRETSL 21 B2 - CDO	C	04/02/2019	MLPFS INC FIXED INCOME		565,164	729,243	594,333	599,437	0	1,420	0	1,420	0	600,857	0	(35,693)	(35,693)	6,789	03/22/2038
74042M-AC-0	PRETSL 22 A2 - CDO	C	03/28/2019	MLPFS INC FIXED INCOME		467,166	556,150	479,680	480,922	0	800	0	800	0	481,722	0	(14,556)	(14,556)	4,799	09/22/2036
74042M-AE-6	PRETSL 22 B1 - CDO	C	03/28/2019	MLPFS INC FIXED INCOME		408,081	485,811	381,361	383,799	0	981	0	981	0	384,780	0	23,301	23,301	4,497	09/22/2036
74042T-AC-5	PRETSL 27 A2 - CDO		04/01/2019	VARIOUS		2,473,367	3,009,533	2,296,274	2,296,625	0	6,328	0	6,328	0	2,302,953	0	170,414	170,414	25,963	12/22/2037

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
74043A-AE-1	PRETSL 23 A2 - CDO		05/01/2019	VARIOUS		533,432	612,994	549,396	550,199	0	797	0	797	0	550,996	0	(17,564)	(17,564)	5,281	12/22/2036
74043A-AF-8	PRETSL 23 BFP - CDO		12/23/2019	Paydown		125,715	125,715	111,220	239,316	0	22,672	0	22,672	0	125,715	0	0	0	3,953	12/22/2036
74043C-AB-3	PRETSL 24 A2 - CDO	C	10/01/2019	VARIOUS		2,691,243	3,455,111	2,891,908	2,894,412	0	13,740	0	13,740	0	2,908,153	0	(216,910)	(216,910)	29,972	03/22/2037
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		07/31/2019	GOLDMAN, SACHS & CO.		3,621,924	3,600,000	3,593,880	3,594,061	0	80	0	80	0	3,594,141	0	27,783	27,783	118,755	07/15/2046
744320-AM-4	PRUDENTIAL FINANCIAL INC		07/17/2019	VARIOUS		1,078,504	1,025,000	1,121,870	1,100,626	0	(4,974)	0	(4,974)	0	1,095,652	0	(17,148)	(17,148)	21,383	06/15/2043
744320-AN-2	PRUDENTIAL FINANCIAL INC		04/25/2019	VARIOUS		1,311,395	1,300,000	1,377,338	1,361,555	0	(2,807)	0	(2,807)	0	1,358,749	0	(47,354)	(47,354)	36,429	03/15/2044
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION		12/07/2019	Paydown		120,850	120,850	140,850	123,384	0	(2,537)	0	(2,537)	0	120,850	0	0	0	(11,897)	12/07/2022
74957E-AM-9	RFMSI 06S5 A12 - CMO/RMBS		12/01/2019	Paydown		90,219	102,538	82,031	68,770	0	33,814	0	33,814	0	102,538	0	(12,319)	(12,319)	4,966	06/25/2036
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS		12/01/2019	Paydown		278,977	302,761	259,239	215,347	0	87,475	0	87,475	0	302,761	0	(23,784)	(23,784)	13,654	05/25/2037
74958A-AJ-3	RFMSI 06S7 A9 - CMO/RMBS		12/01/2019	Paydown		23,694	29,698	25,466	22,012	0	7,727	0	7,727	0	29,698	0	(6,004)	(6,004)	3,025	08/25/2036
759351-AG-4	REINSURANCE GROUP OF AMERICA INC		11/15/2019	Maturity @ 100.00		2,000,000	2,000,000	2,086,920	2,009,984	0	(9,984)	0	(9,984)	0	2,000,000	0	0	0	129,000	11/15/2019
759470-B*-7	RELIANCE INDUSTRIES LTD		03/27/2019	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	95,100	03/26/2019
759950-GA-0	RAMC 054 A6 - RMBS		12/01/2019	Paydown		145,886	145,886	135,557	133,855	0	12,168	0	12,168	0	145,886	0	0	0	6,063	02/25/2036
76028U-AA-9	REPUBLIC BANCORP CAP TR		10/15/2019	VARIOUS		1,999,421	2,278,542	1,946,435	1,951,602	0	9,936	0	9,936	0	1,961,538	0	37,883	37,883	72,631	09/30/2035
76110W-UY-0	RASC 03KS10 MI1 - RMBS		10/01/2019	Paydown		202,645	202,645	202,584	196,532	0	6,114	0	6,114	0	202,645	0	0	0	7,782	12/25/2033
76110W-WG-7	RASC 04KS2 A16 - RMBS		10/01/2019	Paydown		14,613	14,613	14,184	14,613	0	0	0	0	0	14,613	0	0	0	382	03/25/2034
76111X-E9-0	RFMSI 05S9 A9 - CMO/RMBS		12/26/2019	Paydown		1,578,173	1,600,641	1,490,640	1,419,795	0	180,846	0	180,846	0	1,600,641	0	(22,467)	(22,467)	79,292	12/25/2035
76111X-RB-1	RFMSI 04S9 A23 - CMO/RMBS		12/01/2019	Paydown		83,371	83,371	76,389	78,777	0	4,594	0	4,594	0	83,371	0	0	0	1,463	12/25/2034
81377A-AD-4	SABR 06HE2 A2C - RMBS		12/26/2019	Paydown		62,126	62,126	31,180	28,925	0	33,201	0	33,201	0	62,126	0	0	0	705	07/25/2036
81745B-AB-1	SEMT 136 A2 - CMO/RMBS		10/01/2019	VARIOUS		802,159	797,061	769,786	771,275	0	2,935	0	2,935	0	774,209	0	27,950	27,950	18,046	05/26/2043
81745D-AE-1	SEMT 139 A1 - CMO/RMBS		12/01/2019	Paydown		708,172	708,172	687,591	688,229	0	19,943	0	19,943	0	708,172	0	0	0	14,312	07/27/2043
81745E-AA-7	SEMT 138 A1 - CMO/RMBS		06/27/2019	VARIOUS		2,032,699	2,052,327	2,005,201	2,016,259	0	2,451	0	2,451	0	2,018,710	0	13,989	13,989	30,680	06/25/2043
81745J-AA-6	SEMT 1311 A1 - CMO/RMBS		12/01/2019	Paydown		456,518	456,518	434,477	433,550	0	22,977	0	22,977	0	456,518	0	0	0	12,259	09/25/2043
82323M-AA-7	SAIL 2018-1 CN - ABS		12/17/2019	Paydown		26,546	26,546	26,546	26,546	0	0	0	0	0	26,546	0	0	0	251	09/15/2065
83368J-KG-4	SOCIETE GENERALE SA	C	09/04/2019	VARIOUS		1,049,480	1,000,000	1,090,640	1,059,637	0	(12,049)	0	(12,049)	0	1,047,588	0	1,892	1,892	62,565	09/13/2066
83405A-AA-2	SCLP 171 A - ABS		12/25/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,169	01/26/2026
83546D-AD-0	SONIC 161 A2 - ABS		12/20/2019	Paydown		21,500	21,500	21,500	21,500	0	0	0	0	0	21,500	0	0	0	1,233	05/21/2046
83751#-AA-1	CTL - S COVE DEV AHOLD/STOP (NJ)		12/01/2019	Paydown		499,914	499,914	521,460	510,169	0	(10,253)	0	(10,253)	0	499,914	0	0	0	20,264	07/01/2025
848601-AD-2	SPMF 141 A2 - ABS		10/01/2019	Paydown		951,076	951,076	1,041,093	980,438	0	(29,362)	0	(29,362)	0	951,076	0	0	0	37,707	07/20/2040
84860Y-AA-6	SPMF 142 A - ABS		10/01/2019	Paydown		5,573,165	5,484,257	6,128,014	5,731,797	0	(247,540)	0	(247,540)	0	5,484,257	0	0	0	324,523	03/20/2041
84861C-AA-3	SPMF 144 A1 - ABS		10/01/2019	Paydown		1,743,983	1,743,983	1,705,288	1,730,420	0	13,563	0	13,563	0	1,743,983	0	0	0	45,789	01/20/2045
85022W-AB-0	SCFT 16A B - ABS		06/01/2019	Call @ 100.00		1,750,000	1,750,000	1,749,910	1,749,938	0	5	0	5	0	1,749,944	0	56	56	31,690	03/25/2024
85172F-AN-9	SPRINGLEAF FINANCE CORP		04/16/2019	GOLDMAN, SACHS & CO.		2,512,200	2,370,000	2,381,850	2,381,423	0	(363)	0	(363)	0	2,381,061	0	131,139	131,139	99,910	03/15/2026
86212V-AA-2	STR 161 A1 - ABS		12/20/2019	Paydown		38,404	38,404	38,383	38,387	0	17	0	17	0	38,404	0	0	0	1,026	10/22/2046
86212X-AC-4	STR 191 A3 - ABS		12/20/2019	Paydown		417	417	417	0	0	0	0	0	0	417	0	0	0	1	11/22/2049
86213A-AA-7	STR 133 A1 - ABS		11/01/2019	Paydown		1,604,304	1,604,304	1,637,921	1,615,850	0	(11,546)	0	(11,546)	0	1,604,304	0	0	0	56,250	11/20/2043
86213B-AB-3	STR 141 A2 - ABS		12/20/2019	Paydown		10,000	10,000	10,501	10,303	0	(303)	0	(303)	0	10,000	0	0	0	454	04/20/2044
86213C-AB-1	STR 151 A2 - ABS		12/20/2019	Paydown		10,000	10,000	9,900	9,931	0	69	0	69	0	10,000	0	0	0	353	04/20/2045
86359B-G5-4	SASC 0418H A5 - CMO/RMBS		12/01/2019	Paydown		160,834	160,834	137,111	142,278	0	18,502	0	18,502	0	160,834	0	0	0	3,510	10/25/2034
86359B-P6-2	SASC 0421XS 25A - RMBS		07/01/2019	VARIOUS		1,366,987	1,366,987	1,275,570	1,322,509	0	44,479	0	44,479	0	1,366,987	0	0	0	32,702	12/25/2034
86359B-U2-5	SASC 0423XS 1A4 - RMBS		12/01/2019	Paydown		796	796	775	787	0	(209)	0	(209)	0	796	0	0	0	(1,775)	01/25/2035
86359D-FQ-5	SASC 0510 2A2 - CMO/RMBS		12/01/2019	Paydown		1,394,339	1,409,762	1,335,749	1,297,385	0	112,377	0	112,377	0	1,409,762	0	(15,423)	(15,423)	66,112	06/25/2035
87244A-BA-7	WINDR 121R AR - CDO	C	07/15/2019	Paydown		1,000,000	1,000,000	1,000,500	1,000,489	0	(489)	0	(489)	0	1,000,000	0	0	0	30,729	01/15/2026
87264J-AA-4	TMSQ 1415 A - CMBS		02/11/2019	UBS FINANCIAL SERVICES INC.		0	0	0	0	0	0	0	0	0	0	0	0	0	7,360	10/10/2036
87264J-AG-1	TMSQ 1415 B - CMBS		07/01/2019	CITIGROUP GLOBAL MARKETS INC.		2,891,219	2,800,000	2,862,545	2,834,415	0	(3,389)	0	(3,389)	0	2,831,027	0	60,192	60,192	52,128	10/10/2036
87331V-AH-1	TBRNA 8 B - CDO		12/18/2019	MLPFS INC FIXED INCOME		172,500	250,000	180,000	0	0	1,368	0	1,368	0	181,368	0	(8,868)	(8,868)	6,841	11/07/2037
87342R-AC-8	BELL 161 A23 - ABS		12/01/2019	Paydown		37,000	37,000	37,000	37,000	0	0	0	0	0	37,000	0	0	0	1,723	05/25/2046
87407P-AA-8	TAL 131 A - ABS		12/20/2019	Paydown		50,000	50,000	47,830	48,570	0	1,430	0	1,430	0	50,000	0	0	0	1,023	02/22/2038
87817*-AA-8	CTL -CYPRESS CREEK EDGE LLC TD FL		12/15/2019	Paydown		73,186	73,186	73,186	73,186	0	0	0	0	0	73,186	0	0	0	2,165	06/15/2036
88315F-AE-1	TMCL 172 A - ABS	C	12/20/2019	Paydown		122,904	122,904	120,041	79,814	0	2,820	0	2,820	0	122,904	0	0	0	2,406	06/20/2042
88606W-AA-0	TBOLT 171 A - ABS	C	12/15/2019	Paydown		131,944	131,944	131,939	131,970	0	(26)	0	(26)	0	131,944	0	0	0	3,854	05/17/2032
891716-AA-0	TOWER CAPITAL TRUST III		05/09/2019	INTERNAL TRADE NO BROKER		1,019,960	1,186,000	1,019,960	1,020,484	0	1,735	0	1,735	0	1,022,219	0	(2,259)	(2,259)	23,224	03/01/2037
89656F-AC-0	TRL 131 A1 - ABS		04/01/2019	Paydown		10,639	10,639	10,617	10,624	0	16	0	16	0	10,639	0	0	0	879	07/15/2043
89657B-AA-2	TRL 191 A1 - ABS		12/17/2019	Paydown		45,822	45,822	45,799	0	0	23	0	23	0	45,822	0	0	0	747	04/17/2049
89675*-AN-7	TRITON CONTAINER INT 2010 A-1	C	05/01/2019	Paydown		142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	(4,336)	04/30/2020

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
89675*-AP-2	TRITON CONTAINER INT 2010 A-2	C	05/01/2019	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,950	04/30/2022
899038-AF-6	TUDOR INVESTMENT CORP		07/01/2019	VARIOUS		333,333	333,333	342,427	334,516	0	(1,182)	0	(1,182)	0	333,333	0	0	0	9,167	06/19/2019
90117P-AL-9	AOTA 151211 C - CMBS		11/01/2019	JP MORGAN SECURITIES LLC		4,841,895	4,500,000	4,528,598	4,523,570	0	(8,387)	0	(8,387)	0	4,515,183	0	326,712	326,712	153,258	08/10/2035
907818-EM-6	UNION PACIFIC CORP		09/04/2019	WELLS FARGO SECURITIES LLC		4,888,980	4,500,000	4,753,980	4,745,250	0	(2,826)	0	(2,826)	0	4,742,424	0	146,556	146,556	159,083	10/01/2051
92936M-AE-7	WPP FINANCE 2010	C	05/07/2019	Corporate Action		538,910	500,000	511,205	510,442	0	(71)	0	(71)	0	510,370	0	28,540	28,540	13,672	11/15/2043
942683-AH-6	ACTAVIS INC	C	09/25/2019	GOLDMAN, SACHS & CO.		986,841	950,000	968,991	966,998	0	(312)	0	(312)	0	966,686	0	20,155	20,155	43,449	10/01/2042
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS		04/01/2019	Paydown		42,363	42,011	42,343	35,874	0	6,137	0	6,137	0	42,011	0	352	352	0	06/29/2030
94978#-EA-1	WF BK EQUIP SER A-5 TDCC 06-A - ABS		10/01/2019	Paydown		93,201	108,886	108,886	103,828	0	4,943	0	4,943	0	108,886	0	(15,686)	(15,686)	0	01/27/2029
949797-AA-2	WFMBS 0715 A1 - CMO/RMBS		12/01/2019	Paydown		48,015	60,247	56,632	52,266	0	7,955	0	7,955	0	60,247	0	(12,233)	(12,233)	1,553	11/25/2037
94982V-AA-4	WFMBS 058 A1 - CMO/RMBS		11/01/2019	Paydown		441,567	441,567	420,730	413,061	0	28,506	0	28,506	0	441,567	0	0	0	18,930	10/25/2035
949837-AA-6	WFMBS 0710 1A1 - CMO/RMBS		12/01/2019	Paydown		555,932	602,490	571,462	531,141	0	71,349	0	71,349	0	602,490	0	(46,559)	(46,559)	28,694	07/25/2037
949837-AS-7	WFMBS 0710 117 - CMO/RMBS		12/01/2019	Paydown		145,146	157,301	141,768	129,494	0	27,807	0	27,807	0	157,301	0	(12,156)	(12,156)	7,492	07/25/2037
94983Q-AL-0	WFMBS 063 A11 - CMO/RMBS		12/01/2019	Paydown		1,019,631	1,019,631	971,411	968,081	0	51,550	0	51,550	0	1,019,631	0	0	0	47,737	03/25/2036
94989N-BK-2	WFCM 15C30 B - CMBS		09/19/2019	Morgan Stanley		3,243,047	3,000,000	3,090,000	3,061,255	0	(6,613)	0	(6,613)	0	3,054,642	0	188,405	188,405	107,067	09/17/2058
94989V-AJ-8	WFCM 15NXS3 B - CMBS		09/19/2019	CREDIT SUISSE SECURITIES (USA)		1,092,969	1,000,000	1,027,982	1,019,442	0	(2,268)	0	(2,268)	0	1,017,173	0	75,795	75,795	36,985	09/17/2057
94989Y-BE-2	WFCM 16C32 B - CMBS		11/01/2019	MLPFS INC FIXED INCOME		1,272,322	1,150,000	1,222,055	1,204,970	0	(5,288)	0	(5,288)	0	1,199,682	0	72,640	72,640	44,648	01/17/2059
95058X-AB-4	WEN 151 A22 - ABS		07/01/2019	Paydown		5,253,525	5,253,525	5,239,593	5,245,965	0	7,560	0	7,560	0	5,253,525	0	0	0	113,549	06/15/2045
95058X-AC-2	WEN 151 A23 - ABS		12/15/2019	Paydown		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	3,060	06/15/2045
95829T-AA-3	WESTERN GROUP HSG LP		12/01/2019	Paydown		9,211	9,211	10,746	10,672	0	(1,461)	0	(1,461)	0	9,211	0	0	0	896	03/15/2057
974153-AA-6	WING 18A A2 - RMBS		12/05/2019	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	301	12/05/2048
986254-AE-0	YCLO 1RR ERR - CDO		05/23/2019	MORGAN STANLEY SMITH BARNEY		2,290,386	2,371,000	2,296,632	2,299,608	0	723	0	723	0	2,300,331	0	(9,945)	(9,945)	133,910	10/22/2029
9AMBDD-N0-4	AMBOY CAPITAL		11/01/2019	Adjustment		551,990	593,000	523,323	0	0	656	0	656	0	523,979	0	28,011	28,011	2,803	03/31/2034
9TERM5-GE-2	CLAST 2014		04/01/2019	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	8,725	03/15/2029
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		09/20/2019	Paydown		2,911	2,911	2,911	0	0	0	0	0	0	2,911	0	0	0	12	08/16/2027
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	12/20/2019	Redemption @ 100.00		433,772	433,772	433,772	433,772	0	0	0	0	0	433,772	0	0	0	9,686	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	12/20/2019	Redemption @ 100.00		360,697	360,697	360,697	360,697	0	0	0	0	0	360,697	0	0	0	7,696	05/31/2025
G9300#-AB-3	GAS NETWORKS IRELAND	C	03/31/2019	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	134,800	03/31/2019
H42097-AA-5	UBS GROUP AG	D	04/24/2019	VARIOUS		2,094,394	2,000,000	2,167,570	2,114,981	0	(12,403)	0	(12,403)	0	2,102,578	0	(8,184)	(8,184)	96,742	12/29/2049
H919B9-YE-5	CREDIT SUISSE GROUP AG	D	04/01/2019	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,781	12/31/2049
N9146#-AB-3	VAN OORD FINANCE B.V.	C	04/01/2019	VARIOUS		2,053,167	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	53,167	53,167	93,428	04/20/2021
P7906#-AA-7	GOVT OF TRINIDAD & TOBAGO - ABS		08/01/2019	Paydown		102,149	102,148	102,148	104,537	0	(2,389)	0	(2,389)	0	102,148	0	1	1	3,508	01/01/2023
R16582-5H-8	DNB BANK ASA	D	04/04/2019	VARIOUS		1,856,450	1,800,000	1,939,700	1,901,553	0	(7,551)	0	(7,551)	0	1,894,002	0	(37,552)	(37,552)	120,214	10/18/2066
W7468#-AE-1	SANDVIK TREASURY AB		07/01/2019	Call @ 111.63		6,698,032	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	698,032	698,032	187,500	06/28/2022
W94232-TS-9	SWEDBANK AB	D	04/01/2019	VARIOUS		1,371,366	1,400,000	1,491,400	1,466,344	0	(3,810)	0	(3,810)	0	1,462,533	0	(91,167)	(91,167)	41,167	12/16/2066
X0940#-AC-7	CARGOTEC CORPORATION C	C	02/21/2019	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	56,800	02/21/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						363,163,461	353,983,068	352,287,678	346,008,445	0	1,002,748	0	1,002,748	0	350,828,317	0	12,139,876	12,139,876	12,314,754	XXX
025932-70-8	AMERICAN FINANCIAL GROUP INC		10/31/2019	VARIOUS		515,348	489,875	505,551	498,732	0	(2,681)	0	(2,681)	0	496,051	0	19,298	19,298	15,843	11/15/2055
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC		09/20/2019	VARIOUS		1,231,279	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	31,279	31,279	54,186	04/01/2048
055451-AX-6	BHP BILLITON LTD	C	09/12/2019	DEUTSCHE BANK SECURITIES, INC.		468,500	400,000	469,000	459,423	0	(5,417)	0	(5,417)	0	454,006	0	14,494	14,494	24,525	10/19/2075
05565A-AQ-6	BNP PARIBAS SA	C	04/18/2019	VARIOUS		1,687,782	1,600,000	1,778,200	1,712,783	0	(14,294)	0	(14,294)	0	1,698,489	0	(10,707)	(10,707)	67,397	03/30/2066
060505-EH-3	BANK OF AMERICA CORP		05/14/2019	KEYBANC CAPITAL MARKETS INC		1,284,372	1,200,000	1,325,483	1,306,028	0	(6,132)	0	(6,132)	0	1,299,896	0	(15,524)	(15,524)	52,292	12/29/2049
060505-EN-0	BANK OF AMERICA CORP		02/22/2019	KEYBANC CAPITAL MARKETS INC		497,025	470,000	521,358	514,637	0	(969)	0	(969)	0	513,668	0	(16,643)	(16,643)	12,663	12/29/2049
06738E-BA-2	BARCLAYS PLC	C	03/20/2019	VARIOUS		397,000	400,000	404,084	403,857	0	(132)	0	(132)	0	403,726	0	(6,726)	(6,726)	7,276	12/29/2049
172967-GF-2	CITIGROUP INC		09/06/2019	VARIOUS		2,265,916	2,176,000	2,256,096	2,242,442	0	(8,684)	0	(8,684)	0	2,233,758	0	32,157	32,157	117,707	12/29/2049
172967-KD-2	CITIGROUP INC		01/25/2019	MLPFS INC FIXED INCOME		1,011,250	1,000,000	1,055,000	1,037,079	0	(1,485)	0	(1,485)	0	1,035,594	0	(24,344)	(24,344)	12,590	12/29/2049
23380Y-AB-3	DAI-ICHI LIFE INSURANCE CO LTD	C	02/01/2019	NOMURA SECURITIES INTERNATIONAL		1,293,000	1,200,000	1,377,480	1,319,479	0	(4,273)	0	(4,273)	0	1,315,206	0	(22,206)	(22,206)	45,917	12/29/2049
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD	C	04/29/2019	MITSUBISHI UFJ SECURITIES		1,457,400	1,400,000	1,509,920	1,491,470	0	(4,643)	0	(4,643)	0	1,486,827	0	(29,427)	(29,427)	36,295	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
25746U-84-4	DOMINION RESOURCES INC		12/31/2019	J.P. MORGAN SECURITIES LLC		786,695	748,875	759,958	0	0	(5,969)	0	(5,969)	0	753,990	0	32,706	32,706	19,658	07/30/2076
268317-AF-1	ELECTRICITE DE FRANCE SA	C	12/10/2019	Corporate Action		3,868,979	3,700,000	3,832,430	3,800,979	0	(23,465)	0	(23,465)	0	3,777,514	0	91,465	91,465	266,554	12/29/2049
29265W-AA-6	ENEL SPA	C	07/26/2019	CREDIT SUISSE SECURITIES (USA)		1,401,000	1,200,000	1,451,800	1,400,591	0	(22,062)	0	(22,062)	0	1,378,529	0	22,471	22,471	89,250	09/24/2073
320870-AA-6	FIRST MIDWEST CAPITAL TRUST		11/22/2019	SANDLER O'NEILL & PARTNERS, LP		1,195,380	1,044,000	1,054,440	1,054,473	0	(379)	0	(379)	0	1,054,095	0	141,285	141,285	71,550	12/01/2033
404280-BC-2	HSBC HOLDINGS PLC	C	04/01/2019	VARIOUS		3,120,900	3,000,000	3,282,300	3,186,283	0	(10,304)	0	(10,304)	0	3,175,979	0	(55,079)	(55,079)	45,604	12/29/2049
41135U-AA-3	HANWHA LIFE INSURANCE CO LTD	C	05/21/2019	MITSUBISHI UFJ SECURITIES		1,183,500	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(16,500)	(16,500)	32,900	04/23/2108
45685E-AG-1	VOYA FINANCIAL INC		05/15/2019	JEFFERIES LLC		810,000	800,000	852,000	841,889	0	(3,572)	0	(3,572)	0	838,317	0	(28,317)	(28,317)	22,851	05/15/2053
46625H-HA-1	JPMORGAN CHASE & CO		10/30/2019	VARIOUS		841,063	842,000	853,463	842,000	0	0	0	0	0	842,000	0	(938)	(938)	39,845	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO		05/14/2019	BARCLAYS CAPITAL INC.		991,350	900,000	1,026,250	1,002,509	0	(6,785)	0	(6,785)	0	995,724	0	(4,374)	(4,374)	48,094	12/29/2049
524901-60-0	LEGG MASON INC		05/01/2019	VARIOUS		638,183	650,000	655,178	647,956	0	159	0	159	0	648,115	0	(9,932)	(9,932)	8,856	09/15/2056
539439-AF-6	LLOYDS BANKING GROUP PLC	C	08/01/2019	RBC CAPITAL MARKETS, LLC		1,157,805	1,100,000	1,264,835	1,258,305	0	(3,055)	0	(3,055)	0	1,255,250	0	(97,445)	(97,445)	51,666	01/29/2049
539439-AG-4	LLOYDS BANK PLC	C	08/01/2019	BARCLAYS CAPITAL INC.		1,047,700	1,000,000	1,131,440	1,110,394	0	(10,481)	0	(10,481)	0	1,099,912	0	(52,212)	(52,212)	45,417	12/29/2049
59156R-BP-2	METLIFE INC		02/01/2019	VARIOUS		1,602,565	1,600,000	1,655,730	1,630,224	0	(1,640)	0	(1,640)	0	1,628,584	0	(26,019)	(26,019)	10,376	12/29/2049
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		12/05/2019	VARIOUS		609,919	567,675	567,675	0	0	0	0	0	0	567,675	0	42,244	42,244	15,077	05/15/2064
654579-AD-3	NIPPON LIFE INSURANCE CO	C	08/28/2019	VARIOUS		4,869,160	4,600,000	4,976,900	4,905,523	0	(22,285)	0	(22,285)	0	4,883,237	0	(14,077)	(14,077)	147,785	10/16/2044
65473P-AG-0	NISOURCE INC		08/20/2019	VARIOUS		941,634	945,000	945,673	945,530	0	(138)	0	(138)	0	945,392	0	(3,758)	(3,758)	36,519	12/29/2049
733186-AA-8	POPULAR CAPITAL TRUST I		05/09/2019	INTERNAL TRADE NO BROKER		610,139	616,302	603,976	604,220	0	160	0	160	0	604,380	0	5,759	5,759	26,745	09/15/2034
743863-AA-0	PROVIDENT FINANCING TRUST I		12/09/2019	VARIOUS		3,899,350	3,215,000	3,336,144	567,872	0	(2,342)	0	(2,342)	0	3,333,798	0	565,552	565,552	293,483	03/15/2038
744320-80-5	PRUDENTIAL FINANCIAL INC		01/03/2019	JEFFERIES LLC		241,133	250,000	248,133	248,138	0	0	0	0	0	248,139	0	(7,006)	(7,006)	0	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC		04/17/2019	VARIOUS		533,061	500,000	513,650	513,373	0	(1,097)	0	(1,097)	0	512,276	0	20,785	20,785	17,707	09/15/2042
749770-AQ-6	RABOBANK NEDERLAND NV	C	01/22/2019	RBC CAPITAL MARKETS		1,738,730	1,684,000	1,846,085	1,743,179	0	(7,562)	0	(7,562)	0	1,735,617	0	3,113	3,113	12,349	12/29/2049
759351-80-2	REINSURANCE GROUP OF AMERICA INC		07/01/2019	VARIOUS		1,297,121	1,212,825	1,315,421	1,296,973	0	(3,516)	0	(3,516)	0	1,293,457	0	3,664	3,664	29,570	06/15/2056
780097-AH-4	ROYAL BANK OF SCOTLAND GROUP PLC	C	09/04/2019	JPMORGAN CHASE BANK/EUROCLEAR BANK		539,000	400,000	515,000	509,541	0	(5,836)	0	(5,836)	0	503,705	0	35,295	35,295	28,553	12/29/2049
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC	C	09/01/2019	VARIOUS		1,707,520	1,600,000	1,768,210	1,709,520	0	(20,944)	0	(20,944)	0	1,688,577	0	18,943	18,943	69,815	12/29/2049
816851-60-4	SEMPRA ENERGY		11/01/2019	JEFFERIES LLC		94,920	89,650	91,407	0	0	(336)	0	(336)	0	91,071	0	3,849	3,849	1,360	07/01/2079
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO		06/01/2019	VARIOUS		1,439,244	1,500,000	1,606,428	1,568,416	0	(3,328)	0	(3,328)	0	1,565,088	0	(125,844)	(125,844)	55,512	08/01/2049
842587-CY-1	SOUTHERN CO		04/24/2019	VARIOUS		2,285,400	2,250,000	2,380,000	2,345,169	0	(7,913)	0	(7,913)	0	2,337,255	0	(51,855)	(51,855)	72,172	03/15/2057
857477-AQ-6	STATE STREET CORP		04/02/2019	MLPFS INC FIXED INCOME		1,803,500	1,800,000	1,799,460	1,799,496	0	48	0	48	0	1,799,544	0	3,956	3,956	37,330	12/29/2049
86564C-AA-8	SUMITOMO LIFE INSURANCE CO	C	05/01/2019	CITIGROUP GLOBAL MARKETS INC.		655,920	600,000	653,000	648,801	0	(2,585)	0	(2,585)	0	646,216	0	9,704	9,704	21,883	09/20/2073
902973-AY-2	U.S. BANCORP		01/30/2019	HSBC SECURITIES (USA) FXD INC		608,286	600,000	600,690	600,689	0	(16)	0	(16)	0	600,673	0	7,613	7,613	16,742	12/29/2049
91529Y-60-1	UNUM GROUP		02/01/2019	JEFFERIES LLC		248,583	250,000	246,995	247,011	0	1	0	1	0	247,012	0	1,572	1,572	0	06/15/2058
949746-PM-7	WELLS FARGO & CO		09/16/2019	Call @ 100.00		986,000	986,000	998,223	986,000	0	0	0	0	0	986,000	0	0	0	47,638	12/29/2049
949746-RN-3	WELLS FARGO & CO		05/14/2019	Merril Lynch Pierce Fenner Smith		1,339,625	1,250,000	1,341,325	1,331,513	0	(4,075)	0	(4,075)	0	1,327,438	0	12,187	12,187	30,803	12/29/2049
F5616K-AC-8	LA MONDIALE SAM	D	02/01/2019	UBS AG STAMFORD,CT		1,065,475	1,090,000	1,186,238	1,174,993	0	(828)	0	(828)	0	1,174,164	0	(108,689)	(108,689)	33,620	01/26/2047
F5616K-AE-4	LA MONDIALE SAM	D	10/15/2019	US Bank		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	83,813	01/18/2048
G0504L-BT-3	AQUARIUS INVESTMENTS PLC	D	01/22/2019	CITIGROUP GLBL MRKT LTD -LDN		607,650	600,000	615,750	608,218	0	(778)	0	(778)	0	607,441	0	210	210	15,194	09/01/2024
G0809L-DY-2	BARCLAYS PLC	D	08/01/2019	CALYON SECURITIES (USA) INC.		1,454,600	1,400,000	1,532,400	1,496,413	0	(16,559)	0	(16,559)	0	1,479,854	0	(25,254)	(25,254)	70,438	12/29/2049
G7056A0-AC-9	PHOENIX GROUP HOLDINGS	D	09/04/2019	US Bank		1,574,800	1,550,000	1,566,500	1,562,048	0	(1,024)	0	(1,024)	0	1,561,023	0	13,777	13,777	97,198	07/06/2027
G7289N-TV-1	PRUDENTIAL PLC	D	10/21/2019	Morgan Stanley		947,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	147,000	147,000	54,889	10/20/2048
G93882-S2-8	VODAFONE GROUP PLC	D	03/26/2019	VARIOUS		1,064,250	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(35,750)	(35,750)	31,337	10/03/2078
H4209B-AE-8	UBS GROUP AG	D	04/24/2019	US Bank		1,652,160	1,600,000	1,703,930	1,669,399	0	(9,325)	0	(9,325)	0	1,660,074	0	(7,914)	(7,914)	120,389	12/29/2049
J17074-AB-1	FUKOKU MUTUAL LIFE INSURANCE CO	D	02/28/2019	ECLR 94787 HSBC NEW YORK		1,073,750	1,000,000	1,137,500	1,108,505	0	(3,586)	0	(3,586)	0	1,104,919	0	(31,169)	(31,169)	29,792	12/29/2049
N4578E-BG-2	ING GROEP NV	D	10/01/2019	VARIOUS		949,770	900,000	974,250	954,827	0	(10,827)	0	(10,827)	0	944,000	0	5,770	5,770	55,802	12/31/2049
N9353H-AB-7	VIVAT NV	D	07/23/2019	VARIOUS		1,199,790	1,200,000	1,217,956	1,216,527	0	(2,226)	0	(2,226)	0	1,214,301	0	(14,511)	(14,511)	47,396	11/16/2067
Q78063-AG-1	QBE INSURANCE GROUP LTD	D	07/01/2019	Adjustment		963,450	900,000	1,014,750	0	0	(6,530)	0	(6,530)	0	987,586	0	(24,136)	(24,136)	30,038	12/02/2044

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
W8T71M-KD-3	SKANDINAVISKA ENSKILDA BANKEN AB	D	01/28/2019	US Bank		397,200	400,000	408,500	405,297	0	(303)	0	(303)	0	404,994	0	(7,794)	(7,794)	4,919	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						71,552,131	68,177,202	72,434,162	66,228,726	0	(270,015)	0	(270,015)	0	71,140,136	0	411,995	411,995	2,835,175	XXX
9TERM5-GE-2	CLAST 2014		11/01/2019	Redemption @ 100.00		338,576	338,576	338,576	338,576	0	0	0	0	0	338,576	0	0	0	(5,275)	03/15/2029
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						338,576	338,576	338,576	338,576	0	0	0	0	0	338,576	0	0	0	(5,275)	XXX
8399997. Total - Bonds - Part 4						534,353,817	517,789,258	521,614,926	506,885,059	0	821,355	0	821,355	0	518,863,526	0	15,295,023	15,295,023	17,555,290	XXX
8399998. Total - Bonds - Part 5						46,619,553	47,482,829	45,465,721	0	0	(10,259)	0	(10,259)	0	45,455,462	0	1,164,091	1,164,091	957,380	XXX
8399999. Total - Bonds						580,973,370	565,272,086	567,080,647	506,885,059	0	811,095	0	811,095	0	564,318,988	0	16,459,115	16,459,115	18,512,671	XXX
007924-30-1	AEGON NV	D	12/15/2019	Call @ 25.00	24,375.000	609,375	0.00	610,959	610,959	0	0	0	0	0	610,959	0	(1,584)	(1,584)	38,848	
007924-40-0	AEGON NV	D	06/15/2019	Call @ 25.00	24,175.000	604,375	0.00	608,900	608,900	0	0	0	0	0	608,900	0	(4,525)	(4,525)	19,642	
037612-40-5	APOLLO GLOBAL MANAGEMENT LLC		10/01/2019	Adjustment	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	717	
03939A-10-7	ARCH CAPITAL GROUP LTD	C	04/23/2019	VARIOUS	6,000.000	147,920	0.00	150,960	150,960	0	0	0	0	0	150,960	0	(3,040)	(3,040)	2,044	
054937-20-6	BB&T CORP		09/01/2019	VARIOUS	96,000.000	2,406,359	0.00	2,396,054	2,396,054	0	0	0	0	0	2,396,054	0	10,305	10,305	83,363	
060505-34-4	BANK OF AMERICA CORP		09/09/2019	Call @ 25.00	33,326.000	833,150	0.00	846,157	846,157	0	0	0	0	0	846,157	0	(13,007)	(13,007)	41,397	
14040H-40-2	CAPITAL ONE FINANCIAL CORP		01/31/2019	JEFFERIES LLC	12,000.000	301,585	0.00	304,681	304,681	0	0	0	0	0	304,681	0	(3,096)	(3,096)	0	
14040H-70-9	CAPITAL ONE FINANCIAL CORP		12/02/2019	Call @ 25.00	24,275.000	606,875	0.00	616,024	616,024	0	0	0	0	0	616,024	0	(9,149)	(9,149)	40,661	
14309L-20-1	CARLYLE GROUP LP		10/07/2019	Call @ 25.00	68,500.000	1,712,500	0.00	1,655,537	1,655,537	0	0	0	0	0	1,655,537	0	56,963	56,963	98,730	
29359U-10-9	ENSTAR GROUP LTD	C	04/01/2019	Adjustment	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	364	
33616C-78-7	FIRST REPUBLIC BANK		12/30/2019	VARIOUS	11,000.000	278,270	0.00	275,000	0	0	0	0	0	0	275,000	0	3,270	3,270	0	
37045X-CM-6	GENERAL MOTORS FINANCIAL COMPANY INC		10/28/2019	VARIOUS	2,965,000.000	2,970,914	0.00	2,950,768	2,950,768	0	0	0	0	0	2,950,768	0	20,146	20,146	157,382	
38145G-30-8	GOLDMAN SACHS GROUP INC		01/28/2019	JEFFERIES LLC	25,170.000	630,281	0.00	608,172	608,172	0	0	0	0	0	608,172	0	22,109	22,109	8,652	
38148B-AE-8	GOLDMAN SACHS GROUP INC		06/25/2019	BNP SECURITIES	250,000.000	256,407	0.00	250,000	0	0	0	0	0	0	250,000	0	6,407	6,407	0	
456837-50-9	ING GROEP NV	C	03/29/2019	J.P. MORGAN SECURITIES LLC	5,993.000	152,668	0.00	153,528	153,528	0	0	0	0	0	153,528	0	(861)	(861)	4,588	
456837-60-8	ING GROEP NV	C	05/16/2019	WELLS FARGO SECURITIES LLC	28,915.000	732,431	0.00	746,227	746,227	0	0	0	0	0	746,227	0	(13,796)	(13,796)	11,521	
481246-70-0	JPMORGAN CHASE & CO		09/01/2019	Call @ 25.00	28,828.000	720,700	0.00	728,728	728,728	0	0	0	0	0	728,728	0	(8,028)	(8,028)	34,053	
48128B-64-8	JPMORGAN CHASE & CO		01/31/2019	JP MORGAN SECURITIES LLC	25,000.000	649,992	0.00	625,000	0	0	0	0	0	0	625,000	0	24,992	24,992	0	
49446R-74-5	KIMCO REALTY CORP		09/11/2019	WELLS FARGO SECURITIES LLC	22,111.000	557,628	0.00	561,524	561,524	0	0	0	0	0	561,524	0	(3,896)	(3,896)	23,320	
49446R-79-4	KIMCO REALTY CORP		09/11/2019	WELLS FARGO SECURITIES LLC	19,980.000	504,085	0.00	495,899	495,899	0	0	0	0	0	495,899	0	8,186	8,186	22,478	
637417-80-9	NATIONAL RETAIL PROPERTIES INC		09/11/2019	WELLS FARGO SECURITIES LLC	58,022.000	1,451,971	0.00	1,457,116	1,457,116	0	0	0	0	0	1,457,116	0	(5,145)	(5,145)	62,011	
65473P-88-1	NISOURCE INC		02/01/2019	J.P. MORGAN SECURITIES LLC	10,000.000	268,740	0.00	250,000	250,000	0	0	0	0	0	250,000	0	18,740	18,740	0	
674001-40-9	OAKTREE CAPITAL GROUP LLC		06/26/2019	Merril Lynch Pierce Fenner Smith	22,000.000	571,328	0.00	545,783	545,783	0	0	0	0	0	545,783	0	25,545	25,545	18,013	
69360J-66-9	PS BUSINESS PARKS INC		12/30/2019	Call @ 25.00	43,445.000	1,086,125	0.00	1,097,912	1,097,912	0	0	0	0	0	1,097,912	0	(11,787)	(11,787)	62,452	
74460W-60-2	PUBLIC STORAGE		10/14/2019	Call @ 25.00	32,886.000	822,150	0.00	822,054	822,054	0	0	0	0	0	822,054	0	96	96	36,611	
74460W-84-2	PUBLIC STORAGE		03/28/2019	Call @ 25.00	25,997.000	649,925	0.00	660,584	660,584	0	0	0	0	0	660,584	0	(10,659)	(10,659)	10,358	
78409W-20-1	SCE V 5.45 FXD FLTG RATE PRF		05/14/2019	VARIOUS	24,305.000	564,555	0.00	631,295	631,295	0	0	0	0	0	631,295	0	(66,740)	(66,740)	7,776	
78410V-20-0	SCE TRUST VI		04/01/2019	VARIOUS	48,407.000	928,147	0.00	893,342	893,342	0	0	0	0	0	893,342	0	34,805	34,805	888	
82981J-60-4	DDR CORP		11/25/2019	VARIOUS	49,000.000	1,225,707	0.00	1,242,368	1,242,368	0	0	0	0	0	1,242,368	0	(16,662)	(16,662)	53,707	
87161C-70-9	SYNOVUS FINANCIAL CORP		06/26/2019	MLPFS INC FIXED INCOME	500.000	12,650	0.00	12,500	0	0	0	0	0	0	12,500	0	150	150	0	
92339V-20-9	VEREIT INC		12/23/2019	Call @ 25.00	11,631.000	290,775	0.00	290,193	290,193	0	0	0	0	0	290,193	0	582	582	16,865	
929042-85-1	VORNADO REALTY TRUST		04/23/2019	VARIOUS	24,000.000	601,330	0.00	603,217	603,217	0	0	0	0	0	603,217	0	(1,887)	(1,887)	17,100	
94988N-20-7	WELLS FARGO REAL ESTATE INVESTMENT CORP		12/11/2019	Call @ 25.00	48,000.000	1,200,000	0.00	1,243,911	1,243,911	0	0	0	0	0	1,243,911	0	(43,911)	(43,911)	72,675	
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF	C	04/01/2019	Adjustment	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	1,457	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						24,348,915	XXX	24,334,391	23,171,891	0	0	0	0	0	24,334,391	0	14,523	14,523	947,673	XXX
151327-20-2	CENTAUR FUNDING CORPORATION		07/17/2019	BARCLAYS CAP/FIXED INCOME, NEW YORK	1,000.000	1,052,478	0.00	1,175,000	1,175,000	0	0	0	0	0	1,175,000	0	(122,522)	(122,522)	45,400	
361860-20-8	GMAC CAPITAL TRUST I		12/13/2019	VARIOUS	30,000.000	784,977	0.00	795,393	761,676	33,717	0	0	33,717	0	795,393	0	(10,415)	(10,415)	55,077	
842587-20-6	SOUTHERN CO		05/30/2019	VARIOUS	34,325.000	894,825	0.00	908,139	908,139	0	0	0	0	0	908,139	0	(13,314)	(13,314)	26,816	

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
87161C-60-0	SYNOVUS FINANCIAL CORP		04/05/2019	J.P. MORGAN SECURITIES LLC	24,200.000	629,720	0.00	605,000	578,380	26,620	0	0	26,620	0	605,000	0	24,720	24,720	8,490	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						3,362,001	XXX	3,483,531	3,423,195	60,337	0	0	60,337	0	3,483,531	0	(121,531)	(121,531)	135,784	XXX
8999997. Total - Preferred Stocks - Part 4						27,710,915	XXX	27,817,923	26,595,086	60,337	0	0	60,337	0	27,817,923	0	(107,007)	(107,007)	1,083,457	XXX
8999998. Total - Preferred Stocks - Part 5						12,726,365	XXX	12,473,624	0	0	0	0	0	0	12,473,624	0	252,741	252,741	121,986	XXX
8999999. Total - Preferred Stocks						40,437,280	XXX	40,291,546	26,595,086	60,337	0	0	60,337	0	40,291,546	0	145,734	145,734	1,205,443	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						40,437,280	XXX	40,291,546	26,595,086	60,337	0	0	60,337	0	40,291,546	0	145,734	145,734	1,205,443	XXX
9999999 - Totals						621,410,650	XXX	607,372,193	533,480,145	60,337	811,095	0	871,432	0	604,610,534	0	16,604,848	16,604,848	19,718,113	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
3130AG-RE-7	FEDERAL HOME LOAN BANKS		07/12/2019	WELLS FARGO SECURITIES LLC	08/22/2019	KEYBANC CAPITAL MARKETS INC	500,000	499,500	502,650	499,503	0	3	0	3	0	0	3,147	3,147	1,313	0
3130AG-RJ-6	FEDERAL HOME LOAN BANKS		07/15/2019	BREAN CAPITAL, LLC	09/18/2019	J.V.B. Financial Group, LLC	580,000	579,420	581,218	579,424	0	4	0	4	0	0	1,794	1,794	2,929	0
3133EK-UU-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/05/2019	BONY/TORONTO DOMINION SECURITI	08/22/2019	BONY/TORONTO DOMINION SECURITI	1,250,000	1,248,125	1,251,000	1,248,143	0	18	0	18	0	0	2,857	2,857	4,554	0
3133EK-UV-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/05/2019	DEUTSCHE BANK SECURITIES, INC.	08/22/2019	BONY/TORONTO DOMINION SECURITI	1,250,000	1,248,125	1,250,875	1,248,142	0	17	0	17	0	0	2,733	2,733	4,658	0
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/11/2019	DEUTSCHE BANK SECURITIES, INC.	08/05/2019	Deutsche Bank	1,000,000	998,800	1,013,800	998,803	0	3	0	3	0	0	14,997	14,997	1,495	0
45201Y-3Q-8	ILLINOIS HSG DEV AUTH REV		06/12/2019	JEFFERIES LLC	11/04/2019	CROSS TRADE	1,000,000	1,000,000	1,011,650	1,000,000	0	0	0	0	0	0	11,650	11,650	11,108	0
60637B-VB-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/27/2019	BAUM, GEORGE K., & COMPANY	09/18/2019	CROSS TRADE	750,000	750,000	752,250	750,000	0	0	0	0	0	0	2,250	2,250	3,750	0
64972E-GM-5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/13/2019	Morgan Stanley & Co. LLC	09/18/2019	CROSS TRADE	1,000,000	1,000,000	1,031,920	1,000,000	0	0	0	0	0	0	31,920	31,920	9,093	0
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/13/2019	J.P. Morgan Securities LLC	11/04/2019	CROSS TRADE	1,750,000	1,750,000	1,766,258	1,750,000	0	0	0	0	0	0	16,258	16,258	18,813	0
76221R-A9-4	RHODE ISLAND HSG & MTG FIN CORP		06/07/2019	J.P. Morgan Securities LLC	09/18/2019	CROSS TRADE	250,000	250,000	250,608	250,000	0	0	0	0	0	0	608	608	1,854	0
3199999. Subtotal - Bonds - U.S. Special Revenues							9,330,000	9,323,970	9,412,228	9,324,016	0	46	0	46	0	0	88,212	88,212	59,568	0
000823-AA-2	ABPCI 2 A1 - CDO	C	05/28/2019	BARCLAYS CAPITAL INC	10/25/2019	NATIXIS SECURITIES AMERICAS LLC	500,000	500,000	498,750	500,000	0	0	0	0	0	0	(1,250)	(1,250)	11,009	2,246
00085C-AA-9	ABPCI 2019-5A A1 - ABS	C	02/11/2019	NATIXIS SECURITIES AMERICAS LLC	11/13/2019	WELLS FARGO SECURITIES LLC	2,000,000	2,000,000	1,976,200	2,000,000	0	0	0	0	0	0	(23,800)	(23,800)	58,545	0
001748-AH-5	AMMC 14R 2B2 - CDO		10/21/2019	VARIOUS	11/21/2019	VARIOUS	2,325,000	2,187,500	2,157,293	2,188,292	0	792	0	792	0	0	(30,999)	(30,999)	48,184	32,403
014495-AC-9	ALESC 13 A2 - CDO		12/17/2019	VARIOUS	12/18/2019	MLPFS INC FIXED INCOME	4,440,000	3,222,700	3,374,400	3,223,496	0	796	0	796	0	0	150,904	150,904	27,772	25,668
03765R-AG-4	APID 21R DR - CDO	C	12/16/2019	VARIOUS	12/19/2019	RBC CAPITAL MARKETS, LLC	500,000	480,000	490,905	480,031	0	31	0	31	0	0	10,874	10,874	6,603	5,753
04941W-AA-1	ATCLO 9 E - CDO	C	01/29/2019	VARIOUS	01/29/2019	VARIOUS	2,966,000	2,686,790	2,716,994	2,687,314	0	524	0	524	0	0	29,680	29,680	45,866	41,789
06760E-AJ-5	BABSN 13IR ER - CDO		11/25/2019	VARIOUS	12/19/2019	BARCLAYS CAPITAL INC FIXED INC	1,112,000	1,058,275	1,093,330	1,059,652	0	1,377	0	1,377	0	0	33,677	33,677	28,121	10,923
14855M-AA-6	CLAST 191 A - ABS		04/11/2019	GOLDMAN, SACHS & CO.	12/17/2019	VARIOUS	500,000	499,999	506,171	499,999	0	0	0	0	0	0	6,172	6,172	12,489	0
25257A-AA-2	DIMND 191 A1 - CDO	C	04/12/2019	WELLS FARGO SECURITIES LLC	10/29/2019	JP MORGAN SECURITIES LLC	1,250,000	1,250,000	1,245,063	1,250,000	0	0	0	0	0	0	(4,938)	(4,938)	27,397	0
30610G-AA-1	FLCDN 191 A - ABS	D	10/22/2019	Deutsche Bank	12/16/2019	VARIOUS	1,000,000	999,962	996,322	999,962	0	0	0	0	0	0	(3,640)	(3,640)	4,656	0
32010A-AA-6	NSCDN AR - CDO		07/01/2019	CITIGROUP GLOBAL MARKETS INC.	10/29/2019	VARIOUS	450,000	450,000	449,072	450,000	0	0	0	0	0	0	(928)	(928)	4,495	0
55316L-AA-4	MMCLO 192 A1 - CDO		04/26/2019	CITIGROUP GLOBAL MARKETS INC.	10/29/2019	VARIOUS	2,000,000	2,000,000	1,997,032	2,000,000	0	0	0	0	0	0	(2,968)	(2,968)	34,864	0
55446M-AA-5	MAACH 1 A - ABS	C	10/04/2019	Mizuho Securities USA, Inc.	12/16/2019	VARIOUS	1,000,000	999,967	989,976	999,967	0	(1)	0	(1)	0	0	(9,991)	(9,991)	5,866	0
59801M-AG-3	MIDO 8 C - CDO		09/12/2019	MORGAN STANLEY DW INC/ALGO/SOFT	09/12/2019	GOLDMAN, SACHS & CO.	250,000	235,875	236,125	235,875	0	0	0	0	0	0	250	250	766	766
64130U-AJ-1	NEUB 20R ER - CDO		01/17/2019	BARCLAYS CAPITAL INC.	12/06/2019	GUGGENHEIM SECURITIES, LLC	888,000	852,480	870,240	853,571	0	1,091	0	1,091	0	0	16,669	16,669	60,584	1,345
65251X-AN-6	NSBKY 1 AR - CDO		03/29/2019	CITIGROUP GLOBAL MARKETS INC.	10/29/2019	WELLS FARGO SECURITIES LLC	1,000,000	1,000,000	995,000	1,000,000	0	0	0	0	0	0	(5,000)	(5,000)	21,061	0
67592A-AA-8	OCT39 39 E - CDO		01/11/2019	GOLDMAN, SACHS & CO.	01/11/2019	MORGAN STANLEY DW INC/ALGO/SOFT	592,000	557,960	560,180	557,960	0	0	0	0	0	0	2,220	2,220	6,484	6,484
74042D-AC-0	PRETSL 20 A2 - CDO		12/04/2019	PERSHING LLC	12/18/2019	BOFA SECURITIES INC.	1,645,272	1,197,964	1,287,425	1,208,125	0	10,161	0	10,161	0	0	79,301	79,301	10,330	8,687
74042Q-AE-7	PRETSL 26 B2 - CDO		02/21/2019	CREDIT SUISSE SECURITIES	02/21/2019	MLPFS INC FIXED INCOME	336,093	265,849	268,454	265,849	0	0	0	0	0	0	2,605	2,605	1,969	1,969
74042W-AC-8	PRETSL 18 B - CDO	C	03/01/2019	PERSHING LLC	04/01/2019	VARIOUS	306,864	246,258	251,784	236,345	0	(9,913)	0	(9,913)	0	0	15,439	15,439	2,944	1,930
76761T-AE-5	RSRVA 1R ER - CDO		06/10/2019	CREDIT SUISSE SECURITIES (USA)	11/21/2019	MORGAN STANLEY DW INC/ALGO/SOFT	1,185,000	1,185,000	1,160,731	1,185,000	0	0	0	0	0	0	(24,269)	(24,269)	43,553	0
817743-AA-5	SPRO 191 A2 - ABS		10/01/2019	CROSS TRADE	11/05/2019	BARCLAYS CAPITAL INC	1,000,000	1,014,063	1,004,453	1,013,926	0	(136)	0	(136)	0	0	(9,473)	(9,473)	3,882	755
87244A-BN-9	WINDR 121RR BR2 - CDO	C	06/19/2019	CITIGROUP GLOBAL MARKETS INC.	10/16/2019	JANNEY MONTGOMERY SCOTT INC	2,000,000	2,000,000	1,990,000	2,000,000	0	0	0	0	0	0	(10,000)	(10,000)	19,759	0
90931C-AA-6	UAL 191 AA - ABS		01/28/2019	CITIGROUP GLOBAL MARKETS INC.	03/12/2019	VARIOUS	500,000	500,000	505,453	500,000	0	0	0	0	0	0	5,453	5,453	1,902	0
94354K-AA-8	WAAV 191 A - ABS		09/30/2019	GOLDMAN, SACHS & CO.	12/16/2019	VARIOUS	1,000,000	999,956	992,711	999,956	0	0	0	0	0	0	(7,245)	(7,245)	6,539	0
BGH67C-Z6-8	ABPCI FUND II WAREHOUSE - ABS		07/25/2019	DIRECT	11/12/2019	Redemption @ 100.00	1,000,000	1,002,867	1,000,000	1,002,814	0	(53)	0	(53)	0	0	(2,814)	(2,814)	15,667	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							31,746,229	29,393,466	29,614,063	29,398,135	0	4,669	0	4,669	0	0	215,928	215,928	511,309	140,718

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
020002-30-9	ALLSTATE CORP		06/03/2019	J.P. MORGAN SECURITIES LLC	08/07/2019	J.P. MORGAN SECURITIES LLC	750,000	758,774	788,204	754,046	0	(4,728)	0	(4,728)	0	0	34,158	34,158	9,563	0
025932-88-0	AMERICAN FINANCIAL GROUP INC		11/22/2019	VARIOUS	12/31/2019	J.P. MORGAN SECURITIES LLC	573,750	573,725	643,916	573,725	0	0	0	0	0	0	70,191	70,191	0	0
026874-BS-5	AMERICAN INTERNATIONAL GROUP INC		03/11/2019	VARIOUS	09/23/2019	JP MORGAN SECURITIES LLC	1,300,000	1,522,813	1,722,500	1,515,618	0	(7,195)	0	(7,195)	0	0	206,882	206,882	91,515	25,233
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC		05/29/2019	SG AMERICAS SECURITIES, LLC	09/20/2019	CREDIT SUISSE SECURITIES	500,000	501,800	532,605	501,791	0	(9)	0	(9)	0	0	30,814	30,814	13,816	4,792
743863-AA-0	PROVIDENT FINANCING TRUST I		01/18/2019	SEAPORT GROUP SECURITIES, LLC	12/06/2019	VARIOUS	2,960,000	3,063,600	3,564,275	3,061,679	0	(1,921)	0	(1,921)	0	0	502,596	502,596	266,712	77,934
816851-60-4	SEMPRA ENERGY		07/11/2019	J.P. MORGAN SECURITIES LLC	11/01/2019	VARIOUS	322,850	327,574	341,762	326,453	0	(1,121)	0	(1,121)	0	0	15,309	15,309	4,899	0
4899999. Subtotal - Bonds - Hybrid Securities							6,406,600	6,748,285	7,593,262	6,733,312	0	(14,974)	0	(14,974)	0	0	859,951	859,951	386,503	107,958
8399998. Total - Bonds							47,482,829	45,465,721	46,619,553	45,455,462	0	(10,259)	0	(10,259)	0	0	1,164,091	1,164,091	957,380	248,676
020002-81-2	ALLSTATE CORP		11/04/2019	MLPFS INC FIXED INCOME	12/05/2019	VARIOUS	28,000.000	700,000	697,763	700,000	0	0	0	0	0	0	(2,237)	(2,237)	0	0
020002-85-3	ALLSTATE CORP		02/01/2019	MLPFS INC FIXED INCOME	10/15/2019	Call @ 25.00	35,001.000	882,025	875,025	882,025	0	0	0	0	0	0	(7,000)	(7,000)	41,017	0
026874-76-8	AMERICAN INTERNATIONAL GROUP INC		05/01/2019	VARIOUS	08/13/2019	J.P. MORGAN SECURITIES LLC	25,550.000	650,337	702,593	650,337	0	0	0	0	0	0	52,256	52,256	9,446	0
054937-AL-1	BB&T CORP		07/22/2019	Morgan Stanley	09/11/2019	CITIGROUP GLOBAL MARKETS INC.	1,450,000.000	1,450,000	1,458,507	1,450,000	0	0	0	0	0	0	8,507	8,507	0	0
06055H-20-2	BANK OF AMERICA CORP		09/10/2019	MLPFS INC FIXED INCOME	09/27/2019	VARIOUS	32,075.000	801,875	813,128	801,875	0	0	0	0	0	0	11,253	11,253	0	0
174610-20-4	CITIZENS FINANCIAL GROUP INC		01/22/2019	Morgan Stanley	01/23/2019	Merril Lynch Pierce Fenner Smith	25,200.000	630,000	635,788	630,000	0	0	0	0	0	0	5,788	5,788	0	0
33616C-88-6	FIRST REPUBLIC BANK		02/07/2019	MLPFS INC FIXED INCOME	10/18/2019	Call @ 25.00	26,700.000	629,161	667,500	629,161	0	0	0	0	0	0	38,339	38,339	29,403	0
46637G-12-4	JPMORGAN CHASE & CO		10/18/2019	VARIOUS	12/01/2019	Call @ 25.00	7,774.000	199,671	194,350	199,671	0	0	0	0	0	0	(5,321)	(5,321)	2,648	0
48128B-62-2	JPMORGAN CHASE & CO		11/01/2019	VARIOUS	11/29/2019	VARIOUS	42,250.000	1,056,554	1,067,531	1,056,554	0	0	0	0	0	0	10,976	10,976	0	0
49446R-77-8	KIMCO REALTY CORP		09/26/2019	VARIOUS	12/31/2019	Call @ 25.00	25,000.000	634,739	625,000	634,739	0	0	0	0	0	0	(9,739)	(9,739)	15,851	0
637417-80-9	NATIONAL RETAIL PROPERTIES INC		07/19/2019	J.P. MORGAN SECURITIES LLC	09/11/2019	WELLS FARGO SECURITIES LLC	9,219.000	233,931	230,701	233,931	0	0	0	0	0	0	(3,230)	(3,230)	3,284	0
665859-85-6	NORTHERN TRUST CORP		10/29/2019	Morgan Stanley	12/06/2019	JEFFERIES LLC	36,800.000	920,000	932,380	920,000	0	0	0	0	0	0	12,380	12,380	0	0
69360J-55-2	PS BUSINESS PARKS INC		10/24/2019	WELLS FARGO SECURITIES LLC	12/10/2019	VARIOUS	44,000.000	1,100,000	1,096,680	1,100,000	0	0	0	0	0	0	(3,320)	(3,320)	0	0
69360J-66-9	PS BUSINESS PARKS INC		02/04/2019	Merril Lynch Pierce Fenner Smith	12/30/2019	Call @ 25.00	9,800.000	231,868	245,000	231,868	0	0	0	0	0	0	13,132	13,132	14,088	0
78410V-20-0	SCE TRUST VI		01/09/2019	VARIOUS	06/07/2019	VARIOUS	20,000.000	374,040	420,847	374,040	0	0	0	0	0	0	46,807	46,807	6,250	0
G0684D-30-5	ATHENE HOLDING LTD	C	06/07/2019	VARIOUS	06/20/2019	JEFFERIES LLC	78,975.000	1,979,423	2,063,574	1,979,423	0	0	0	0	0	0	84,152	84,152	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								12,473,624	12,726,365	12,473,624	0	0	0	0	0	0	252,741	252,741	121,986	0
8999998. Total - Preferred Stocks								12,473,624	12,726,365	12,473,624	0	0	0	0	0	0	252,741	252,741	121,986	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								12,473,624	12,726,365	12,473,624	0	0	0	0	0	0	252,741	252,741	121,986	0
9999999 - Totals								57,939,345	59,345,918	57,929,085	0	(10,259)	0	(10,259)	0	0	1,416,833	1,416,833	1,079,367	248,676

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)
TRUIST BANK S&P 500 INDEX OPTIONS OTM (01/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	01/16/2019	01/08/2020	400	1,077,832	2694.58	0	25,952	0	100,635		100,635	74,683	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (02/20)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I7OUK5573	01/30/2019	01/22/2020	1,200	3,397,428	2831.19	0	47,294	0	123,498		123,498	76,205	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (02/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	02/21/2019	02/07/2020	1,300	3,769,675	2899.75	0	46,535	0	117,552		117,552	71,017	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (02/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2019	02/27/2020	900	2,656,435	2951.59425	0	18,957	0	60,783		60,783	41,826	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (03/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/20/2019	03/12/2020	1,000	2,937,199	2937.1992	0	42,363	0	104,121		104,121	61,757	0	0	0	0		
TRUIST BANK S&P 500 INDEX OPTIONS OTM (04/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	03/29/2019	03/25/2020	600	1,777,169	2961.948	0	23,469	0	51,589		51,589	28,120	0	0	0	0		
TRUIST BANK S&P 500 INDEX OPTIONS (05/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	04/24/2019	04/23/2020	1,000	3,073,613	3073.6125	0	27,809	0	18,448		18,448	(9,361)	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (05/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2019	05/06/2020	1,000	3,052,185	3052.1852	0	31,674	0	41,070		41,070	9,396	0	0	0	0		
TRUIST BANK S&P 500 INDEX OPTIONS OTM (06/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	05/31/2019	05/27/2020	400	1,175,680	2939.2001	0	12,990	0	69,056		69,056	56,067	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (07/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	06/19/2019	06/09/2020	1,000	2,926,460	2926.46	0	68,772	0	133,348		133,348	64,576	0	0	0	0		
TRUIST BANK S&P 500 INDEX OPTIONS OTM (07/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	07/03/2019	06/25/2020	1,500	4,628,542	3085.6946	0	73,697	0	95,669		95,669	21,971	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (07/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	07/22/2019	07/09/2020	1,000	3,134,282	3134.2815	0	29,850	0	39,459		39,459	9,608	0	0	0	0		
TRUIST BANK S&P 500 INDEX OPTIONS OTM (08/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	08/14/2019	08/10/2020	1,025	3,092,135	3016.7172	0	46,295	0	156,056		156,056	109,761	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (08/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/22/2019	08/17/2020	919	2,772,149	3016.4844	0	59,633	0	154,393		154,393	94,760	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (09/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	09/04/2019	08/26/2020	840	2,556,574	3043.54	0	50,589	0	125,717		125,717	75,128	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (09/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	09/18/2019	09/10/2020	957	3,021,313	3157.0665	0	38,845	0	67,861		67,861	29,015	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (10/20)	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHWID171265Z06	10/09/2019	09/28/2020	1,600	4,965,316	3103.3222	0	54,184	0	199,019		199,019	144,835	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (11/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/23/2019	10/14/2020	1,078	3,368,427	3124.7008	0	48,583	0	130,146		130,146	81,563	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (11/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	11/13/2019	11/02/2020	1,400	4,504,922	3217.8016	0	61,510	0	106,315		106,315	44,805	0	0	0	0		
S&P 500 INDEX OPTIONS OTM (11/20)	Equity Index Product	Exhibit 5	Equity Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	12/11/2019	11/25/2020	1,500	4,948,067	3298.7115	0	52,779	0	77,109		77,109	24,330	0	0	0	0		
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants										0	1,091,052	0	2,261,220	XXX	2,261,220	1,170,168	0	0	0	0	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	1,091,052	0	2,261,220	XXX	2,261,220	1,170,168	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	1,091,052	0	2,261,220	XXX	2,261,220	1,170,168	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										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)
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	1,091,052	0	2,261,220	XXX	2,261,220	1,170,168	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	1,091,052	0	2,261,220	XXX	2,261,220	1,170,168	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	1,091,052	0	2,261,220	XXX	2,261,220	1,170,168	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 (02/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	03/05/2018	02/11/2019	02/11/2019	Expiration	1,000	2,870,592	2870.592	32,107	0	0	0	32,107		32,107	0	0	(32,107)	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	03/11/2019	Expiration	1,200	3,449,580	2874.65	33,519	0	0	0	33,519		33,519	0	0	(33,519)	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	03/29/2019	Expiration	1,800	4,972,594	2762.552	90,367	0	0	0	90,367		89,223	0	0	(90,367)	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	04/25/2019	Expiration	2,300	6,463,000	2810.0	82,340	0	0	0	82,340		81,808	0	0	(82,340)	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	05/21/2019	Expiration	2,700	7,713,212	2856.745	90,482	0	0	0	90,482		89,615	0	0	(90,482)	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	06/11/2019	Expiration	2,200	6,351,946	2887.248	61,100	0	0	0	61,100		60,105	0	0	(61,100)	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	06/26/2019	Expiration	1,500	4,379,344	2919.5628	42,327	0	0	0	42,327		41,800	0	0	(42,327)	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	07/12/2019	Expiration	2,300	6,689,265	2908.376	108,986	0	0	0	108,986		106,229	0	0	(108,986)	0	0	
S&P 500 INDEX OPTIONS OTM (07/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I70UK5573	08/07/2018	07/30/2019	07/30/2019	Expiration	2,000	5,945,576	2972.788	61,171	0	0	0	61,171		59,765	0	0	(61,171)	0	0	
S&P 500 INDEX OPTIONS OTM (08/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I70UK5573	08/22/2018	08/14/2019	08/14/2019	Expiration	2,000	5,952,586	2976.2928	66,394	0	0	0	66,394		64,545	0	0	(66,394)	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	08/23/2019	Expiration	1,500	4,535,076	3023.38384	53,968	0	0	0	53,968		53,175	0	0	(53,968)	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	09/04/2019	Expiration	2,000	6,037,840	3018.92	64,134	0	0	0	64,134		62,223	0	0	(64,134)	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	09/18/2019	Expiration	2,000	6,061,120	3030.56	71,102	0	0	0	71,102		68,840	0	0	(71,102)	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	09/27/2019	Expiration	1,600	4,868,049	3042.5304	60,383	0	0	0	60,383		58,715	0	0	(60,383)	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	10/10/2019	Expiration	1,400	4,129,539	2949.6705	55,454	0	0	0	55,454		49,634	0	0	(55,454)	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	10/23/2019	Expiration	1,600	5,056,000	3160.0	91,114	0	0	0	91,114		72,931	0	0	(91,114)	0	0	
S&P INDEX OPTIONS OTM (01/19)	Equity Index Product	Exhibit 5	Equity Index	Credit Suisse E58DKGMJYYYJLN8C3868	11/14/2018	11/06/2019	12/01/2019	Expiration	3,000	8,735,619	2850.1669 / 2850.1669	128,491	0	0	0	128,491		112,145	0	0	(128,491)	0	0	
S&P 500 INDEX OPTIONS (11/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I70UK5573	11/28/2018	11/20/2019	07/19/2019	Sale	800	2,271,850	2839.8123	53,339	0	28,000	0	53,339		40,142	0	0	(25,339)	0	0	
S&P 500 INDEX OPTIONS (11/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I70UK5573	11/28/2018	11/20/2019	12/01/2019	Exercise	0	1,987,869	2839.8123	46,672	(46,672)	0	0	0		35,125	0	0	0	0	0	
S&P 500 INDEX OPTIONS (11/19)	Equity Index Product	Exhibit 5	Equity Index	Barclays G5GSEF7VJP5I70UK5573	11/28/2018	11/20/2019	12/01/2019	Expiration	700	0	2839.8123	0	46,672	0	0	46,672		0	0	0	(46,672)	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	12/03/2019	Exercise	1,500	4,312,665	2875.11	44,709	0	23,161	0	44,709		25,983	0	0	(21,548)	0	0	
S&P 500 INDEX OPTIONS OTM (01/20)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	01/16/2019	01/08/2020	07/19/2019	Sale	900	2,425,122	2694.58	0	58,391	201,780	0	58,391		0	0	0	143,389	0	0	
S&P 500 INDEX OPTIONS OTM (12/19)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	01/02/2019	12/20/2019	07/19/2019	Sale	900	2,360,682	2622.98	0	58,961	256,635	0	58,961		0	0	0	197,674	0	0	
TRUIST BANK	Equity Index Product	Exhibit 5	Equity Index	Truist Bank JJKC32MCHIID71265Z06	01/02/2019	12/20/2019	12/20/2019	Expiration	1,600	4,196,768	2622.98	0	104,819	0	0	104,819		0	0	0	(104,819)	0	0	
S&P 500 INDEX OPTIONS OTM (03/20)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	03/29/2019	03/25/2020	07/19/2019	Sale	200	592,390	2961.948	0	7,823	10,880	0	7,823		0	0	0	3,057	0	0	
S&P 500 INDEX OPTIONS OTM (05/20)	Equity Index Product	Exhibit 5	Equity Index	Sun Trust IYDOJBGJWY9T8XKCSX06	05/31/2019	05/27/2020	07/19/2019	Sale	700	2,057,440	2939.2001	0	22,732	72,660	0	22,732		0	0	0	49,928	0	0	
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												1,338,159	252,726	593,116	0	1,590,885	XXX	1,237,628	0	0	(997,768)	0	0	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,338,159	252,726	593,116	0	1,590,885	XXX	1,237,628	0	0	(997,768)	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												1,338,159	252,726	593,116	0	1,590,885	XXX	1,237,628	0	0	(997,768)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												1,338,159	252,726	593,116	0	1,590,885	XXX	1,237,628	0	0	(997,768)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												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)
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,338,159	252,726	593,116	0	1,590,885	XXX	1,237,628	0	0	(997,768)	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												1,338,159	252,726	593,116	0	1,590,885	XXX	1,237,628	0	0	(997,768)	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 G5GSEF7VJP5I70UK5573	Y	N	0	123,498	0	123,498	123,498	0	123,498	0	0
Truist Bank JJKC32MCHWD171265Z06	Y	N	0	884,049	0	884,049	884,049	0	884,049	0	0
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	N	0	1,253,673	0	1,253,673	1,253,673	0	1,253,673	0	0
0299999999. Total NAIC 1 Designation			0	2,261,220	0	2,261,220	2,261,220	0	2,261,220	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	2,261,220	0	2,261,220	2,261,220	0	2,261,220	0	0
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				2,261,220	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 DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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	1,049,331	XXX
Bank of New York Mellon	New York, NY		0.000	14,821	0	(625,440)	XXX
Federal Home Loan Bank	Indianapolis, IN		0.000	28,064	0	1,993,371	XXX
JP Morgan Chase	New York, NY		0.000	0	0	1,250,473	XXX
Key Bank	Cleveland, OH		0.000	0	0	25,000	XXX
The Northern Trust Company	Chicago, IL		0.000	39,870	0	2,182,524	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	4,351,359	XXX
US Bank	Philadelphia, PA		0.000	11,285	0	785,004	XXX
Wells Fargo Bank	Philadelphia, PA		0.000	67,535	0	18,243,256	XXX
First Bank Virgin Islands	St. Thomas, Virgin Islands	SD	0.000	0	0	3,825	XXX
Regions Bank	Jefferson City, MO	SD	0.000	0	0	8,388	XXX
Bank of Guam	Hagata, Guam	SD	0.000	0	0	124,069	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	161,575	0	29,391,160	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	161,575	0	29,391,160	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	161,575	0	29,391,160	XXX

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

1. January	5,811,167	4. April	2,551,960	7. July	2,402,362	10. October	3,542,347
2. February	1,491,370	5. May	3,003,912	8. August	2,594,728	11. November	2,525,061
3. March	2,038,199	6. June	10,496,657	9. September	3,015,611	12. December	4,431,657

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
0599999. Total - U.S. Government Bonds						0	0	0
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
3199999. Total - U.S. Special Revenues Bonds						0	0	0
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 - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
	BNY CASH RESERVE FUND	C	12/26/2019	2.400		7,544,155	0	11,812
	DREYFUS CASH MGT INST	SD	12/31/2019	1.720		100,030	127	2,101
8499999. Subtotal - Sweep Accounts						7,644,185	127	13,914
31846V-41-9	FIRST AMER:TRS OBG V	SD	10/02/2019	1.350		0	0	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2019	1.460		15,655,185	0	11,181
94975H-29-6	WELLSFARGO:TRS+ MM I	SD	12/31/2019	1.440		984	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						15,656,169	0	11,181
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/26/2019	1.700		690,055	0	1,721
665278-70-1	NORTHERN INST:US GS SHS	SD	12/02/2019	1.520		1,863,164	2,457	33,052
665278-70-1	NORTHERN INST:US GS SHS		12/19/2019	1.520		4,050,059	3,288	2,910
94975P-40-5	WELLSFARGO:GOVT MM I	SD	06/21/2016	1.470		110,000	138	2,312
8699999. Subtotal - All Other Money Market Mutual Funds						6,713,278	5,882	39,995
8899999 - Total Cash Equivalents						30,013,632	6,009	65,089

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	118,297	118,203	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	1,355,655	1,404,791	0	0
11. Georgia GA	0	Life Insurance	85,003	88,505	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	11,614,502	11,979,032	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	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	0	Life Insurance	213,018	213,922	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO	0	Life Insurance	630,321	645,782	0	0
27. Montana MT			0	0	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	B	Life Insurance	439,003	447,878	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	0	Life Insurance	843,936	856,508	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	ST	Life Insurance	13,987	13,987	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	620,064	624,899	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	ST	Life Insurance	50,548	50,548	0	0
54. Puerto Rico PR	B	Life Insurance. State Deposit Requirement	664,656	670,506	0	0
55. U.S. Virgin Islands VI	0	Life Insurance	503,260	503,549	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	162,592,440	181,653,282
59. Subtotal	XXX	XXX	17,152,250	17,618,108	162,592,440	181,653,282
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	134,443,920	152,710,744
5803. Discretionary trust supporting assumed reinsurance business (REN)	0		0	0	9,200,220	9,994,238
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	162,592,440	181,653,282