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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

Wilton Reassurance Company

NAIC Group Code 4213 (Current) 4213 (Prior) NAIC Company Code 66133 Employer's ID Number 41-1760577

Organized under the Laws of Minnesota, State of Domicile or Port of Entry MN

Country of Domicile United States of America

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

Incorporated/Organized 12/04/1900 Commenced Business 02/15/1901

Statutory Home Office Fifth Ave Towers, 100 S 5th St STE 1075 (Street and Number), Minneapolis, MN, US 55402 (City or Town, State, Country and Zip Code)

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

Mail Address 20 Glover Avenue 4th Floor (Street and Number or P.O. Box), Norwalk, CT, US 06850 (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 (City or Town, State, Country and Zip Code), 203-762-4400 (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Michael Timothy Jones (Name), 203-762-4668 (Area Code) (Telephone Number)
mjones@wiltonre.com (E-mail Address), 203-762-4669 (FAX Number)

OFFICERS

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

OTHER

Robert Charles Fahr, VP, Controller

DIRECTORS OR TRUSTEES

Chris Conrad Stroup	Enrico John Treglia	Mark Raymond Sarlitto
Michael Elliott Fleitz	Steven Daniel Lash	Andrew John Wood

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 Chief Executive Officer	Mark Raymond Sarlitto SVP, General Counsel and Secretary	Steven Daniel Lash SVP, Chief Financial Officer

Subscribed and sworn to before me this
24 day of February 2020

Donna Evans
Notary Public
May 31, 2020

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

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	15,173,722,801		15,173,722,801	15,513,995,702
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	187,820,115		187,820,115	113,025,665
	2.2 Common stocks	509,305,238		509,305,238	510,474,384
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	983,233,315		983,233,315	1,010,067,560
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 32,929,122 , Schedule E - Part 1), cash equivalents ($ 242,760,133 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	275,689,256		275,689,256	284,893,831
6.	Contract loans (including $ ..... premium notes)	87,455,923	83,650	87,372,273	92,753,138
7.	Derivatives (Schedule DB)			0	0
8.	Other invested assets (Schedule BA)	546,722,625		546,722,625	326,234,475
9.	Receivables for securities	3,119,522		3,119,522	146,026,698
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	17,767,068,794	83,650	17,766,985,144	17,997,471,454
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	143,207,722		143,207,722	148,989,339
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	28,463,924		28,463,924	29,164,989
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	93,676		93,676	68,158
	16.2 Funds held by or deposited with reinsured companies	100,382,510		100,382,510	42,704,581
	16.3 Other amounts receivable under reinsurance contracts	26,568,551		26,568,551	16,275,135
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	15,670,566		15,670,566	101,500,143
18.2	Net deferred tax asset	152,513,177	116,121,104	36,392,073	13,426,315
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	228,813,252	0	228,813,252	257,714,151
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,462,782,172	116,204,754	18,346,577,418	18,607,314,265
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	18,462,782,172	116,204,754	18,346,577,418	18,607,314,265
	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.	Reinsurance receivable	179,317,749		179,317,749	184,336,160
2502.	Receivable on call options withheld by ceding company	24,950,302		24,950,302	0
2503.	Modified Coinsurance Receivable	22,719,002		22,719,002	22,973,847
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,826,199	0	1,826,199	50,404,144
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	228,813,252	0	228,813,252	257,714,151

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 1,838,172,376 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 4,628,439,651 Modco Reserve)	1,838,172,376	1,924,815,799
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,140,560,392	3,226,530,835
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	13,548,967	13,549,053
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	96,021,485	91,555,774
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	81,720,061	97,084,790
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,455,333 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,546,333	2,428,109
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	9,000,959	7,730,955
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	(6,183,489)	0
	9.3 Other amounts payable on reinsurance, including $ 56,812,437 assumed and $ 11,719,075 ceded	68,531,512	67,170,835
	9.4 Interest maintenance reserve (IMR, Line 6)	67,648,116	16,056,078
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed	848,144	(549,337)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	221,497,723	136,808,851
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	431,005	4,452,130
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	298,697	307,574
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ agents' credit balances	252,333	
19.	Remittances and items not allocated	10,976,815	26,081,564
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid	165,000,000	
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	89,834,950	71,146,915
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	3,156	2,997
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	11,434,056,767	11,589,113,682
	24.04 Payable to parent, subsidiaries and affiliates	3,162,213	3,016,493
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	30,673,012	32,460,633
	24.08 Derivatives	0	0
	24.09 Payable for securities	19,036,916	159,069,547
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	214,388,560	188,298,911
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,503,027,003	17,657,132,188
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	17,503,027,003	17,657,132,188
29.	Common capital stock	1,000,030	1,000,030
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	5,296,789
32.	Surplus notes	300,000,000	300,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	185,419,199	360,419,199
34.	Aggregate write-ins for special surplus funds	378,751,489	396,974,783
35.	Unassigned funds (surplus)	(21,620,303)	(113,508,724)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	842,550,385	949,182,047
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	843,550,415	950,182,077
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,346,577,418	18,607,314,265
	DETAILS OF WRITE-INS		
2501.	Reinsurance Payable	179,317,750	184,336,160
2502.	Payable on call options withheld by ceding company	24,950,302	
2503.	Contingency reserve	15,441,829	
2598.	Summary of remaining write-ins for Line 25 from overflow page	(5,321,321)	3,962,751
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	214,388,560	188,298,911
3101.	Fair Value Adjustment for Call Options in Funds withheld account		5,296,789
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	5,296,789
3401.	Unamortized gain as a result of reinsurance	378,751,489	396,974,783
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)	378,751,489	396,974,783

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)	340,555,957	3,849,612,501
2.	Considerations for supplementary contracts with life contingencies	1,783,109	2,868,031
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	772,701,251	849,835,668
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	6,492,836	7,738,438
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	30,446,721	25,537,308
7.	Reserve adjustments on reinsurance ceded	(102,636,755)	(68,533,786)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	
	8.2 Charges and fees for deposit-type contracts	0	
	8.3 Aggregate write-ins for miscellaneous income	120,604,856	118,936,594
9.	Total (Lines 1 to 8.3)	1,169,947,975	4,785,994,754
10.	Death benefits	244,981,560	245,774,487
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,266,014	1,091,804
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	151,859	398,596
13.	Disability benefits and benefits under accident and health contracts	335,451,017	361,654,238
14.	Coupons, guaranteed annual pure endowments and similar benefits	12,249	9,525
15.	Surrender benefits and withdrawals for life contracts	49,369,363	52,180,878
16.	Group conversions	0	
17.	Interest and adjustments on contract or deposit-type contract funds	2,988,383	5,256,469
18.	Payments on supplementary contracts with life contingencies	6,709,711	7,871,102
19.	Increase in aggregate reserves for life and accident and health contracts	(172,613,867)	3,310,825,974
20.	Totals (Lines 10 to 19)	469,316,289	3,985,063,073
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	0	0
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	4,619,194	(202,143,674)
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	165,170,652	139,202,623
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	254,433	301,201
25.	Increase in loading on deferred and uncollected premiums	0	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	
27.	Aggregate write-ins for deductions	429,281,639	489,769,893
28.	Totals (Lines 20 to 27)	1,068,642,207	4,412,193,116
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	101,305,768	373,801,638
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	101,305,768	373,801,638
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,505,791)	125,901,250
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)	102,811,559	247,900,388
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,434,123) (excluding taxes of $ 15,440,284 transferred to the IMR)	(16,438,895)	(203,121,222)
35.	Net income (Line 33 plus Line 34)	86,372,664	44,779,166
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	950,182,077	655,690,555
37.	Net income (Line 35)	86,372,664	44,779,166
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,336,579	(3,657,745)	151,660,093
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(4,647,813)	56,494,802
41.	Change in nonadmitted assets	32,509,509	(71,559,418)
42.	Change in liability for reinsurance in unauthorized and certified companies	(159)	5,401
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(18,688,034)	(27,733,662)
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		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	(175,000,000)	(250,000,000)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(18,223,294)	396,974,783
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(5,296,789)	(6,129,643)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(106,631,661)	294,491,522
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	843,550,416	950,182,077
	DETAILS OF WRITE-INS		
08.301.	MODCO Adjustment	115,586,509	109,463,549
08.302.	Misc income	5,529,145	9,721,686
08.303.	Prepaid Reinsurance Assumed- NYSID Circ Ltr 11	(510,798)	(248,641)
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)	120,604,856	118,936,594
2701.	Funds held interest ceded	414,215,229	487,716,099
2702.	Contingency reserve	15,066,410	
2703.	IMR Transfer		1,907,916
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	145,878
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	429,281,639	489,769,893
5301.	Fair Value Adjustment for Call Option in Funds Withheld Acct	(5,296,789)	(6,129,643)
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)	(5,296,789)	(6,129,643)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	327,681,450	505,125,387
2.	Net investment income	779,609,071	700,527,071
3.	Miscellaneous income	98,670,437	101,769,321
4.	Total (Lines 1 through 3)	1,205,960,958	1,307,421,779
5.	Benefit and loss related payments	752,860,765	717,089,197
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	517,260,690	380,023,611
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(65,812,524)	167,476,229
10.	Total (Lines 5 through 9)	1,204,308,931	1,264,589,037
11.	Net cash from operations (Line 4 minus Line 10)	1,652,027	42,832,742
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,196,968,421	4,032,059,235
	12.2 Stocks	105,147,841	31,170,463
	12.3 Mortgage loans	111,780,076	121,155,668
	12.4 Real estate	0	0
	12.5 Other invested assets	95,209,918	13,608,468
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,475	(2,691)
	12.7 Miscellaneous proceeds	142,907,176	157,319,547
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,652,015,907	4,355,310,689
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,787,109,386	3,722,059,827
	13.2 Stocks	186,849,411	216,791,593
	13.3 Mortgage loans	100,099,619	13,698,292
	13.4 Real estate	0	0
	13.5 Other invested assets	309,511,913	92,837,420
	13.6 Miscellaneous applications	140,032,631	144,200,718
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,523,602,959	4,189,587,850
14.	Net increase (decrease) in contract loans and premium notes	(5,450,111)	(5,559,349)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	133,863,059	171,282,189
	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	(175,000,000)	(250,000,000)
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(86)	234,567
	16.5 Dividends to stockholders	(165,000,000)	0
	16.6 Other cash provided (applied)	(134,719,576)	349,746
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(144,719,662)	(249,415,687)
	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)	(9,204,576)	(35,300,756)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	284,893,831	320,194,587
	19.2 End of year (Line 18 plus Line 19.1)	275,689,255	284,893,831

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	340,555,956	189,539,574	(1,194)	187,403		150,830,173			0
2. Considerations for supplementary contracts with life contingencies	1,783,109	XXX	XXX	1,783,109		XXX	XXX		XXX
3. Net investment income	772,701,249	327,793,247	134,497	265,875,343		133,898,162		45,000,000	0
4. Amortization of Interest Maintenance Reserve (IMR)	6,492,835	2,924,700	1,200	2,372,243		1,194,692			0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0		0	XXX		0
6. Commissions and expense allowances on reinsurance ceded	30,446,721	21,086,698	(30)	9,360,053		0	XXX	0	0
7. Reserve adjustments on reinsurance ceded	(102,636,755)	(94,303,063)	935	(8,334,627)		0	XXX		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	XXX		0
8.2 Charges and fees for deposit-type contracts	0	0	0	0		XXX	XXX		0
8.3 Aggregate write-ins for miscellaneous income	120,604,857	120,604,857	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	1,169,947,972	567,646,013	135,408	271,243,524	0	285,923,027	0	45,000,000	0
10. Death benefits	244,981,560	244,978,824	2,736	0		XXX	XXX		0
11. Matured endowments (excluding guaranteed annual pure endowments)	2,266,014	2,266,014	0	0		XXX	XXX		0
12. Annuity benefits	151,859	XXX	XXX	151,859		XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	335,451,017	0	0	0		335,451,017	XXX		0
14. Coupons, guaranteed annual pure endowments and similar benefits	12,249	0	0	12,249		0	XXX		0
15. Surrender benefits and withdrawals for life contracts	49,369,363	48,783,837	0	585,526		XXX	XXX		0
16. Group conversions	0	0	0	0		0	XXX		0
17. Interest and adjustments on contract or deposit-type contract funds	2,988,383	1,878,044	970	973,468		135,901	XXX		0
18. Payments on supplementary contracts with life contingencies	6,709,711	0	0	6,709,711		XXX	XXX		0
19. Increase in aggregate reserves for life and accident and health contracts	(172,613,867)	(86,451,089)	447,028	(639,363)		(85,970,443)	XXX		0
20. Totals (Lines 10 to 19)	469,316,289	211,455,630	450,734	7,793,450	0	249,616,475	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0		0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	4,619,193	10,483,449	0	2,638,634		(8,502,890)	XXX	0	0
23. General insurance expenses and fraternal expenses	165,170,652	122,234,027	30,528	10,997,886		31,908,211			0
24. Insurance taxes, licenses and fees, excluding federal income taxes	254,433	207,617	0	0		46,816			0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0		0	XXX		0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0		0	XXX		0
27. Aggregate write-ins for deductions	429,281,639	168,226,550	0	261,055,089	0	0	0	0	0
28. Totals (Lines 20 to 27)	1,068,642,206	512,607,273	481,262	282,485,059	0	273,068,612	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	101,305,766	55,038,740	(345,854)	(11,241,535)	0	12,854,415	0	45,000,000	0
30. Dividends to policyholders and refunds to members	0	0	0	0		0	XXX		0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	101,305,766	55,038,740	(345,854)	(11,241,535)	0	12,854,415	0	45,000,000	0
32. Federal income taxes incurred (excluding tax on capital gains)	(1,505,792)	15,735,516	(75,290)	(9,576,831)		(7,589,187)			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)	102,811,558	39,303,224	(270,564)	(1,664,704)	0	20,443,602	0	45,000,000	0
34. Policies/certificates in force end of year	1,378,624	1,306,462	203	9,327		62,632	XXX		0
DETAILS OF WRITE-INS									
08.301. Modco adjustment	115,586,509	115,586,509							
08.302. Misc income	5,529,146	5,529,146							
08.303. Prepaid Reinsurance Assumed - NYSID Circ ltr 11	(510,798)	(510,798)							
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)	120,604,857	120,604,857	0	0	0	0	0	0	0
2701. Funds withheld interest ceded	414,215,229	153,160,140		261,055,089					
2702. Contingency reserve	15,066,410	15,066,410							
2703.									
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)	429,281,639	168,226,550	0	261,055,089	0	0	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)	189,539,574		17,185,470	109,224,636		48,910,074					14,219,394	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	327,793,247		75,392,447	62,280,717		180,286,286					9,833,797	
4. Amortization of Interest Maintenance Reserve (IMR)	2,924,700		672,681	555,693		1,608,585					87,741	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6. Commissions and expense allowances on reinsurance ceded	21,086,698	0	5,559,913	(15,849,440)		16,785,554					14,590,671	
7. Reserve adjustments on reinsurance ceded	(94,303,063)		(15,370,914)	3,874,920		(82,201,192)					(605,877)	
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0											
8.2 Charges and fees for deposit-type contracts	0											
8.3 Aggregate write-ins for miscellaneous income	120,604,859	0	304,728	(127,658)	0	120,427,789	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	567,646,015	0	83,744,325	159,958,868	0	285,817,096	0	0	0	0	38,125,726	0
10. Death benefits	244,978,824		17,405,019	77,171,706		141,681,328					8,720,771	
11. Matured endowments (excluding guaranteed annual pure endowments)	2,266,014		439,852			1,762,350					63,812	
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											
14. Coupons, guaranteed annual pure endowments and similar benefits	0											
15. Surrender benefits and withdrawals for life contracts	48,783,837		5,023,817	65,612		41,283,831					2,410,577	
16. Group conversions	0											
17. Interest and adjustments on contract or deposit-type contract funds	1,878,044		166,021	371,324		1,041,244					299,455	
18. Payments on supplementary contracts with life contingencies	0											
19. Increase in aggregate reserves for life and accident and health contracts	(86,451,089)		(23,903,283)	(11,465,573)		(41,555,086)					(9,527,147)	
20. Totals (Lines 10 to 19)	211,455,630	0	(868,574)	66,143,069	0	144,213,667	0	0	0	0	1,967,468	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0										XXX
22. Commissions and expense allowances on reinsurance assumed	10,483,449	0	7,952,323	(29,103,180)		14,220,823					17,413,483	
23. General insurance expenses	122,234,027		28,113,826	23,224,465		67,228,715					3,667,021	
24. Insurance taxes, licenses and fees, excluding federal income taxes	207,617					207,617						
25. Increase in loading on deferred and uncollected premiums	0											
26. Net transfers to or (from) Separate Accounts net of reinsurance	0											
27. Aggregate write-ins for deductions	168,226,550	0	1,555,645	15,000,000	0	151,604,495	0	0	0	0	66,410	0
28. Totals (Lines 20 to 27)	512,607,273	0	36,753,220	75,264,354	0	377,475,317	0	0	0	0	23,114,382	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	55,038,742	0	46,991,105	84,694,514	0	(91,658,221)	0	0	0	0	15,011,344	0
30. Dividends to policyholders and refunds to members	0											
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	55,038,742	0	46,991,105	84,694,514	0	(91,658,221)	0	0	0	0	15,011,344	0
32. Federal income taxes incurred (excluding tax on capital gains)	15,735,516		29,547,931	53,255,773		(66,446,523)					(621,665)	
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)	39,303,226	0	17,443,174	31,438,741	0	(25,211,698)	0	0	0	0	15,633,009	0
34. Policies/certificates in force end of year	1,306,462		84,895	183,815		1,025,625					12,127	
DETAILS OF WRITE-INS												
08.301. Modco adjustment	115,586,511					115,586,511						
08.302. Misc Income	5,529,146		304,728	(127,658)		5,352,076					0	
08.303. Prepaid Reinsurance Assumed - NYSID Circ ltr 11	(510,798)					(510,798)						
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)	120,604,859	0	304,728	(127,658)	0	120,427,789	0	0	0	0	0	0
2701. Funds withheld interest ceded	153,160,140		1,555,645			151,604,495						
2702. Contingency reserve	15,066,410			15,000,000							66,410	
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	168,226,550	0	1,555,645	15,000,000	0	151,604,495	0	0	0	0	66,410	0

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

(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]	(1,194)	(1,194)							
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	134,497	107,658	26,839						
4. Amortization of Interest Maintenance Reserve (IMR)	1,200	961	239						
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6. Commissions and expense allowances on reinsurance ceded	(30)	(30)							
7. Reserve adjustments on reinsurance ceded	935	935							
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0								
8.2 Charges and fees for deposit-type contracts	0								
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	135,408	108,330	27,078	0	0	0	0	0	0
10. Death benefits	2,736	2,736							
11. Matured endowments (excluding guaranteed annual pure endowments)	0								
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0								
14. Coupons, guaranteed annual pure endowments and similar benefits	0								
15. Surrender benefits and withdrawals for life contracts	0								
16. Group conversions	0								
17. Interest and adjustments on contract or deposit-type contract funds	970	970							
18. Payments on supplementary contracts with life contingencies	0								
19. Increase in aggregate reserves for life and accident and health contracts	447,028	556,572	(109,544)						
20. Totals (Lines 10 to 19)	450,734	560,278	(109,544)	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0								XXX
22. Commissions and expense allowances on reinsurance assumed	0								
23. General insurance expenses	30,528	24,436	6,092						
24. Insurance taxes, licenses and fees, excluding federal income taxes	0								
25. Increase in loading on deferred and uncollected premiums	0								
26. Net transfers to or (from) Separate Accounts net of reinsurance	0								
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	481,262	584,714	(103,452)	0	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)	(345,854)	(476,384)	130,530	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members	0								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(345,854)	(476,384)	130,530	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	(75,290)	(103,705)	28,415						
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)	(270,564)	(372,679)	102,115	0	0	0	0	0	0
34. Policies/certificates in force end of year	203	162	41						
DETAILS OF WRITE-INS									
08.301.									
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)	0	0	0	0	0	0	0	0	0
2701.									
2702.									
2703.									
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)	0	0	0	0	0	0	0	0	0

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

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

(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	187,403	187,403					
2.	Considerations for supplementary contracts with life contingencies	1,783,109	XXX	XXX	XXX	XXX	1,783,109	XXX
3.	Net investment income	265,875,343	26,587,534				239,287,809	
4.	Amortization of Interest Maintenance Reserve (IMR)	2,372,243	237,224				2,135,019	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	9,360,053	2,496,211				6,863,842	
7.	Reserve adjustments on reinsurance ceded	(8,334,627)	(8,334,627)					
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0						
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	271,243,524	21,173,745	0	0	0	250,069,779	0
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	151,859	151,859					0
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	12,249	12,249					
15.	Surrender benefits and withdrawals for life contracts	585,526	585,526					
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	973,468	973,468					
18.	Payments on supplementary contracts with life contingencies	6,709,711	6,655,488				54,223	
19.	Increase in aggregate reserves for life and accident and health contracts	(639,363)	(407,811)				(231,552)	
20.	Totals (Lines 10 to 19)	7,793,450	7,970,779	0	0	0	(177,329)	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0						
22.	Commissions and expense allowances on reinsurance assumed	2,638,634	2,638,634					
23.	General insurance expenses	10,997,886	1,099,789				9,898,097	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0						
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0						
27.	Aggregate write-ins for deductions	261,055,089	0	0	0	0	261,055,089	0
28.	Totals (Lines 20 to 27)	282,485,059	11,709,202	0	0	0	270,775,857	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(11,241,535)	9,464,543	0	0	0	(20,706,078)	0
30.	Dividends to policyholders and refunds to members	0					0	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(11,241,535)	9,464,543	0	0	0	(20,706,078)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(9,576,831)	9,582,044				(19,158,875)	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)	(1,664,704)	(117,501)	0	0	0	(1,547,203)	0
34.	Policies/certificates in force end of year	9,327	815				8,512	
	DETAILS OF WRITE-INS							
08.301.								
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.	Funds withheld interest ceded	261,055,089					261,055,089	
2702.								
2703.								
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)	261,055,089	0	0	0	0	261,055,089	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 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							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income							
4. Amortization of Interest Maintenance Reserve (IMR)							
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
9. Totals (Lines 1 to 8.3)							
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses							
24. Insurance taxes, licenses and fees, excluding federal income taxes							
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)							
32. Federal income taxes incurred (excluding tax on capital gains)							
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)							
34. Policies/certificates in force end of year							
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

NONE

(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										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health 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	150,830,173											150,545,436	284,737
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	133,898,162											133,752,565	145,597
4. Amortization of Interest Maintenance Reserve (IMR)	1,194,692											1,193,393	1,299
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6. Commissions and expense allowances on reinsurance ceded	0									0			
7. Reserve adjustments on reinsurance ceded	0												
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	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)	285,923,027	0	0	0	0	0	0	0	0	0	0	285,491,394	431,633
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	335,451,017											334,553,894	897,123
14. Coupons, guaranteed annual pure endowments and similar benefits	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												
17. Interest and adjustments on contract or deposit-type contract funds	135,901											135,901	
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	(85,970,443)											(85,959,606)	(10,837)
20. Totals (Lines 10 to 19)	249,616,475	0	0	0	0	0	0	0	0	0	0	248,730,189	886,286
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0									0			
22. Commissions and expense allowances on reinsurance assumed	(8,502,890)									0		(8,555,804)	52,914
23. General insurance expenses	31,908,211											31,873,515	34,696
24. Insurance taxes, licenses and fees, excluding federal income taxes	46,816											46,816	
25. Increase in loading on deferred and uncollected premiums	0												
26. Net transfers to or (from) Separate Accounts net of reinsurance	0												
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	273,068,612	0	0	0	0	0	0	0	0	0	0	272,094,716	973,896
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	12,854,415	0	0	0	0	0	0	0	0	0	0	13,396,678	(542,263)
30. Dividends to policyholders and refunds to members	0												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	12,854,415	0	0	0	0	0	0	0	0	0	0	13,396,678	(542,263)
32. Federal income taxes incurred (excluding tax on capital gains)	(7,589,187)	0										(7,475,312)	(113,875)
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)	20,443,602	0	0	0	0	0	0	0	0	0	0	20,871,990	(428,388)
34. Policies/certificates in force end of year	62,632											62,565	67
DETAILS OF WRITE-INS													
08.301.													
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.													
2702.													
2703.													
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)	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.

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 Fraternal)	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	1,866,926,134	0	435,793,416	352,626,559	0	1,024,045,006	0	0	0	0	54,461,153	
2. Tabular net premiums or considerations	248,712,803		40,144,971	134,072,480	0	63,784,209	0	0	0	0	10,711,143	
3. Present value of disability claims incurred	0		0	0	0	0	0	0	0	0	0	
4. Tabular interest	86,507,247		8,822,761	16,489,230	0	60,415,437	0	0	0	0	779,819	
5. Tabular less actual reserve released	1,289,485		0	223,054	0	1,066,431	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	
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	
7. Other increases (net)	(27,386,355)		(35,220,672)	6,866,469	0	11,052,526	0	0	0	0	(10,084,678)	
8. Totals (Lines 1 to 7)	2,176,049,314	0	449,540,476	510,277,792	0	1,160,363,609	0	0	0	0	55,867,437	0
9. Tabular cost	258,561,174		27,002,647	136,978,003	0	89,372,007	0	0	0	0	5,208,517	
10. Reserves released by death	56,480,520		4,344,991	7,480,016	0	44,292,977	0	0	0	0	362,536	
11. Reserves released by other terminations (net)	77,801,361		5,754,417	25,149,627	0	43,250,195	0	0	0	0	3,647,122	
12. Annuity, supplementary contract and disability payments involving life contingencies	2,251,625		0	1,187,373	0	1,064,252	0	0	0	0	0	
13. Net transfers to or (from) Separate Accounts	0		0	0	0	0	0	0	0	0	0	
14. Total Deductions (Lines 9 to 13)	395,094,680	0	37,102,055	170,795,019	0	177,979,431	0	0	0	0	9,218,175	0
15. Reserve December 31 of current year	1,780,954,634	0	412,438,421	339,482,773	0	982,384,178	0	0	0	0	46,649,262	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	1,442,623,726		164,477,765	10,357,316	0	1,264,049,962	0	0	0	0	3,738,683	
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,355,361,698		155,550,748	10,357,316	0	1,185,714,951	0	0	0	0	3,738,683	

(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	188,093	101,272	86,821						
2. Tabular net premiums or considerations	(1,188)	(1,188)	0						
3. Present value of disability claims incurred	0	0	0						
4. Tabular interest	5,738	2,987	2,751						
5. Tabular less actual reserve released	0	0	0						
6. Increase in reserve on account of change in valuation basis	0	0	0						
7. Other increases (net)	0	0	0						
8. Totals (Lines 1 to 7)	192,643	103,071	89,572	0	0	0	0	0	0
9. Tabular cost	47,332	7,414	39,918						
10. Reserves released by death	1,099	1,099	0						
11. Reserves released by other terminations (net)	38,618	26,253	12,365						
12. Annuity, supplementary contract and disability payments involving life contingencies	0	0	0						
13. Net transfers to or (from) Separate Accounts	0	0	0						
14. Total Deductions (Lines 9 to 13)	87,049	34,766	52,283	0	0	0	0	0	0
15. Reserve December 31 of current year	105,594	68,305	37,289	0	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	68,254	68,254							
17. Amount Available for Policy Loans Based upon Line 16 CSV	68,254	68,254							

(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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	57,701,572	56,133,861	0	0	0	1,567,711	
2.	Tabular net premiums or considerations	1,843,985	60,876	0	0	0	1,783,109	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,404,823	506,753	0	0	0	2,898,070	
5.	Tabular less actual reserve released	(1,206,177)	154,094	0	0	0	(1,360,271)	
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	
7.	Other increases (net)	2,794,573	(319,300)	0	0	0	3,113,873	
8.	Totals (Lines 1 to 7)	64,538,776	56,536,284	0	0	0	8,002,492	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	723,249	723,249	0	0	0	0	
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,703,379	37,046	0	0	0	6,666,333	
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	
14.	Total Deductions (Lines 9 to 13)	7,426,628	760,295	0	0	0	6,666,333	0
15.	Reserve December 31 of current year	57,112,148	55,775,989	0	0	0	1,336,159	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	10,710,802	10,710,802					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	10,710,802	10,710,802					

(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)

NONE

		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
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(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) 53,361,718	53,293,403
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 642,756,117	637,553,469
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 7,963,406	7,974,029
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	325,000	325,000
2.21	Common stocks of affiliates	35,004,742	45,004,742
3.	Mortgage loans	(c) 35,147,104	34,954,765
4.	Real estate	(d)	
5	Contract loans	9,685,406	9,558,087
6	Cash, cash equivalents and short-term investments	(e) 2,820,389	2,535,244
7	Derivative instruments	(f)	
8.	Other invested assets	23,861,388	25,001,429
9.	Aggregate write-ins for investment income	0	0
10.	Total gross investment income	810,925,270	816,200,168
11.	Investment expenses		(g) 20,922,728
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 20,625,000
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		1,951,189
16.	Total deductions (Lines 11 through 15)		43,498,917
17.	Net investment income (Line 10 minus Line 16)		772,701,251
	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.	Misc deductions		1,951,189
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)		1,951,189

(a) Includes $ 66,346,272 accrual of discount less $ 51,572,905 amortization of premium and less $ 2,654,787 paid for accrued interest on purchases.

(b) Includes $ 609 accrual of discount less $ 6,322 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 322,386 accrual of discount less $ 15,476,174 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 82,354 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

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

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

(i) Includes $ depreciation on real estate and $ 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	7,637,353	0	7,637,353	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	47,799,709	(704,497)	47,095,212	80,205	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	512,519	0	512,519	102,757	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	(8,685,829)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	2,475	0	2,475	(19)	0
7.	Derivative instruments			0		
8.	Other invested assets	404,580	0	404,580	6,181,720	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	56,356,636	(704,497)	55,652,139	(2,321,166)	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		
	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)
FIRST YEAR (other than single)												
1. Uncollected	142,303		142,303									
2. Deferred and accrued	0											
3. Deferred , accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	159,168		159,168									
3.3 Reinsurance ceded	16,865		16,865									
3.4 Net (Line 1 + Line 2)	142,303	0	142,303	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	142,303	0	142,303	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	0											
6.2 Reinsurance assumed	4,151,731		4,152,002	(271)								
6.3 Reinsurance ceded	441,759		441,895	(136)								
6.4 Net	3,709,972	0	3,710,107	(135)	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	3,852,275	0	3,852,410	(135)	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	183,767	0	183,767	0	0	0	0	0	0	0	0	
9. First year premiums and considerations:												
9.1 Direct	0											
9.2 Reinsurance assumed	4,104,862		4,105,133	(271)								
9.3 Reinsurance ceded	436,354		436,490	(136)								
9.4 Net (Line 7 - Line 8)	3,668,508	0	3,668,643	(135)	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	0											
10.2 Reinsurance assumed	266,446		266,446									
10.3 Reinsurance ceded	140,395		140,395									
10.4 Net	126,051	0	126,051	0	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	35,813,705		41,150,188					0		(5,336,483)		
12. Deferred and accrued	0											
13. Deferred, accrued and uncollected:												
13.1 Direct	0											
13.2 Reinsurance assumed	47,963,627		53,300,110					0		(5,336,483)		
13.3 Reinsurance ceded	12,149,922		12,149,922									
13.4 Net (Line 11 + Line 12)	35,813,705	0	41,150,188	0	0	0	0	0	0	(5,336,483)	0	0
14. Advance	3,546,333		91,000							3,455,333		
15. Line 13.4 - Line 14	32,267,372	0	41,059,188	0	0	0	0	0	0	(8,791,816)	0	0
16. Collected during year:												
16.1 Direct	0											
16.2 Reinsurance assumed	508,623,619		349,827,940	850,160		(2,388)		4,770		157,943,137		
16.3 Reinsurance ceded	162,584,802		161,923,374	662,622		(1,194)						
16.4 Net	346,038,817	0	187,904,566	187,538	0	(1,194)	0	4,770	0	157,943,137	0	0
17. Line 15 + Line 16.4	378,306,189	0	228,963,754	187,538	0	(1,194)	0	4,770	0	149,151,321	0	0
18. Prior year (uncollected + deferred and accrued - advance)	41,544,791	0	43,218,874	0	0	0	0	0	0	(1,674,083)	0	
19. Renewal premiums and considerations:												
19.1 Direct	0											
19.2 Reinsurance assumed	503,347,976		351,670,030	850,160		(2,388)		4,770		150,825,404		
19.3 Reinsurance ceded	166,586,578		165,925,150	662,622		(1,194)						
19.4 Net (Line 17 - Line 18)	336,761,398	0	185,744,880	187,538	0	(1,194)	0	4,770	0	150,825,404	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed	507,719,284	0	356,041,609	849,889	0	(2,388)	0	4,770	0	150,825,404	0	0
20.3 Reinsurance ceded	167,163,327	0	166,502,035	662,486	0	(1,194)	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	340,555,957	0	189,539,574	187,403	0	(1,194)	0	4,770	0	150,825,404	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	0											
22. All other	0											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	452,124		452,124									
23.2 Reinsurance assumed	3,829,915		3,829,915									
23.3 Net ceded less assumed	(3,377,791)	0	(3,377,791)	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0											
24.2 Reinsurance assumed	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	29,994,597		20,634,574	9,360,053		(30)						
25.2 Reinsurance assumed	789,279		6,653,534	2,638,634				0		(8,502,889)		
25.3 Net ceded less assumed	29,205,318	0	13,981,040	6,721,419	0	(30)	0	0	0	8,502,889	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	30,446,721	0	21,086,698	9,360,053	0	(30)	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	4,619,194	0	10,483,449	2,638,634	0	0	0	0	0	(8,502,889)	0	0
26.3 Net ceded less assumed	25,827,527	0	10,603,249	6,721,419	0	(30)	0	0	0	8,502,889	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	0											
28. Single	0											
29. Renewal	0											
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	0	0	0	0	0	0	0	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	1,329,084		651,935				1,981,019
2. Salaries and wages	110,151,573		9,530,199				119,681,772
3.11 Contributions for benefit plans for employees	4,185,091		1,486,671				5,671,762
3.12 Contributions for benefit plans for agents	0		0				0
3.21 Payments to employees under non-funded benefit plans	0		0				0
3.22 Payments to agents under non-funded benefit plans	0		0				0
3.31 Other employee welfare	0		0				0
3.32 Other agent welfare	0		0				0
4.1 Legal fees and expenses	1,424,975		503,597				1,928,572
4.2 Medical examination fees	0		0				0
4.3 Inspection report fees	0		0				0
4.4 Fees of public accountants and consulting actuaries	2,941,020		1,279,469				4,220,489
4.5 Expense of investigation and settlement of policy claims	323,177	2,844,267					3,167,444
5.1 Traveling expenses	1,223,898		587,305				1,811,203
5.2 Advertising	20,271		9,727				29,998
5.3 Postage, express, telegraph and telephone	354,179		169,958				524,137
5.4 Printing and stationery	109,562		52,575				162,137
5.5 Cost or depreciation of furniture and equipment	0		0				0
5.6 Rental of equipment	117,215		56,247				173,462
5.7 Cost or depreciation of EDP equipment and software	8,509,437		4,330,154				12,839,591
6.1 Books and periodicals	0		0				0
6.2 Bureau and association fees	556,010		0				556,010
6.3 Insurance, except on real estate	109,655		49,701				159,356
6.4 Miscellaneous losses	0		0				0
6.5 Collection and bank service charges	568,621		55,973				624,594
6.6 Sundry general expenses	1,338,673		533,087				1,871,760
6.7 Group service and administration fees	0		0				0
6.8 Reimbursements by uninsured plans	0		0				0
7.1 Agency expense allowance	0		0				0
7.2 Agents' balances charged off (less $ $ recovered)	0		0				0
7.3 Agency conferences other than local meetings	0		0				0
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1 Real estate expenses	0		0				0
9.2 Investment expenses not included elsewhere	0		0		20,922,728		20,922,728
9.3 Aggregate write-ins for expenses	0	0	9,767,346	0	0	0	9,767,346
10. General expenses incurred	133,262,441	2,844,267	29,063,944	0	20,922,728	(b) 0	(a) 186,093,380
11. General expenses unpaid Dec. 31, prior year	135,087,064		(3,415,113)		5,136,900		136,808,851
12. General expenses unpaid Dec. 31, current year	215,214,130		648,593		5,635,000		221,497,723
13. Amounts receivable relating to uninsured plans, prior year							0
14. Amounts receivable relating to uninsured plans, current year							0
15. General expenses paid during year (Lines 10+11-12-13+14)	53,135,375	2,844,267	25,000,238	0	20,424,628	0	101,404,508
DETAILS OF WRITE-INS							
09.301. Conversion costs			9,767,346				9,767,346
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	9,767,346	0	0	0	9,767,346

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

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $ 0

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						0
2. State insurance department licenses and fees	100,900	22,752				123,652
3. State taxes on premiums	6,699	1,510				8,209
4. Other state taxes, including $ for employee benefits	212	48				260
5. U.S. Social Security taxes						0
6. All other taxes	99,806	22,506				122,312
7. Taxes, licenses and fees incurred	207,617	46,816	0	0	0	254,433
8. Taxes, licenses and fees unpaid Dec. 31, prior year	4,001,690	450,440				4,452,130
9. Taxes, licenses and fees unpaid Dec. 31, current year	351,699	79,306				431,005
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	3,857,608	417,950	0	0	0	4,275,558

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.00% CRVM ANB IDB 1953-1955	98,663		98,663		
0100002. AE 3.00% ILL ANB CRF 1948-1956	6,888		6,888		
0100003. AE 3.00% NLP ANB CRF 1926-1988	4,601,645		4,601,645		
0100004. AE 3.00% NLP ANB IDB 1941-1955	35,971		35,971		
0100005. AE 3.50% CRVM ANB IDB 1921-1967	121,596		121,596		
0100006. AE 3.50% ILL ANB CRF 1939-1961	17,464		17,464		
0100007. AE 3.50% NLP ANB CRF 1927-1986	1,642,383		1,642,383		
0100008. AE 3.50% NLP ANB IDB 1933-2001	469,219		469,219		
0100009. AE 4.00% CRVM ANB IDB 1921-1947	258,321		258,321		
0100010. AM (5) 2.75% NLP ANB CRF 1944-1946	18,397		18,397		
0100011. AM (5) 3.00% ILL ANB CRF 1942-1947	265,825		265,825		
0100012. AM (5) 3.00% NLP ANB CRF 1942-1985	1,036,827		1,036,827		
0100013. AM (5) 3.00% NLP ANB IDB 1945-1961	12,681		12,681		
0100014. AppStdOrd 2.50% NLP ANB CRF 1959-1963	139,206		139,206		
0100015. AppStdOrd 3.00% NLP ANB CRF 1957-1963	1,074,171		1,074,171		
0100016. 41 CSI 3.00% CRVM ANB IDB 1956-1967	100,519		100,519		
0100017. 41 CSI 3.00% NLP ANB IDB 1948-1977	872,300		872,300		
0100018. 41 CSO 2.00% NLP ANB CRF 1954-1968	120,286		120,286		
0100019. 41 CSO 2.00% NLP ANB IDB 1955-1959	136,772		136,772		
0100020. 41 CSO 2.50% CRVM ANB CRF 1954-1962	921,713		921,713		
0100021. 41 CSO 2.50% CRVM ANB IDB 1947-2004	904,428		904,428		
0100022. 41 CSO 2.50% NLP ANB CRF 1945-1983	7,123,463		7,123,463		
0100023. 41 CSO 2.50% NLP ANB IDB 1931-1968	818,790		818,790		
0100024. 41 CSO 2.75% CRVM ANB CRF 1954-1974	510,847		510,847		
0100025. 41 CSO 2.75% CRVM ANB IDB 1960-1960	12,583		12,583		
0100026. 41 CSO 2.75% NLP ANB CRF 1954-1963	462,691		462,691		
0100027. 41 CSO 2.75% NLP ANB IDB 1956-1961	4,159		4,159		
0100028. 41 CSO 3.00% CRVM ANB CRF 1947-1974	331,079		331,079		
0100029. 41 CSO 3.00% CRVM ANB IDB 1939-1980	7,618,772		7,618,772		
0100030. 41 CSO 3.00% FPT ANB IDB 1953-1967	24,877		24,877		
0100031. 41 CSO 3.00% NLP ANB CRF 1935-1979	7,666,000		7,666,000		
0100032. 41 CSO 3.00% NLP ANB IDB 1949-1980	675,617		675,617		
0100033. 41 CSO 3.50% CRVM ANB IDB 1948-1981	1,207,058		1,207,058		
0100034. 41 CSO 3.50% NLP ANB CRF 1954-1977	1,488,031		1,488,031		
0100035. 41 CSO 3.50% NLP ANB IDB 1941-1977	352,595		352,595		
0100036. 58 CET 2.00% NLP ANB IDB 1965-1965	7,616		7,616		
0100037. 58 CET 2.25% CRVM ANB IDB 1964-1972	5,324		5,324		
0100038. 58 CET 2.25% NLP ANB IDB 1965-1981	97,012		97,012		
0100039. 58 CET 2.50% CRVM ALB IDB 1965-1996	56,315		56,315		
0100040. 58 CET 2.50% CRVM ANB CRF 1963-1963	20,560		20,560		
0100041. 58 CET 2.50% CRVM ANB IDB 1966-1985	35,828		35,828		
0100042. 58 CET 2.50% NLP ALB IDB 1977-1982	8,705		8,705		
0100043. 58 CET 2.50% NLP ANB CRF 1971-1973	10,174		10,174		
0100044. 58 CET 2.50% NLP ANB IDB 1963-1981	187,666		187,666		
0100045. 58 CET 2.75% CRVM ANB IDB 1971-1981	3,132		3,132		
0100046. 58 CET 2.75% NLP ANB CRF 1977-1978	16,114		16,114		
0100047. 58 CET 2.75% NLP ANB IDB 1963-1978	163,941		163,941		
0100048. 58 CET 3.00% CRVM ALB CRF 1968-1979	8,786		8,786		
0100049. 58 CET 3.00% CRVM ALB IDB 1960-1984	166,403		166,403		
0100050. 58 CET 3.00% CRVM ANB CRF 1964-1982	48,896		48,896		
0100051. 58 CET 3.00% CRVM ANB IDB 1949-1987	852,134		852,134		
0100052. 58 CET 3.00% NLP ALB CRF 1966-1985	24,847		24,847		
0100053. 58 CET 3.00% NLP ALB IDB 1960-1986	488,333		488,333		
0100054. 58 CET 3.00% NLP ANB CRF 1966-1982	39,315		39,315		
0100055. 58 CET 3.00% NLP ANB IDB 1963-1999	512,219		512,219		
0100056. 58 CET 3.50% CRVM ALB CRF 1971-1973	141,213		141,213		
0100057. 58 CET 3.50% CRVM ALB IDB 1966-2002	66,804		66,804		
0100058. 58 CET 3.50% CRVM ANB CRF 1967-1988	173,850		173,850		
0100059. 58 CET 3.50% CRVM ANB IDB 1965-1994	1,139,295		1,139,295		
0100060. 58 CET 3.50% NLP ALB IDB 1970-1984	92,973		92,973		
0100061. 58 CET 3.50% NLP ANB CRF 1980-1980	7,447		7,447		
0100062. 58 CET 3.50% NLP ANB IDB 1964-1989	262,705		262,705		
0100063. 58 CET 3.75% CRVM ALB IDB 1975-1981	11,139		11,139		
0100064. 58 CET 4.00% CRVM ALB IDB 1978-1988	206,133		206,133		
0100065. 58 CET 4.00% CRVM ANB CNF 1980-1982	1,781		1,781		
0100066. 58 CET 4.00% CRVM ANB CRF 1986-1986	2,331		2,331		
0100067. 58 CET 4.00% CRVM ANB IDB 1977-1996	33,374		33,374		
0100068. 58 CET 4.00% NJ ANB IDB 1980-1982	2,578		2,578		
0100069. 58 CET 4.00% NLP ALB IDB 1979-1988	149,973		149,973		
0100070. 58 CET 4.00% NLP ANB CRF 1977-1989	120,258		120,258		
0100071. 58 CET 4.00% NLP ANB IDB 1974-1989	72,903		72,903		
0100072. 58 CET 4.50% CRVM ALB IDB 1980-1986	34		34		
0100073. 58 CET 4.50% CRVM ANB CRF 1981-1981	2,671		2,671		
0100074. 58 CET 4.50% CRVM ANB IDB 1964-1981	54,051		54,051		
0100075. 58 CET 4.50% NLP ALB IDB 1981-1981	2,385		2,385		
0100076. 58 CET 4.50% NLP ANB IDB 1975-1988	301,305		301,305		
0100077. 58 CET 5.50% CRVM ANB IDB 1982-1998	140,271		140,271		
0100078. 58 CET 5.50% NLP ANB IDB 1985-1985	5,884		5,884		
0100079. 58 CET 6.00% CRVM ALB IDB 1985-1985	1,398		1,398		
0100080. 58 CET 6.00% CRVM ANB IDB 1983-1986	61,653		61,653		
0100081. 58 CSO (130%) 3.50% NLP ALB CNF 2005-2008	3,030		3,030		
0100082. 58 CSO 2.00% CRVM ANB CRF 1965-1965	7,916		7,916		
0100083. 58 CSO 2.00% NLP ANB IDB 1981-1981	549		549		
0100084. 58 CSO 2.25% CRVM ANB CRF 1966-1977	2,884,550		2,884,550		
0100085. 58 CSO 2.25% NLP ANB CRF 1964-1988	1,760,590		1,760,590		
0100086. 58 CSO 2.50% CRVM ALB CRF 1962-1984	1,448,134		1,448,134		
0100087. 58 CSO 2.50% CRVM ALB IDB 1963-1988	614,143		614,143		
0100088. 58 CSO 2.50% CRVM ANB CRF 1963-1971	1,067,976		1,067,976		
0100089. 58 CSO 2.50% CRVM ANB IDB 1961-1986	541,500		541,500		
0100090. 58 CSO 2.50% NLP ALB CRF 1966-1983	86,549		86,549		
0100091. 58 CSO 2.50% NLP ANB CRF 1963-1977	2,089,546		2,089,546		
0100092. 58 CSO 2.50% NLP ANB IDB 1942-1984	2,525,356		2,525,356		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 58 CSO 2.75% CRVM ANB CRF 1963-1977	808,360		808,360		
0100094. 58 CSO 2.75% CRVM ANB IDB 1965-1980	51,810		51,810		
0100095. 58 CSO 2.75% NLP ANB CRF 1948-1990	1,788,972		1,788,972		
0100096. 58 CSO 2.75% NLP ANB IDB 1966-1966	3,425		3,425		
0100097. 58 CSO 3.00% CRVM ALB CRF 1948-1988	2,103,748		2,103,748		
0100098. 58 CSO 3.00% CRVM ALB IDB 1960-2006	3,190,258		3,190,258		
0100099. 58 CSO 3.00% CRVM ANB CRF 1959-1988	3,018,952		3,018,952		
0100100. 58 CSO 3.00% CRVM ANB IDB 1956-1995	33,670,607		33,670,607		
0100101. 58 CSO 3.00% NLP ALB CRF 1956-1993	2,982,274		2,982,274		
0100102. 58 CSO 3.00% NLP ALB IDB 1956-1994	9,328,163		9,328,163		
0100103. 58 CSO 3.00% NLP ANB CNF 1983-1996	11,682		11,682		
0100104. 58 CSO 3.00% NLP ANB CRF 1927-1988	3,203,364		3,203,364		
0100105. 58 CSO 3.00% NLP ANB IDB 1962-2010	1,575,639		1,575,639		
0100106. 58 CSO 3.50% CRVM ALB CRF 1962-1983	2,378,471		2,378,471		
0100107. 58 CSO 3.50% CRVM ALB IDB 1961-2018	2,808,355		2,808,355		
0100108. 58 CSO 3.50% CRVM ANB CRF 1955-1988	9,348,107		9,336,742		11,365
0100109. 58 CSO 3.50% CRVM ANB IDB 1961-2015	7,616,918		7,616,918		
0100110. 58 CSO 3.50% NJ ANB CRF 1975-1988	112,322		112,322		
0100111. 58 CSO 3.50% NJ ANB IDB 1969-1984	594,858		594,858		
0100112. 58 CSO 3.50% NLP ALB CRF 1973-1982	145,198		145,198		
0100113. 58 CSO 3.50% NLP ALB IDB 1965-2004	403,438		403,438		
0100114. 58 CSO 3.50% NLP ANB CNF 1974-1991	87,550		87,550		
0100115. 58 CSO 3.50% NLP ANB CRF 1957-1989	11,835,216		11,835,216		
0100116. 58 CSO 3.50% NLP ANB IDB 1929-2013	2,365,291		2,365,291		
0100117. 58 CSO 3.75% CRVM ALB IDB 1975-1982	7,365		7,365		
0100118. 58 CSO 4.00% CRVM ALB CRF 1980-1989	556,293		556,293		
0100119. 58 CSO 4.00% CRVM ALB IDB 1973-2000	26,104,360		26,104,360		
0100120. 58 CSO 4.00% CRVM ANB CNF 1979-1987	147,161		147,161		
0100121. 58 CSO 4.00% CRVM ANB CRF 1975-1997	985,020		985,020		
0100122. 58 CSO 4.00% CRVM ANB IDB 1957-2000	26,304,614		26,304,614		
0100123. 58 CSO 4.00% ILL ALB IDB 1980-1985	422,360		422,360		
0100124. 58 CSO 4.00% NJ ANB CRF 1975-1976	201,149		64,641		136,508
0100125. 58 CSO 4.00% NJ ANB IDB 1981-1987	230,722		230,722		
0100126. 58 CSO 4.00% NLP ALB IDB 1970-2012	5,801,704		5,801,704		
0100127. 58 CSO 4.00% NLP ANB CNF 1980-1983	1,636		1,636		
0100128. 58 CSO 4.00% NLP ANB CRF 1949-1988	3,147,246		3,147,141		105
0100129. 58 CSO 4.00% NLP ANB IDB 1975-2018	2,009,660		2,009,660		
0100130. 58 CSO 4.50% CRVM ALB CRF 1980-1983	526,203		526,203		
0100131. 58 CSO 4.50% CRVM ALB IDB 1980-1988	497,029		497,029		
0100132. 58 CSO 4.50% CRVM ANB CRF 1972-1988	3,465,425		3,465,425		
0100133. 58 CSO 4.50% CRVM ANB IDB 1980-2000	9,561,082		9,561,082		
0100134. 58 CSO 4.50% FPT ANB IDB 1984-1986	126,903		126,903		
0100135. 58 CSO 4.50% ILL ALB IDB 1981-1987	963,868		963,868		
0100136. 58 CSO 4.50% MOD ANB CRF 1980-1988	2,137,345		2,137,345		
0100137. 58 CSO 4.50% NJ ANB IDB 1983-1987	104,292		104,292		
0100138. 58 CSO 4.50% NLP ALB IDB 1972-1992	181,602		181,602		
0100139. 58 CSO 4.50% NLP ANB CNF 1983-1987	588,002		588,002		
0100140. 58 CSO 4.50% NLP ANB CRF 1974-1988	641,802		639,260		2,542
0100141. 58 CSO 4.50% NLP ANB IDB 1980-1995	831,906		831,906		
0100142. 58 CSO 5.50% CRVM ALB IDB 1980-1992	36,998,798		36,998,798		
0100143. 58 CSO 5.50% CRVM ANB CRF 1983-1995	172,062		172,062		
0100144. 58 CSO 5.50% CRVM ANB IDB 1980-1999	3,498,464		3,498,464		
0100145. 58 CSO 5.50% ILL ALB IDB 1982-1983	62,462		62,462		
0100146. 58 CSO 5.50% NLP ALB IDB 1983-1988	107,572		107,572		
0100147. 58 CSO 5.50% NLP ANB IDB 1960-1985	183,598		183,598		
0100148. 58 CSO 6.00% CRVM ALB IDB 1983-1986	10,040,992		10,040,992		
0100149. 58 CSO 6.00% CRVM ANB IDB 1983-1986	5,890,272		5,890,272		
0100150. 58 CSO 7.00% CRVM ALB CRF 1974-1978	3		3		
0100151. 58 CSO 8.25% CRVM ANB IDB 1984-1990	1,015,001		1,015,001		
0100152. 60 CSG 3.00% NLP ANB CRF 1988-1989	3,097				3,097
0100153. 61 CET 3.00% CRVM ANB IDB 1968-1982	87,763		87,763		
0100154. 61 CET 3.50% CRVM ANB IDB 1966-1987	126,183		126,183		
0100155. 61 CSI 3.00% CRVM ANB IDB 1959-1979	770,039		770,039		
0100156. 61 CSI 3.50% CRVM ANB IDB 1968-1986	63,238		63,238		
0100157. 61 CSI 5.50% CRVM ANB IDB 1988-1988	152		152		
0100158. 80 CET 2.50% CRVM ALB IDB 1958-1958	8,065		8,065		
0100159. 80 CET 4.00% CRVM ALB IDB 2006-2008	70,870		70,870		
0100160. 80 CET 4.00% CRVM ANB IDB 2006-2006	437		437		
0100161. 80 CET 4.00% NLP ANB IDB 1989-2004	373,112		373,112		
0100162. 80 CET 4.50% CRVM ALB IDB 1991-2005	1,278,323		1,278,323		
0100163. 80 CET 4.50% CRVM ANB IDB 1998-2005	30,905		30,905		
0100164. 80 CET 4.50% NLP ANB IDB 1988-1999	20,905		20,905		
0100165. 80 CET 5.00% CRVM ALB IDB 1988-2002	219,584		219,584		
0100166. 80 CET 5.00% CRVM ANB IDB 1991-1998	30,643		30,643		
0100167. 80 CET 5.00% NLP ALB CRF 1984-1988	882		882		
0100168. 80 CET 5.00% NLP ANB IDB 1985-1990	5,899		5,899		
0100169. 80 CET 5.50% CRVM ALB IDB 1987-1992	8,483,961		8,483,961		
0100170. 80 CET 5.50% CRVM ANB IDB 1988-1999	64,209		64,209		
0100171. 80 CET 5.50% NLP ANB IDB 1990-1992	1,814		1,814		
0100172. 80 CET 6.00% CRVM ALB IDB 1984-1986	48,415		48,415		
0100173. 80 CET 6.00% NLP ANB IDB 1991-1996	5,078		5,078		
0100174. 80 CET 6.25% CRVM ALB IDB 1998-1998	55		55		
0100175. 80 CSO 2.50% CRVM ALB IDB 1958-1962	17,831		17,831		
0100176. 80 CSO 2.50% CRVM ANB IDB 1996-1998	56,865		56,865		
0100177. 80 CSO 2.50% NLP ALB IDB 1960-1960	13,425		13,425		
0100178. 80 CSO 3.00% CRVM ALB IDB 1985-2003	239,190		239,190		
0100179. 80 CSO 3.00% CRVM ANB CRF 1990-1991	6,807		6,807		
0100180. 80 CSO 3.00% CRVM ANB IDB 1991-1997	89,428		89,428		
0100181. 80 CSO 3.50% NLP ALB IDB 1972-1994	48,760		48,760		
0100182. 80 CSO 3.94% CRVM ALB IDB 1996-1998	247,347		247,347		
0100183. 80 CSO 4.00% CRVM ALB CNF 2006-2007	6,490,234		6,490,234		
0100184. 80 CSO 4.00% CRVM ALB IDB 1976-2012	509,670,551		509,670,551		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100185. 80 CSO 4.00% CRVM ANB CNF 2006-2016	31,329,148		31,329,148		
0100186. 80 CSO 4.00% CRVM ANB CRF 1983-2000	1,818,848		1,818,848		
0100187. 80 CSO 4.00% CRVM ANB IDB 1983-2001	240,411,478		240,411,478		
0100188. 80 CSO 4.00% NLP ANB IDB 1986-2019	17,927,102		17,927,102		
0100189. 80 CSO 4.50% CRVM ALB CNF 1995-2005	15,141,140		15,141,140		
0100190. 80 CSO 4.50% CRVM ALB CRF 1985-1985	16,011		16,011		
0100191. 80 CSO 4.50% CRVM ALB IDB 1965-2013	4,460,965,128		4,460,965,128		
0100192. 80 CSO 4.50% CRVM ANB CNF 1995-2005	199,745,100		199,745,100		
0100193. 80 CSO 4.50% CRVM ANB CRF 1995-1999	62,378		62,378		
0100194. 80 CSO 4.50% CRVM ANB IDB 1984-2007	130,534,561		130,534,561		
0100195. 80 CSO 4.50% NLP ALB IDB 1974-2005	1,437,008		1,437,008		
0100196. 80 CSO 4.50% NLP ANB IDB 1986-2005	6,012,123		6,012,123		
0100197. 80 CSO 5.00% CRVM ALB CNF 1993-1994	93,202		93,202		
0100198. 80 CSO 5.00% CRVM ALB CRF 1982-1991	1,443,192		1,443,192		
0100199. 80 CSO 5.00% CRVM ALB IDB 1986-2013	211,136,674		211,136,674		
0100200. 80 CSO 5.00% CRVM ANB CNF 1993-1994	(324,689)		(324,689)		
0100201. 80 CSO 5.00% CRVM ANB CRF 1984-1999	901,650		901,650		
0100202. 80 CSO 5.00% CRVM ANB IDB 1984-2013	123,266,663		123,266,663		
0100203. 80 CSO 5.00% NLP ALB CRF 1993-1993	1,672		1,672		
0100204. 80 CSO 5.00% NLP ALB IDB 1972-2006	3,851,813		3,851,813		
0100205. 80 CSO 5.00% NLP ANB CRF 1989-1997	10,484		10,484		
0100206. 80 CSO 5.00% NLP ANB IDB 1992-2008	4,989,206		4,989,206		
0100207. 80 CSO 5.50% CRVM ALB CNF 1991-1992	60,369		60,369		
0100208. 80 CSO 5.50% CRVM ALB CRF 1991-1991	3,951		3,951		
0100209. 80 CSO 5.50% CRVM ALB IDB 1970-2015	177,566,259		177,566,259		
0100210. 80 CSO 5.50% CRVM ANB CNF 1988-1992	(143,471)		(143,471)		
0100211. 80 CSO 5.50% CRVM ANB CRF 1987-1997	1,136,607		1,136,607		
0100212. 80 CSO 5.50% CRVM ANB IDB 1985-2007	25,154,541		25,154,541		
0100213. 80 CSO 5.50% NLP ALB IDB 1973-2012	4,062,945		4,062,945		
0100214. 80 CSO 5.50% NLP ANB CNF 1986-1999	3,369,411		3,369,411		
0100215. 80 CSO 5.50% NLP ANB CRF 1989-1992	2,390		2,390		
0100216. 80 CSO 5.50% NLP ANB IDB 1986-2005	25,744,354		25,744,354		
0100217. 80 CSO 6.00% CRVM ALB IDB 1983-2000	9,330,417		9,330,417		
0100218. 80 CSO 6.00% CRVM ANB IDB 1984-2005	8,942,182		8,942,182		
0100219. 80 CSO 6.00% NLP ANB IDB 1983-1986	103,900		103,900		
0100220. 80 CSO 7.00% CRVM ANB IDB 1988-1989	6,572		6,572		
0100221. 80 CSO S/U 4.00% CRVM ALB IDB 2006-2009	98,727,214		98,727,214		
0100222. 80 CSO S/U 4.00% CRVM ANB IDB 2006-2016	16,328,318		16,328,318		
0100223. 80 CSO S/U 4.00% NLP ANB IDB 2002-2007	156,479		156,479		
0100224. 80 CSO S/U 4.50% CRVM ALB IDB 1996-2013	170,144,967		170,144,967		
0100225. 80 CSO S/U 4.50% CRVM ANB IDB 1995-2006	106,645,341		106,645,341		
0100226. 80 CSO S/U 4.50% NLP ANB IDB 2002-2003	210		210		
0100227. 80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	393		393		
0100228. 80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	16,614		16,614		
0100229. 80 CSO S/U 5.50% NLP ANB IDB 1988-1989	757		757		
0100230. 80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	773		773		
0100231. 2001 CSO 3.50% CRVM ANB IDB 2013-2019	576,915		576,915		
0100232. 2001 CSO 3.50% NLP ALB IDB 2013-2018	92,873		92,873		
0100233. 2001 CSO 4.00% CRVM ALB CNF 2006-2006	7,013,325		7,013,325		
0100234. 2001 CSO 4.00% CRVM ALB IDB 2006-2016	230,601,824		230,601,824		
0100235. 2001 CSO 4.00% CRVM ANB CNF 2006-2016	15,609,841		15,609,841		
0100236. 2001 CSO 4.00% CRVM ANB IDB 2006-2012	435,943		435,943		
0100237. 2001 CSO 4.00% NLP ALB IDB 2006-2012	1,952,889		1,952,889		
0100238. 2001 CSO 4.00% NLP ANB IDB 2006-2019	7,398,811		7,398,811		
0100239. 2001 CSO 4.50% CRVM ALB CNF 2004-2005	9,607,767		9,607,767		
0100240. 2001 CSO 4.50% CRVM ALB IDB 2005-2005	9,634,599		9,634,599		
0100241. 2001 CSO 4.50% CRVM ANB CNF 2004-2005	269,614		269,614		
0100242. 2001 CSO 4.50% NLP ALB IDB 2004-2005	1,025,328		1,025,328		
0100243. 2001 CSO 4.50% NLP ANB IDB 2004-2005	778,944		778,944		
0100244. 2001 CSO S/U 3.50% CRVM ALB IDB 2013-2019	8,461,767		8,461,767		
0100245. 2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018	259,798		259,798		
0100246. 2001 CSO S/U 4.00% CRVM ALB CNF 2006-2009	37,865		37,865		
0100247. 2001 CSO S/U 4.00% CRVM ALB IDB 2006-2019	146,923,136		146,923,136		
0100248. 2001 CSO S/U 4.00% CRVM ANB IDB 2006-2019	127,580,926		127,580,926		
0100249. 2001 CSO S/U 4.50% CRVM ALB IDB 2004-2005	21,347,449		21,347,449		
0100250. 2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006	37,520,749		37,520,749		
0100251. Factors 1962-2013	494,819		494,819		
0100252. Fund Value 1991-2012	1,014,455		1,014,455		
0100253. Unearned COI 1983-2012	4,504,243		4,504,243		
0100254. Unearned Premium 1965-2019	1,081,051		1,081,051		
0199997. Totals (Gross)	7,563,866,739	0	7,563,713,122	0	153,617
0199998. Reinsurance ceded	5,888,062,485		5,887,985,677		76,808
0199999. Life Insurance: Totals (Net)	1,675,804,254	0	1,675,727,445	0	76,809
0200001. 71 GAM 4.75% SS 1999-1999	844	XXX		XXX	844
0200002. 71 GAM 5.00% SS 2002-2002	3,783	XXX		XXX	3,783
0200003. 71 GAM 5.25% SS 2000-2000	3,415	XXX		XXX	3,415
0200004. 71 GAM 6.25% SS 1983-2002	3,695,157	XXX		XXX	3,695,157
0200005. 71 IAM 10.00% Def 1980-1982	5,446,441	XXX	5,446,441	XXX	
0200006. 71 IAM 5.50% Def 1980-1981	3,420,689	XXX	3,420,689	XXX	
0200007. 71 IAM 6.00% Def 1950-1979	8,097,237	XXX	8,097,237	XXX	
0200008. 71 IAM 8.50% Def 1984-1984	2,143,902	XXX	2,143,902	XXX	
0200009. 71 IAM 8.75% Def 1983-1983	3,165,540	XXX	3,165,540	XXX	
0200010. 83 GAM 4.75% SS 1998-1999	559	XXX		XXX	559
0200011. 83 GAM 5.00% SS 1996-1996	1,472	XXX		XXX	1,472
0200012. 83 GAM 5.25% SS 1997-1997	68	XXX		XXX	68
0200013. 83 GAM 5.75% SS 1992-1992	4,835	XXX		XXX	4,835
0200014. 83 GAM 6.00% SS 1976-1991	1,395,650	XXX		XXX	1,395,650
0200015. 83 GAM 6.25% SS 1980-1999	151,064,040	XXX		XXX	151,064,040
0200016. 83 IAM 4.25% SS 2005-2005	468,708	XXX	468,708	XXX	
0200017. 83 IAM 4.50% Def 1999-1999	92,066	XXX	92,066	XXX	
0200018. 83 IAM 4.75% Def 1994-1998	360,755	XXX	360,755	XXX	
0200019. 83 IAM 4.75% SS 1994-2005	12,484,173	XXX	12,484,173	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200020. 83 IAM 5.00% Def 1993-1997	2,069,747	XXX	2,069,747	XXX	
0200021. 83 IAM 5.00% SS 1993-2002	13,873,431	XXX	13,873,431	XXX	
0200022. 83 IAM 5.25% Def 1998-1999	1,262,903	XXX	1,262,903	XXX	
0200023. 83 IAM 5.25% SS 1992-2000	10,443,030	XXX	10,443,030	XXX	
0200024. 83 IAM 5.50% Def 1994-1997	2,980,522	XXX	2,980,522	XXX	
0200025. 83 IAM 5.50% SS 1991-2003	7,238,461	XXX	7,238,461	XXX	
0200026. 83 IAM 5.75% Def 1993-1993	673,980	XXX	673,980	XXX	
0200027. 83 IAM 5.75% SS 1992-1992	2,370,534	XXX	2,370,534	XXX	
0200028. 83 IAM 6.00% Def 1995-1995	2,070,930	XXX	2,070,930	XXX	
0200029. 83 IAM 6.00% SS 1987-2003	50,917,399	XXX	50,917,399	XXX	
0200030. 83 IAM 6.25% Def 1992-1992	2,305,630	XXX	2,305,630	XXX	
0200031. 83 IAM 6.25% SS 1984-2002	5,457,468,562	XXX	5,457,468,562	XXX	
0200032. 83 IAM 6.50% Def 1987-1990	4,553,900	XXX	4,553,900	XXX	
0200033. 83 IAM 6.75% Def 1991-1991	2,810,166	XXX	2,810,166	XXX	
0200034. 83 IAM 7.00% Def 1988-1989	5,073,553	XXX	5,073,553	XXX	
0200035. 83 IAM 7.25% Def 1986-1986	2,627,125	XXX	2,627,125	XXX	
0200036. 83 IAM 8.50% Def 1985-1985	2,306,775	XXX	2,306,775	XXX	
0200037. A2000 4.00% Def 2005-2005	288	XXX	288	XXX	
0200038. A2000 4.50% Def 2003-2005	69,422	XXX	69,422	XXX	
0200039. A2000 4.75% Def 2000-2008	218,347	XXX	218,347	XXX	
0200040. A2000 5.00% Def 2003-2009	148,669	XXX	148,669	XXX	
0200041. A2000 5.50% Def 2001-2002	621,251	XXX	621,251	XXX	
0200042. A2000 5.75% Def 2000-2000	1,191,727	XXX	1,191,727	XXX	
0200043. Fund Value 1979-1991	4,128,846	XXX	4,128,846	XXX	
0299997. Totals (Gross)	5,769,274,532	XXX	5,613,104,709	XXX	156,169,823
0299998. Reinsurance ceded	5,713,498,544	XXX	5,557,328,721	XXX	156,169,823
0299999. Annuities: Totals (Net)	55,775,988	XXX	55,775,988	XXX	0
0300001. 1949A 3.00% Imm 1978-1978	3,241		3,241		
0300002. 71 IAM 6.00% Imm 1979-1979	466		466		
0300003. 71 IAM 7.50% Imm 1984-1986	8,448		8,448		
0300004. 71 IAM 8.00% Imm 1989-1990	14,529		14,529		
0300005. 83 IAM 4.50% Imm 1992-1992	5,600		5,600		
0300006. 83 IAM 5.00% Imm 1994-2008	315,039		315,039		
0300007. 83 IAM 5.50% Imm 1993-1993	5,004		5,004		
0300008. 83 IAM 6.00% Imm 1985-2003	57,094		57,094		
0300009. 83 IAM 6.25% Imm 1999-1999	1,130		1,130		
0300010. 83 IAM 7.25% Imm 1990-1990	11,307		11,307		
0300011. 83 IAM 8.00% Imm 1985-1992	54,542		54,542		
0300012. A2000 4.00% Imm 2013-2013	34,934		34,934		
0300013. A2000 4.25% Imm 2012-2012	25,811		25,811		
0300014. A2000 5.00% Imm 1999-2011	79,554		79,554		
0300015. A2000 5.25% Imm 2005-2006	106,212		106,212		
0300016. A2000 5.50% Imm 1984-2008	477,218		477,218		
0300017. A2000 6.00% Imm 2009-2009	136,028		136,028		
0399997. Totals (Gross)	1,336,157	0	1,336,157	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	1,336,157	0	1,336,157	0	0
0400001. 59 ADB / 58 CSO 3.50% ALB 1958-1974	1,305		1,305		
0400002. 59 ADB / 58 CSO 3.50% ANB 1955-1974	2,439		2,439		
0400003. 59 ADB / 58 CSO 4.00% ALB 1974-1985	6,819		6,819		
0400004. 59 ADB / 58 CSO 4.00% ANB 1975-1979	3,686		3,686		
0400005. 59 ADB / 58 CSO 4.50% ALB 1980-1982	1,799		1,799		
0400006. 59 ADB / 58 CSO 4.50% ANB 1980-1982	4,854		4,854		
0400007. 59 ADB / 58 CSO 5.50% ANB 1993-2008	93,833		93,833		
0400008. 59 ADB / 80 CSO 4.00% ALB 1981-2010	238,327		238,327		
0400009. 59 ADB / 80 CSO 4.00% ANB 2007-2014	114		114		
0400010. 59 ADB / 80 CSO 4.50% ALB 1996-2013	806,258		806,258		
0400011. 59 ADB / 80 CSO 4.50% ANB 1995-2005	157		157		
0400012. 59 ADB / 80 CSO 5.00% ANB 1989-2001	3,016		3,016		
0400013. 59 ADB / 80 CSO 5.50% ALB 1987-1992	1,003		1,003		
0400014. 59 ADB / 80 CSO 5.50% ANB 1987-1992	8,151		8,151		
0400015. 59 ADB / 80 CSO 6.00% ALB 1983-1986	699		699		
0400016. 59 ADB / 80 CSO 6.00% ANB 1983-1986	6,179		6,179		
0400017. 59 ADB / 2001 CSO 3.50% ALB 2013-2019	35,780		35,780		
0400018. 59 ADB / 2001 CSO 4.00% ALB 2006-2012	816,000		816,000		
0400019. 59 ADB / 2001 CSO 4.50% ALB 2004-2006	285,212		285,212		
0400020. CIR / 80 CSO 4.00% ALB 2006-2009	974,669		974,669		
0400021. CIR / 80 CSO 4.50% ALB 1999-2005	476,894		476,894		
0400022. Unearned COI 1982-2008	(12,133)		(12,133)		
0400023. Unearned Premium 2002-2018	1,046,602		1,046,602		
0499997. Totals (Gross)	4,801,663	0	4,801,663	0	0
0499998. Reinsurance ceded	398,367		398,367		
0499999. Accidental Death Benefits: Totals (Net)	4,403,296	0	4,403,296	0	0
0500001. 52 DIS / 58 CSO 3.00% ANB 1974-2013	415,972		415,972		
0500002. 52 DIS / 58 CSO 3.50% ALB 1969-1974	558		558		
0500003. 52 DIS / 58 CSO 3.50% ANB 1958-1974	8,102		8,102		
0500004. 52 DIS / 58 CSO 4.00% ALB 1975-1979	2,109		2,109		
0500005. 52 DIS / 58 CSO 4.00% ANB 1975-1988	16,269		16,269		
0500006. 52 DIS / 58 CSO 4.50% ALB 1980-1982	2,011		2,011		
0500007. 52 DIS / 58 CSO 4.50% ANB 1980-1982	31,713		31,713		
0500008. 52 DIS / 58 CSO 5.50% ANB 1990-2016	2,887,391		2,887,391		
0500009. 52 DIS / 80 CSO 3.00% ALB 2000-2003	2,003		2,003		
0500010. 52 DIS / 80 CSO 4.00% ALB 2006-2010	4,919,071		4,919,071		
0500011. 52 DIS / 80 CSO 4.00% ANB 1983-2019	920,675		920,675		
0500012. 52 DIS / 80 CSO 4.50% ALB 1982-2006	10,236,630		10,236,630		
0500013. 52 DIS / 80 CSO 4.50% ANB 1986-2005	654,552		654,552		
0500014. 52 DIS / 80 CSO 5.00% ALB 1991-1997	7,827		7,827		
0500015. 52 DIS / 80 CSO 5.00% ANB 1993-1994	12,552		12,552		
0500016. 52 DIS / 80 CSO 5.50% ALB 1987-1992	17,150		17,150		
0500017. 52 DIS / 80 CSO 5.50% ANB 1987-1992	41,737		41,737		
0500018. 52 DIS / 80 CSO 6.00% ALB 1983-1986	9,199		9,199		
0500019. 52 DIS / 80 CSO 6.00% ANB 1983-1986	22,487		22,487		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500020. 52 DIS / 2001 CSO 3.50% ALB 2013-2019	12		12		
0500021. 52 DIS / 2001 CSO 4.00% ALB 2006-2019	2,067		2,067		
0500022. 52 DIS / 2001 CSO 4.50% ALB 2005-2006	352,021		352,021		
0500023. 85 CIDA / 80 CSO 4.00% ALB 2006-2010	93,094		93,094		
0500024. 85 CIDA / 80 CSO 4.50% ALB 1989-2008	7,363,620		7,363,620		
0500025. 85 CIDA / 80 CSO 5.50% ALB 1987-1991	35,232		35,232		
0500026. 85 CIDA / 80 CSO 6.00% ALB 1986-1986	1,326		1,326		
0500027. Unearned COI 1981-2008	8,752		8,752		
0500028. Unearned Premium 2002-2018	441,545		441,545		
0599997. Totals (Gross)	28,505,677	0	28,505,677	0	0
0599998. Reinsurance ceded	3,334,628		3,334,628		
0599999. Disability-Active Lives: Totals (Net)	25,171,049	0	25,171,049	0	0
0600001. 52 DIS / 58 CSO 3.00% ANB 1981-2004	1,254,183		1,254,183		
0600002. 52 DIS / 58 CSO 4.00% ALB 1983-1988	142,185		142,185		
0600003. 52 DIS / 58 CSO 4.00% ANB 1981-1988	1,830,170		1,830,170		
0600004. 52 DIS / 58 CSO 4.50% ANB 1982-1987	542,206		542,206		
0600005. 52 DIS / 58 CSO 5.00% ALB 1967-1982	79,418		79,418		
0600006. 52 DIS / 58 CSO 5.00% ANB 1958-1982	1,222,684		1,222,684		
0600007. 52 DIS / 58 CSO 5.50% ALB 1987-1988	40,813		40,813		
0600008. 52 DIS / 58 CSO 5.50% ANB 1990-2006	8,557,629		8,557,629		
0600009. 52 DIS / 58 CSO 6.00% ALB 1986-1986	30,383		30,383		
0600010. 52 DIS / 80 CET 5.50% ALB 1989-1990	42,922		42,922		
0600011. 52 DIS / 80 CSO 4.00% ALB 1993-2008	422,838		422,838		
0600012. 52 DIS / 80 CSO 4.00% ANB 1984-2002	6,748,897		6,748,897		
0600013. 52 DIS / 80 CSO 4.50% ALB 1989-2008	3,725,461		3,725,461		
0600014. 52 DIS / 80 CSO 4.50% ANB 1986-2012	2,187,442		2,187,442		
0600015. 52 DIS / 80 CSO 5.00% ALB 1983-1994	135,442		135,442		
0600016. 52 DIS / 80 CSO 5.00% ANB 1983-1994	2,417,097		2,417,097		
0600017. 52 DIS / 80 CSO 5.50% ALB 1989-1992	197,128		197,128		
0600018. 52 DIS / 80 CSO 5.50% ANB 1991-1992	89,962		89,962		
0600019. 52 DIS / 80 CSO 6.00% ALB 1984-1984	15,669		15,669		
0600020. 52 DIS / 80 CSO 6.00% ANB 1985-1987	140,777		140,777		
0600021. 52 DIS / 2001 CSO 4.00% ALB 2006-2009	12,870		12,870		
0600022. 52 DIS / 2001 CSO 4.50% ALB 2005-2013	97,121		97,121		
0600023. 85 CIDA / 80 CSO 4.00% ALB 2004-2008	125,759		125,759		
0600024. 85 CIDA / 80 CSO 4.50% ALB 1989-2006	389,362		389,362		
0600025. 85 CIDA / 2001 CSO 4.50% ANB 2006-2006	37		37		
0699997. Totals (Gross)	30,448,455	0	30,448,455	0	0
0699998. Reinsurance ceded	4,371,772		4,371,772		
0699999. Disability-Disabled Lives: Totals (Net)	26,076,683	0	26,076,683	0	0
0700001. Annuitization Bonus	430,078		430,078		
0700002. Deficiency Reserve	61,482,924		61,425,594		57,330
0700003. Immediate Payment of Claims	553,000		553,000		
0700004. Refund of Premium on Death Reserve	33,133,515		33,133,273		242
0799997. Totals (Gross)	95,599,517	0	95,541,945	0	57,572
0799998. Reinsurance ceded	45,994,568		45,965,782		28,786
0799999. Miscellaneous Reserves: Totals (Net)	49,604,949	0	49,576,163	0	28,786
9999999. Totals (Net) - Page 3, Line 1	1,838,172,376	0	1,838,066,781	0	105,595

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
Company is not a direct writer

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.
Company is not a direct writer

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? $
4.2 Amount of reserve? $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $

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: $ 2,636,785,834
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: $ 3,222,987,339
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 $
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: $
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: $
8.2 State the amount of reserves established for this business: $
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: $
9.2 State the amount of reserves established for this business: $
9.3 Identify where the reserves are reported in the blank:

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

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

NONE

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	21,728,662											21,648,192	80,470
2.	Additional contract reserves (b)	2,259,838,355											2,258,363,271	1,475,084
3.	Additional actuarial reserves-Asset/Liability analysis	73,000,000											73,000,000	
4.	Reserve for future contingent benefits	0												
5.	Reserve for rate credits	0												
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	2,354,567,017	0	0	0	0	0	0	0	0	0	0	2,353,011,463	1,555,554
8.	Reinsurance ceded	0												
9.	Totals (Net)	2,354,567,017	0	0	0	0	0	0	0	0	0	0	2,353,011,463	1,555,554
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	785,993,375											784,092,651	1,900,724
11.	Additional actuarial reserves-Asset/Liability analysis	0												
12.	Reserve for future contingent benefits	0												
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	785,993,375	0	0	0	0	0	0	0	0	0	0	784,092,651	1,900,724
15.	Reinsurance ceded	0												
16.	Totals (Net)	785,993,375	0	0	0	0	0	0	0	0	0	0	784,092,651	1,900,724
17.	TOTAL (Net)	3,140,560,392	0	0	0	0	0	0	0	0	0	0	3,137,104,114	3,456,278
18.	TABULAR FUND INTEREST	114,639,522											114,483,990	155,532
	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.

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	0	0	0	0	0	0
2. Deposits received during the year	0					
3. Investment earnings credited to the account	0					
4. Other net change in reserves	0					
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	0					
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	0	0	0	0	0	0
10. Reinsurance balance at the beginning of the year	13,549,053	0	0	2,149,123	9,719,465	1,680,465
11. Net change in reinsurance assumed	(40,116,441)		(39,923,814)	316,484	(488,515)	(20,596)
12. Net change in reinsurance ceded	(40,116,355)		(39,923,814)	108,636	(264,849)	(36,328)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	13,548,967	0	0	2,356,971	9,495,799	1,696,197
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	13,548,967	0	0	2,356,971	9,495,799	1,696,197

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										
1.2 Reinsurance assumed	0										
1.3 Reinsurance ceded	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										
2.12 Reinsurance assumed	265,000		265,000								
2.13 Reinsurance ceded	167,500		167,500								
2.14 Net	97,500	0	(b) 97,500	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other 2.21 Direct	0										
2.22 Reinsurance assumed	174,540,370		131,329,127		1,659,527						41,551,716
2.23 Reinsurance ceded	57,951,722		57,951,722								
2.24 Net	116,588,648	0	(b) 73,377,405	(b) 0	1,659,527	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 41,551,716
3. Incurred but unreported:											
3.1 Direct	0										
3.2 Reinsurance assumed	89,545,150		49,328,743				48,062		1,192		40,167,153
3.3 Reinsurance ceded	28,489,752		28,456,109				33,643				
3.4 Net	61,055,398	0	(b) 20,872,634	(b) 0	0	(b) 0	(b) 14,419	0	(b) 1,192	(b) 0	(b) 40,167,153
4. TOTALS 4.1 Direct	0	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	264,350,520	0	180,922,870	0	1,659,527	0	48,062	0	1,192	0	81,718,869
4.3 Reinsurance ceded	86,608,974	0	86,575,331	0	0	0	33,643	0	0	0	0
4.4 Net	177,741,546	(a) 0	(a) 94,347,539	0	1,659,527	0	(a) 14,419	0	1,192	0	81,718,869

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... 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 $ ..... Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ..... Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... 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		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	0										
1.2 Reinsurance assumed	1,301,725,554		505,298,634	438,554,615	7,019,924		1,000		52,393		350,798,988
1.3 Reinsurance ceded	701,240,857		262,591,094	438,402,756	210,872		500				35,635
1.4 Net	(d) 600,484,697	0	242,707,540	151,859	6,809,052	0	500	0	52,393	0	350,763,353
2. Liability December 31, current year from Part 1:											
2.1 Direct	0	0	0	0	0	0	0	0	0	0	0
2.2 Reinsurance assumed	264,350,520	0	180,922,870	0	1,659,527	0	48,062	0	1,192	0	81,718,869
2.3 Reinsurance ceded	86,608,974	0	86,575,331	0	0	0	33,643	0	0	0	0
2.4 Net	177,741,546	0	94,347,539	0	1,659,527	0	14,419	0	1,192	0	81,718,869
3. Amounts recoverable from reinsurers December 31, current year	93,676		93,676								
4. Liability December 31, prior year:											
4.1 Direct	0	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	273,239,579	0	174,355,313	0	1,758,868	0	40,608	0	19,879	0	97,064,911
4.3 Reinsurance ceded	84,599,015	0	84,570,590	0	0	0	28,425	0	0	0	0
4.4 Net	188,640,564	0	89,784,723	0	1,758,868	0	12,183	0	19,879	0	97,064,911
5. Amounts recoverable from reinsurers December 31, prior year	68,158		68,158								
6. Incurred Benefits											
6.1 Direct	0	0	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	1,292,836,495	0	511,866,191	438,554,615	6,920,583	0	8,454	0	33,706	0	335,452,946
6.3 Reinsurance ceded	703,276,334	0	264,621,353	438,402,756	210,872	0	5,718	0	0	0	35,635
6.4 Net	589,560,161	0	247,244,838	151,859	6,709,711	0	2,736	0	33,706	0	335,417,311

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ 2,266,014 in Line 1.4.
$..... in Line 6.1, and $ 2,266,014 in Line 6.4.

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

(d) Includes $ ..... 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
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks			0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans	83,650	152,896	69,246
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			0
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	83,650	152,896	69,246
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset	116,121,104	145,071,254	28,950,150
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software			0
21.	Furniture and equipment, including health care delivery assets			0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	0	3,490,113	3,490,113
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	116,204,754	148,714,263	32,509,509
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	116,204,754	148,714,263	32,509,509
	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
2502.	Misc receivables		3,490,113	3,490,113
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	3,490,113	3,490,113

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The financial statements of Wilton Reassurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota 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 Department. The Company does not have any differences from NAIC SAP.

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

There were no permitted or prescribed adjustments to NAIC SAP for 2019 and 2018.

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)				86,372,663	44,779,166
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
(3) State Permitted Practices that increase/(decrease) NAIC SAP					
(4) NAIC SAP (1-2-3=4)				86,372,663	44,779,166
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				843,550,415	950,182,077
(6) State Prescribed Practices that increase/(decrease) NAIC SAP					
(7) State Permitted Practices that increase/(decrease) NAIC SAP					
(8) NAIC SAP (5-6-7=8)				843,550,415	950,182,077

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 Department 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.

NOTES TO FINANCIAL STATEMENTS

(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 Department 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 has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(8).

(8) The Company has 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) The Company did not hold any derivative instruments.

(10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.

(11) Unpaid losses and LAE 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. The accident and health component is not material to the overall business.

(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.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company did not have any accounting changes or corrections of errors in 2019 or 2018.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory purchase

(1) In September 2006, Wilton Re U.S. Holdings, Inc., a non-insurance holding company incorporated in Delaware and the Company's immediate parent company (Wilton U.S. Holdings), acquired all of the equity in three New York domestic stock life insurance companies (American Life Insurance Company of New York, North American Company for Life and Health Insurance of New York, and Utica National Life Insurance Company (together, referred to as the NY Acquired Companies). On September 27, 2006, Wilton U.S. Holdings contributed all of its interests in the NY Acquired Companies to the Company. Subsequently, the NY Acquired Companies were merged with American Life Insurance Company of New York being the surviving company to such merger. The surviving company was renamed "Wilton Reassurance Life Company of New York" (WRNY). WRNY is licensed in 50 states, the District of Columbia and the US Virgin Islands and has no employees.

Effective July 1, 2007 the Company acquired all of the issued and outstanding stock of Keystone State Life Insurance Company, a Pennsylvania stock life insurance company (Keystone Life). On December 31, 2007, Keystone Life was merged into WRNY with WRNY the surviving company to such merger.

On March 2, 2009 the Company completed the purchase of 100% of the outstanding capital stock of Texas Life Insurance Company, a Texas stock life insurance company (TLIC). TLIC is licensed in 49 states and

NOTES TO FINANCIAL STATEMENTS

the District of Columbia. It sells a variety of life products. A dividend of $30,000,000 was declared and paid to the Company concurrent with the closing of the TLIC acquisition.

On July 1, 2014, the Company acquired all of the outstanding common shares of Conseco Life Insurance Company, an Indiana stock life insurance company (CLIC), for an aggregate purchase price of $259,724,577. The resulting goodwill was $56,523,732 (to be amortized on a straight-line basis over ten years). Licensed in 49 states and the District of Columbia. Effective July 7, 2015, Conseco Life Insurance Company was renamed Wilco Life Insurance Company (Wilco).

On August 1, 2014, the Company acquired all the outstanding common shares of Continental Assurance Company, an Illinois stock life insurance company (CAC), for an aggregate purchase price of $237,701,702 resulting in a balance of recorded negative goodwill on the purchase of $16,702,985 (to be accreted on a straight-line basis over ten years). Licensed in all 50 states and the District of Columbia, CAC's retained business consists primarily of payout annuities, structured settlements and group retirement annuities, both participating and non-participating. CAC files both Insulated and Non-Insulated Separate Account Statements. Effective February 19, 2015, Continental Assurance Company was renamed Wilcac Life insurance Company (Wilcac).

(2) The transactions described in Note 3(A)(1) above have been accounted for by the Company as statutory purchases.

1	2	3	4	5	6	7
Purchased Entity	Acquisition date	Cost of acquired entity	Original amount of admitted goodwill	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Admitted goodwill as a % of SCA BACV gross of admitted goodwill
Wilcac Life Insurance Company	8/1/2014	$130,366,786	$ (16,702,985)	$ (7,516,342)	$ 1,670,299	-9%
Texas Life Insurance Company	3/2/2009	$125,634,465	$ 94,432,246	$ -	$ 1,575,155	0%
Wilco Life Insurance Company	7/1/2014	$187,826,222	$ 56,523,732	$ 25,501,329	$ (5,696,135)	14%

(3) At December 31, 2019, the Company's aggregate amount of goodwill was $17,984,987 (none of which was not admitted due to admissible asset limitations applicable to the Company).

At December 31, 2018, the Company's aggregate amount of goodwill was $23,585,970 (none of which was not admitted due to admissible asset limitations applicable to the Company).

B. Statutory Merger

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

C. Assumption reinsurance agreement

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.

4. DISCONTINUED OPERATIONS

The Company does not have any discontinued operations.

NOTES TO FINANCIAL STATEMENTS

5. INVESTMENTS

A. Mortgage Loans including Mezzanine Real Estate Loans

(1) Nine new mortgages were purchased in 2019 with an average interest rate of 4.3%. 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: 3.7% to 8.6%

(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: 65.5%

	2019	2018
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$..... 0	$..... 0

(4) Age Analysis of Mortgage Loans:

	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year				
1. Recorded Investment (All)				
(a) Current	$..... -	$..... 983,233,315	$..... -	$..... 983,233,315
(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	$..... -	$..... -	$..... -	$..... -
3. Accruing Interest 180+ Days Past Due	$..... -	$..... -	$..... -	$..... -
4. Interest Reduced	$..... -	$..... -	$..... -	$..... -
b. Prior Year				
1. Recorded Investment (All)				
(a) Current	$..... -	$... 1,010,067,560	$..... -	$... 1,010,067,560
(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	$..... -	$..... -	$..... -	$..... -
3. Accruing Interest 180+ Days Past Due	$..... -	$..... -	$..... -	$..... -
4. Interest Reduced	$..... -	$..... -	$..... -	$..... -

(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.

B. The Company did not have restructured debt in which the Company is a creditor in 2019 or 2018.

C. 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.

NOTES TO FINANCIAL STATEMENTS

(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 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.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Financial Statement Where Reported
126378AE8	2,888,142	2,708,782	179,360	2,708,782	2,621,840	12/31/2019
2254585R5	1,965,607	1,808,405	157,202	1,808,405	1,840,504	12/31/2019
225458F78	2,232,257	2,113,302	118,955	2,113,302	2,091,939	09/30/2019
TOTAL	**XXX**	**XXX**	**$ 455,517**	**XXX**	**XXX**	**XXX**

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss are summarized below by the length of time that individual securities have been in a continuous loss position:

a. The aggregate amount of unrealized losses:
   1. Less than 12 Months 3,139,968
   2. 12 Months or Longer 25,245,802

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months 305,791,041
   2. 12 Months or Longer 487,820,594

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or $200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

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

F. The Company did not have any repurchase agreement accounted for as secured borrowing in 2019 or 2018.

G. The Company did not have any reverse repurchase agreement accounted for as secured borrowing in 2019 or 2018.

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

I. The Company did not have any reverse repurchase agreement accounted for as a sale in 2019 or 2018.

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

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	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					0	0	0
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase agreements					0	0	0
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					0	0	0
i. FHLB capital stock	10,000,000				10,000,000	10,000,000	0
j. On deposit with states	6,508,527				6,508,527	6,506,532	1,995
k. On deposit with other regulatory bodies					0	0	0
l. Pledged collateral to FHLB (including assets backing funding agreements)	20,543,697				20,543,697	19,498,899	1,044,798
m. Pledged as collateral not captured in other categories	27,361,340				27,361,340	34,787,460	(7,426,120)
n. Other restricted assets					0	0	0
o. Total Restricted Assets	64,413,563				64,413,563	70,792,891	(6,379,328)

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

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total NonAdmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & NonAdmitted) 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		10,000,000	0.054	0.055
j. On deposit with states		6,508,527	0.035	0.035
k. On deposit with other regulatory bodies			0.000	0.000
l. Pledged collateral to FHLB (including assets backing funding agreements)		20,543,697	0.111	0.112
m. Pledged as collateral not captured in other categories		27,361,340	0.148	0.149
n. Other restricted assets			0.000	0.000
o. Total Restricted Assets		64,413,563	0.349	0.351

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

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross 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 Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Letter of Credit Facility Wells Fargo	27,361,340				27,361,340	34,787,460	(7,426,121)	27,361,340	0.148	0.149
Total	27,361,340	0	0	0	27,361,340	34,787,460	(7,426,121)	27,361,340	0.148	0.149

(a) Subset of column 1

(b) Subset of column 3

(3) The Company did not have other restricted assets in 2019 or 2018.

(4) The Company does not have any collateral received and reflected as assets in 2019 or 2018.

M. 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. The Company did not have any 5* securities in 2019 or 2018.

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

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs……..	16	-
2. Aggregate Amount of Investment Income…	$ 8,613,934	-

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.

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.

8. DERIVATIVE INSTRUMENTS

The Company did not have investments in derivative instruments in 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

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

	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	182,620,677	0	182,620,677	181,354,285	0	181,354,285	1,266,392	0	1,266,392
(b) Statutory Valuation Allowance Adjustment			0			0	0	0	0
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	182,620,677	0	182,620,677	181,354,285	0	181,354,285	1,266,392	0	1,266,392
(d) Deferred Tax Assets Nonadmitted	116,121,104	0	116,121,104	145,071,254	0	145,071,254	(28,950,150)	0	(28,950,150)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	66,499,573	0	66,499,573	36,283,032	0	36,283,032	30,216,542	0	30,216,542
(f) Deferred Tax Liabilities	28,730,371	1,377,130	30,107,501	19,127,159	3,729,558	22,856,717	9,603,212	(2,352,428)	7,250,784
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	37,769,202	(1,377,130)	36,392,072	17,155,872	(3,729,558)	13,426,315	20,613,330	2,352,428	22,965,758

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

	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.	0	0	0	0	0	0	0	0	0
(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)	36,392,072	0	36,392,072	13,426,315	0	13,426,315	22,965,757	0	22,965,757
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	36,392,072	0	36,392,072	13,426,315	0	13,426,315	22,965,757	0	22,965,757
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	121,073,752	XXX	XXX	141,146,548	XXX	XXX	(19,439,613)
(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.	28,730,371	1,377,130	30,107,501	19,127,159	3,729,558	22,856,717	9,603,212	(2,352,428)	7,250,784
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	65,122,443	1,377,130	66,499,573	32,553,474	3,729,558	36,283,032	32,568,969	(2,352,428)	30,216,541

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

	2019	2018
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	563.983%	689.218%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	807,158,348	936,755,766

	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)	182,62,677	0	181,354,285	0	1,266,392	0
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies					0.000	0.000
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	66,499,573	0	36,283,032	0	30,216,542	0
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000	0.000	0.000	0.000	0.000	0.000

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

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

NOTES TO FINANCIAL STATEMENTS

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	(1,505,791)	125,901,249	(127,407,040)
(b) Foreign			0
(c) Subtotal	(1,505,791)	125,901,249	(127,407,040)
(d) Federal income tax on net capital gains	14,006,161	(44,360,740)	58,366,901
(e) Utilization of capital loss carry-forwards			0
(f) Other			0
(g) Federal and foreign income taxes incurred	12,500,370	81,540,509	58,366,901
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			0
(2) Unearned premium reserve			0
(3) Policyholder reserves	91,284,329	106,686,044	(15,401,715)
(4) Investments			0
(5) Deferred acquisition costs	42,503,072	46,548,182	(4,045,110)
(6) Policyholder dividends accrual			0
(7) Fixed Assets			0
(8) Compensation and benefits accrual	45,596,956	29,987,429	17,609,527
(9) Pension accrual			0
(10) Receivables - nonadmitted			0
(11) Net operating loss carry-forward			0
(12) Tax credit carry-forward			0
(13) Other (including items <5% of total ordinary tax assets)	3,236,320	132,630	3,103,690
(99) Subtotal	182,620,677	181,354,285	1,266,392
(b) Statutory valuation allowance adjustment			0
(c) Nonadmitted	116,121,104	145,071,254	(28,950,150)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	66,499,573	36,283,031	30,216,542
(e) Capital:			
(1) Investments			0
(2) Net capital loss carry-forward			0
(3) Real estate			0
(4) Other (including items <5% of total ordinary tax assets)			0
(99) Subtotal			0
(f) Statutory valuation allowance adjustment			0
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)			
(i) Admitted deferred tax assets (2d + 2h)	66,499,573	36,283,031	30,216,542
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	28,730,371	19,127,159	9,603,212
(2) Fixed assets			0
(3) Deferred and uncollected premium			0
(4) Policyholder reserves			0
(5) Other (including items <5% of total ordinary tax liabilities)			0
(99) Subtotal	28,730,371	19,127,159	9,603,212
(b) Capital:			
(1) Investments	1,377,130	3,729,558	(2,352,428)
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	1,377,130	3,729,558	(2,352,428)
(c) Deferred tax liabilities (3a99 + 3b99)	30,107,501	33,856,717	7,250,784
4. Net deferred tax assets/liabilities (2i - 3c)	36,392,072	13,426,314	22,965,758

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 including dividends received from subsidiaries and a realized gain from the disposal of a subsidiary totaling ($20,986,946), prior year return to provision adjustments totaling $9,385,395, and a ceding commission-surplus adjustment of ($3,826,892), all resulting in a rate differential of -10.07% to the enacted 21%.

E. Operating loss and tax credit carryforward

(1) At December 31, 2019, the Company had no capital loss carryforwards to offset future capital gains subject to tax.

(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. Companies included in the consolidated return for all or any part of calendar 2019 are as follows:

NOTES TO FINANCIAL STATEMENTS

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 LLC

The method of allocation among the companies is subject to written agreements approved by each Company's Board of Directors. With the exception of Redding Reassurance Company 3 LLC (Redding 3), tax allocations are based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Tax allocation between the Company and Redding 3 provides that the Company will be responsible for and pay the federal income tax liability of Redding 3 each year, as well as any tax liability incurred by Redding 3 on a stand-alone non-consolidated basis, and that the Company will not be obligated to make any payment to Redding 3 for any tax benefit generated thereby. Application of these provisions to the Company's statutory-basis financial statements results in reflection of an equal and offsetting deemed capital contributions or dividends to or from Redding 3, as the case may be, reflecting annually the tax attributes of Redding 3 undertaken by the Company. Aggregate deemed contributions made to the Company by Redding 3 were recognized in an aggregate amount of $7,516,683. For 2018, deemed distributions made to the Company by Redding 3 were recognized in an aggregate amount of $122,836,335. Intercompany tax balances are settled annually, except Wilco and Texas Life, which 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 incur an AMT Credit resulting in any current or future benefit.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. The Company 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. Effective June 30, 2014, in connection with the acquisition of Wilton Re Holdings Limited, a Bermuda company and the Company's former ultimate parent (Wilton Re Holdings) by an affiliate of Canada Pension Plan Investment Board (CPPIB), Wilton Re Holdings was merged with and into Cheddar Merger Holdings Limited, a Bermuda company which, effective August 5, 2014, was continued from Bermuda to Nova Scotia, Canada and renamed as Wilton Re Ltd. Wilton Re Ltd. is deemed the ultimate parent corporation in the Company's holding company system.

B/C. The Company declared an extraordinary dividend of $175 million on December 3, 2019. The Company paid an extraordinary dividend of $250 million on December 18, 2018.

For the year ended December 31, 2019, the Company has recognized $45.0 million of investment income due to dividends received from subsidiaries (Wilco $25.0 million and WRNY $10.0 million) and accrued from Redding 3 ($10.0 million).

For the year ended December 31, 2018, the Company has recognized $157.1 million of investment income due to dividends received from subsidiaries (TLIC $16.9 million, Wilcac $8.8 million, WRNY $8.5 million and $122.8 million "deemed" distribution from Redding 3 (see Footnote 9F)).

On June 26, 2018, Wilcac declared an extraordinary dividend of $34.8 million payable to the Company. The extraordinary dividend was comprised of an $8.8 million dividend and $26.0 million return of capital.

D. As of December 31, 2019 and December 31, 2018, respectively, the Company did not report any "Receivable from parent, subsidiaries and affiliates".

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

F. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services. Under the services agreement with WRSI, the Company incurs charges related to employee compensation which includes a Long-Term Incentive Program (LTIP). A vesting period of three to five years applies after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the LTIP payable carried as a component of general expense due or accrued. Once the vesting period is complete and the LTIP awards are paid, the Company's LTIP payable will be settled with WRSI At December 31, 2019 and 2018, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP payable was $210.2 million and $125.4 million respectively.

NOTES TO FINANCIAL STATEMENTS

G. All outstanding shares of the Company are owned by Wilton Re U.S.

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.

The Company owns all of the issued and outstanding capital stock of WRNY. As of December 31, 2019, the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of WRNY's assets and liabilities were $871.8 million and $768.0 million, respectively. WRNY's statutory basis net income for the twelve months ended December 31, 2019 was $12.9 million. As of December 31, 2018 the carrying value of the Company's investment in WRNY was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of WRNY's assets and liabilities were $875.3 million and $775.3 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2018 was $8.7 million.

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2019, the carrying value of the Company's investment in TLIC was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of TLIC's assets and liabilities were $1,351.3 million and $1,225.7 million, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2019 was $37.2 million. As of December 31, 2018 the carrying value of the Company's investment in TLIC is less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of TLIC's assets and liabilities were $1,232.2 million and $1,137.3 million, respectively. TLIC's statutory basis net income for the twelve months ended December 31, 2018 was $38.8 million.

The Company owns all of the issued and outstanding capital stock of Wilco. As of December 31, 2019, the carrying value of the Company's investment in Wilco was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of Wilco's assets and liabilities were $2,679.1 million and $2,517.4 million, respectively. Wilco's statutory basis net income for the twelve months ended December 31, 2019 was $30.2 million. As of December 31, 2018 the carrying value of the Company's investment in Wilco was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of Wilco's assets and liabilities were $2,794.9 million and $2,633.5 million, respectively. Wilco's statutory basis net income for the twelve months ended December 31, 2018 was $40.6 million.

The Company owns all of the issued and outstanding capital stock of Wilcac. As of December 31, 2019, the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2019, the stated value of Wilcac's assets and liabilities were $2,975.8 million and $2,566.1 million, respectively. Wilcac's statutory basis net loss for the twelve months ended December 31, 2019 was $$(21.9) million. As of December 31, 2018 the carrying value of the Company's investment in Wilcac was less than 10% of the admitted assets of the Company. As of December 31, 2018, the stated value of Wilcac's assets and liabilities were $2,289.2 million and $2,168.8 million, respectively. Wilcac's statutory basis net income for the twelve months ended December 31, 2018 was $13.1 million.

During 2018, the Company capitalized Redding 3 with cash and securities with a book adjusted carrying value of $90.3 million and Redding 3 issued $845.7 million of its face amount 6.00% Variable Funding Surplus notes, final maturity July 1, 2038 (the "Surplus Note") in exchange for an equivalent face amount of 6.00% Variable Credit-Linked Notes, final maturity July 1, 2038 (the "CLN") issued by Weston 2038 LL, an "orphan" special purpose Delaware limited liability company ("Weston") established by Redding 3 and Hannover Life Reassurance Company of America (Bermuda), Ltd. ("Hannover"). The principal amount of the Surplus Note will track the principal amount of the CLN; and the Surplus Note and the CLN will each accrue interest on the outstanding principalamount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Concurrently with the issuance of the CLN, Weston entered into a risk transfer agreement with Hannover pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston for any redemption/monetization of the CLN. As of July 27, 2018, AM Best assigned a Long-Term Issue Credit Rating of "a" to the CLN. Upon request by the Company for payment under the CLN, the CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the risk transfer agreement. In connection with each draw, the outstanding principal balance of the Surplus Note and the CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the "Funded Surplus Note") in the same amount of the draw will be issued by Redding 3 to Hannover.

Effective as of July 1, 2018, the Company recaptured certain risks ceded previously to Redding 2 and entered into a reinsurance agreement to cede these and certain other risks to Redding 3. In connection with this recapture and subsequent cession, certain settlement payments were made by Redding 3 to affiliates and assets were transferred in accordance with the terms of the underlying reinsurance agreements.

The Company and Redding 3 are party to a trust agreement to secure the performance of Redding 3's reinsurance obligations to the Company. The trust agreement is governed by New York law and requires that trust assets be invested in a manner generally consistent with the requirements of Section 60A.093(1)(2) of the Minnesota Insurance Code. As of December 31, 2019 and December 31, 2018 the statutory book value of collateral assets therein maintained was $1,579,259,098 and $1,660,372,876, respectively, including, without limitation, the Company's interests in the CLN.

NOTES TO FINANCIAL STATEMENTS

J. The Company has no SCA entities with impairment writedowns to disclose. As of December 31, 2019 and December 31, 2018, the value of Redding 3 on the Company's books was $0. The underlying statutory book value was used to determine these valuations.

K. The Company has no foreign insurance subsidiaries.

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

M. The Company does not have any SCA investments except for 8bi entities.

N. Investment in Insurance SCAs

SCA Entity	Monetary Effect on NAIC SAP		Amount of Investment	
(Investments in Insurance SCA Entities)	Net Income Increase(Decrease)	Surplus Increase(Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Wilton Reassurance Life Company of NY	$ (14,761)	$ 888,744	$ 103,178,018	$ 102,289,274
Texas Life Insurance Company	$ -	$ 23,042	$ 125,475,055	$ 125,452,013
Wilco Life Insurance Company	$ 91,761	$ (1,741,262)	$ 161,739,337	$ 163,480,599

* Per AP&P Manual (without permitted or prescribed practices)

(a) Wilton Reassurance Life Company of NY
The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York 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 Department. New York regulation 172 requires the Company to record a write-in asset of $888,744 and $873,983 related to the gross premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2019 and 2018, respectively. These amounts would be refunded to the Company by the reinsurer in the event of policy termination.

(b) Texas Life Insurance Company
The Texas Department of Insurance has adopted a prescribed accounting practice which differs from those found in NAIC SAP. Specifically, furniture and equipment are admitted under Texas prescribed accounting practices.

(c) Wilco Life Insurance Company
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 as of December 31, 2019. Additionally, net income for the year ended December 31, 2019 would have decreased by $91,761. Calculating reserves under NAIC SAP would not have caused the Company's risk-based capital to trigger a regulatory event.

O. The Company has no SCA or SSAP 48 Entity investments whose share of losses exceeds its investment in the SCA or SSAP 48 Entity.

11. DEBT

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Des Moines (FHLB). The Company had no outstanding balances at December 31, 2019 or December 31, 2018. It is part of the Company's strategy to utilize any funds obtained from the FHLB for use in general operations and to account for them as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $70,075,652. The Company calculated this amount based on the Company's assets that were held at 12/31/19 which we believe are qualifying eligible collateral and were not otherwise encumbered. The maximum amount of credit available may be limited by the Company's availability of qualifying collateral, which will vary over time.

(2) FHLB Capital Stock
a. Aggregate Totals
1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	0	0	0

NOTES TO FINANCIAL STATEMENTS

Membership Stock - Class B	10,000,000	10,000,000	0
Activity Stock	0	0	0
Excess Stock	0	0	0
Aggregate Total	10,000,000	10,000,000	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	70,075,652	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
Membership Stock - Class A	0	0	0
Membership Stock - Class B	10,000,000	10,000,000	0
Activity Stock	0	0	0
Excess Stock	0	0	0
Aggregate Total	10,000,000	10,000,000	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	91,742,132	XXX	XXX

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

	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
Class A	0	0	0	0	0	0
Class B	10,000,000	0	0	0	0	10,000,000

3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	23,036,353	20,543,697	0

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	23,036,353	20,543,697	0

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	0	0	0

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	21,673,017	19,498,899	0

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	23,458,102	20,575,829	0

NOTES TO FINANCIAL STATEMENTS

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	23,458,102	20,575,829	0

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	0	0	0

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	22,485,469	19,976,522	0

(4) a. Borrowing from FHLB - The Company did not have any borrowings from the FHLB as of the reporting date of 2019 or 2018

b. Maximum Amount During Reporting Period – The Company did not have any borrowings from the FHLB as of the reporting date of 2019 or 2018

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	NO
Funding Agreements	NO
Other	NO

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

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

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

(1) The Company has 1,000,000 shares of Class A common stock, $1.00 par value, and 30 shares of Class B common stock, $1.00 par value. All shares have been issued to Wilton Re U.S.

(2) The Company has no preferred stock outstanding.

(3) The maximum amount of dividends which can be paid by Minnesota domestic insurance companies to shareholders in any twelve month period is subject to restrictions as per Section 60D.20 of the Minnesota Insurance Code.

NOTES TO FINANCIAL STATEMENTS

(4) An extraordinary dividend of $175 million was declared, approved by the Minnesota Department of Commerce and accrued at December 31, 2019. An extraordinary dividend of $250 million was declared, approved by the Minnesota Department of Commerce and paid in the fourth quarter of 2018.

(5) Per the terms of Section 60D.20 of the Minnesota Insurance Code, the Company can 'pay any dividend…to its shareholders as the directors deem prudent from the earned surplus (unassigned funds) of the insurer.' The unassigned funds as of December 31, 2019 were $(21.6) million.

(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 $378,751,489 and $396,974,783 of special surplus funds at December 31, 2019 and December 31, 2018, respectively. This represents an increase in surplus resulting from the Company's 2018 reinsurance agreement to insure a block of Long-Term Care policies. As prescribed in SSAP Appendix A-791, paragraph 3, recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2019 and 2018, respectively, was $(141,764,222) and $(138,106,477).

(11) The Company issued a Surplus Note to Wilton Re U.S. in the amount of $300 million on November 16, 2015. The 30-year Note, and interest paid, was approved by the Minnesota Department of Commerce. The Note carries a 6.875% interest rate to be settled quarterly, pending appropriate approval from the Minnesota Department of Commerce.

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

(13) The Company was not quasi-reorganized during the past ten years.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

The company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2019 the company has committed $306,100,000 for investment and funded $97,684,120.

B. Assessments

There were no known insolvencies during 2019 or 2018 that would result in a material guaranty fund assessment being charged to the Company.

C. Gain Contingencies

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

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur material losses related to extra contractual obligation lawsuits in 2019 or 2018.

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

F. All Other Contingencies

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company and no provisions have been made in the accompanying financial statements.

The Company has recognized impairments through a charge to operations on all assets for which it believes a loss is probable.

15. LEASES

(1) Lessee Operating Leases

The Company was not involved in material operating lease obligations as of December 31, 2019 or December 31, 2018.

(2) Lessor Leasing Arrangements

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

NOTES TO FINANCIAL STATEMENTS

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

The Company did not hold financial instruments with off-balance sheet risk at December 31, 2019 or December 31, 2018.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT 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 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.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H 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.

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.

20. FAIR VALUE MEASUREMENTS

A. 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.

NOTES TO FINANCIAL STATEMENTS

(1) The Company has no liabilities and only has a limited number of assets that are measured and reported at fair value in the statement of financial position. The assets held and reported at fair value at December 31, 2019 comprise the following:

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		10,000,000			10,000,000
Other Invested Assets			98,580,813		98,580,813
Total assets at fair value	0	10,000,000	98,580,813		108,580,813

(2) The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2019.

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	Settlements	Ending Balance at 12/31/2019
a. Assets										
Other Invested Assets	127,355,299	2,411,286	(37,324,891)	0	4,708,573	1,430,545	0	0	0	98,580,813
Total Assets	127,355,299	2,411,286	(37,324,891)	0	4,708,573	1,430,545	0	0	0	98,580,813

(3) The Company's policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs.

(4) The Company owns a limited number of corporate bonds, preferred stocks and hybrid securities that are in or near default and as such are rated 6 by the NAIC. These securities are required to be reported at the lower of fair value or amortized cost. The fair values of these publicly-traded securities are based on quoted market prices from widely used pricing sources such as Interactive Data Corp (IDC) or Reuters\EJV, and also may be obtained from independent third party dealers. These securities would fall within Level 2 of the fair value hierarchy.

Other invested assets: As of December 31, 2019, the reported fair value of the Company's investments in Level 3, other invested assets, was $98,580,813. Other invested assets consist of private investment funds organized as partnerships and L.L.C. interests. Private investment funds are carried based on the Company's ownership percentage in the investments' underlying assets. The Company may receive pricing from fund managers that is based on models or other significant inputs not readily corroborated by available market information.

B. Not applicable.

C. As of December 31, 2019, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	16,518,932,354	15,173,722,801	1,976,502,727	13,766,878,186	775,551,442	
Preferred Stocks	190,869,284	187,820,115		190,869,284		
Common Stocks	10,000,000	10,000,000		10,000,000		
Cash & Short-term Investments	275,689,255	275,685,243	263,192,569	12,496,686		
Other Invested Assets	465,360,438	445,099,339		190,405,581	274,954,857	
Commercial Mortgage Loans	1,010,331,545	983,233,315			1,010,331,545	

Excludes investments carried on an equity basis

D. At December 31, 2019, the Company had no investments where it was not practicable to estimate fair value.

E. The Company had no investments measured using the NAV.

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

NOTES TO FINANCIAL STATEMENTS

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 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%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime 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) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2019.

(3) The Company had the following exposure to Subprime lending at December 31, 2019:

	(1) Actual Cost	(2) Book/Adjusted Carrying Value (excluding interest)	(3) Fair Value	(4) Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	155,037,133	155,386,244	163,163,982	
b. Commercial mortgage backed securities				
c. Collateralized debt obligations				
d. Structured securities	25,137,311	25,070,892	25,766,796	
e. Equity investment in SCAs *	51,279,943	51,583,943	56,569,744	
f. Other assets				
g. Total	231,454,387	232,041,079	245,500,522	

* These investments comprise ..... 0.6 % of the companies invested assets.

(4) 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

The Company did not have any retained assets accounts as of December 31, 2019 or December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

H. Retained Assets

The Company did not have any ILS contracts as of December 31, 2019 or December 31, 2018.

I. 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.

22. EVENTS SUBSEQUENT

Subsequent events have been evaluated up to the issue date of this financial statement, February 28, 2020.

On January 16, 2020, the Company paid an extraordinary dividend in the amount of $175 million to Wilton Re U.S.

On January 16, 2020, the Company received payment of an extraordinary dividend in the amount of $10 million from Redding 3.

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?

$ 0

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?

$ 0

(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, 2016, 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?

NOTES TO FINANCIAL STATEMENTS

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?

$ 0

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2019 or 2018.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during the year of 2019 or 2018.

D. Certified Reinsurer Downgraded or Status Subject to Revocation

The Company did not have any Certified Reinsurers to whom it ceded downgraded or experience any downgrade of its own status during 2019 or 2018.

F. The Company did not have any reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer.

G. The Company did not have any reinsurance to a captive reinsurer with a risk-based capital shortfall.

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.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Effective July 1, 2018, the Company reinsured from CNO's Bankers Life and Casualty Company, a closed blocks of long-term care business on a coinsurance basis and at December 31, 2019, was holding $209.5 million of loss and loss adjustment expense reserves.

26. INTERCOMPANY POOLING ARRANGEMENT

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

27. STRUCTURED SETTLEMENTS

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

28. HEALTH CARE RECEIVABLES

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

29. PARTICIPATING POLICIES

The Company does not have any participating policies.

30. PREMIUM DEFICIENCY RESERVES

The Company did not have premium deficiency reserves related to accident and health liabilities at December 31, 2019 or 2018.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

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

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

NOTES TO FINANCIAL STATEMENTS

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.

The Company assumes business net of other inuring reinsurance. The reserve held by the Company is the reserve prior to the other reinsurance less the relevant reserve credit for the other reinsurance. Frequently the other reinsurance is paid annually regardless of the mode of the original contract. The Company limits the calculated reserve credit for the other reinsurance by limiting the reserve credit for the unearned premium portion to the lesser of the unearned reinsurance valuation net premium and the unearned reinsurance gross premium.

Because of this difference in assumed and ceded modality, it is possible that the net reserve on a particular policy may be negative.

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

(3) At December 31, 2019 and 2018, the Company had $4,309.1 million and $4,762.0 million respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the gross amount of $61.5 million and $72.1 million at yearend 2019 and 2018, respectively, and are reported as miscellaneous reserves in Exhibit 5.

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

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

(6) Other reserve changes in 2019 are summarized below:

1	2	3	ORDINARY			7	GROUP	
			4	5	6		8	9
ITEM	Total	Industrial Life	Life Insurance	Individual Annuities	Supple-mentary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Adjustment for MODCO Reserves	5,995,653		3,201,080	(319,300	3,113,873			
Recapture of Nassau Re and Other Treaties	(21,440,040)		(21,440,040)					
Recapture of Excess Retro Treaties	6,852,604		6,852,604					
Change in asset adequacy reserves	(16,000,000)		(16,000,000)					
3106999 Total	(24,591,783)		(27,386,356)	(319,300)	3,113,873		0	0

There is $419,397,715 of UL reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5 and on page 7, but cash surrender value reported on page 7 lines 16 and 17 includes a corresponding $411,889,028. There is $388,634,222 of reserves ceded on a modco basis to WREB where we reflect the full reserves on Exhibit 5 and Page 7 but the cash surrender value of $281,746,014 is not included on page 7, lines 16 and 17.

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. INDIVIDUAL ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	0
a. With market value adjustment	$ -	$ -	$ -	$ -	0
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0
c. At fair value	$ -	$ -	$ -	$ -	0
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0
e. At book value without adjustment (minimal or no charge or adjustment)	$ 57,840,412	$ -	$ -	$ 57,840,412	1.0%
(2) Not subject to discretionary withdrawal:	$ 5,556,600,457	$ -	$ -	$ 5,556,600,457	99.0%
(3) Total (gross: direct + assumed)	$ 5,614,440,869	$ -	$ -	$ 5,614,440,869	100.0%
(4) Reinsurance ceded	$ 5,557,328,722	$ -	$ -	$ 5,557,328,722	
(5) Total (net) (3)-(4)	$ 57,112,147	$ -	$ -	$ 57,112,147	
(6) Amount included in A(1)b above that will move to A(1)e in the year after statement date:	$ -	$ -	$ -	$ -	

B. GROUP ANNUITIES

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	0
a. With market value adjustment	$ -	$ -	$ -	$ -	0
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0
c. At fair value	$ -	$ -	$ -	$ -	0
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0
e. At book value without adjustment (minimal or no charge or adjustment)	$ -	$ -	$ -	$ -	0
(2) Not subject to discretionary withdrawal:	$ 156,169,823	$ -	$ -	$ 156,169,823	100.0%
(3) Total (gross: direct + assumed)	$ 156,169,823	$ -	$ -	$ 156,169,823	100.0%
(4) Reinsurance ceded	$ 156,169,823	$ -	$ -	$ 156,169,823	
(5) Total (net) (3)-(4)	$ -	$ -	$ -	$ -	
(6) Amount included in B(1)b above that will move to B(1)e in the year after statement date:	$ -	$ -	$ -	$ -	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies)

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	0
a. With market value adjustment	$ -	$ -	$ -	$ -	0
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0
c. At fair value	$ -	$ -	$ -	$ -	0
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0
e. At book value without adjustment (minimal or no charge or adjustment)	$ 16,721,076	$ -	$ -	$ 16,721,076	3.4%
(2) Not subject to discretionary withdrawal:	$ 479,729,991	$ -	$ -	$ 479,729,991	96.6%
(3) Total (gross: direct + assumed)	$ 496,451,067	$ -	$ -	$ 496,451,067	96.6%
(4) Reinsurance ceded	$ 482,902,100	$ -	$ -	$ 482,902,100	
(5) Total (net) (3)-(4)	$ 13,548,967	$ -	$ -	$ 13,548,967	
(6) Amount included in C(1)b above that will move to C(1)e in the year after statement date:	$ -	$ -	$ -	$ -	

D.

Life & Accident & Health Annual Statement:		**Amount**
(1)	Exhibit 5, Annuities Section, Total (net)	$ 55,775,988
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	1,336,157
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	13,548,967
(4)	Subtotal	70,661,112
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	$ 70,661,112

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

		General Account			
		Account Value	Cash Value	Reserve	
A. Subject to discretionary withdrawal, surrender value, or policy loans:					
(1)	Term Policies with Cash Value		28,323,099	83,881,696	
(2)	Universal Life	5,606,398,897	5,586,869,773	5,236,341,557	1
(3)	Universal Life with Secondary Guarantees	105,418,762	94,019,392	259,872,611	
(4)	Indexed Universal Life				
(5)	Indexed Universal Life with Secondary Guarantees	572,853,057	510,781,552	572,154,907	
(6)	Indexed Life				
(7)	Other Permanent Cash Value Life Insurance		420,000,939	468,420,839	
(8)	Variable Life				
(9)	Variable Universal Life	4,215,174,981	4,215,174,981	871,680	2
(10)	Miscellaneous Reserves		10,683,842	48,302,472	

NOTES TO FINANCIAL STATEMENTS

B.	Not subject to discretionary withdrawal or no cash values			
	(1) Term policies without Cash Value	XXX	XXX	894,020,970
	(2) Accidental Death Benefits	XXX	XXX	4,801,663
	(3) Disability - Active Lives	XXX	XXX	28,505,677
	(4) Disability - Disabled Lives	XXX	XXX	30,448,455
	(5) Miscellaneous Reserves	XXX	XXX	95,599,523
C.	Total (gross: direct + assumed)	10,499,845,697	10,865,853,578	7,723,222,050
D.	Reinsurance ceded	9,217,526,644	9,423,161,598	5,942,161,821
E.	Total (net) (C) - (D)	1,282,319,053	1,442,691,980	1,781,060,229

1. There is $419,397,715 of reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5, but the cash value reported on this line include the corresponding amount of $411,889,028 and the account value reporting on this line include the corresponding amount of $426,540,976.

2. There is $4,215,174,981 of reserves assumed on a modco basis from Transamerica, where we reflect zero reserves on Exhibit 5 on a gross basis, but the cash value and account value reported on this line include the corresponding amount of $4,215,174,981. A 100% of this amount is ceded to WREB.

F.

Life & Accident & Health Annual Statement:			Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	$	1,675,804,247
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)		4,403,296
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)		25,171,048
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)		26,076,683
(5)	Exhibit 5, Disability - Miscellaneous Reserves Section, Total (net)		49,604,954
(6)	Subtotal		1,781,060,229

Separate Accounts Annual 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))	$	1,781,060,228.95

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019, were as follows:

Type	(1) Gross	(2) Net of Loading
(1) Industrial		
(2) Ordinary new business		
(3) Ordinary renewal	28,463,924	28,463,924
(4) Credit Life		
(5) Group Life		
(6) Group Annuity		
(7) Totals	28,463,924	28,463,924

35. SEPARATE ACCOUNTS

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

36. LOSS/CLAIM ADJUSTMENT EXPENSES

A. The balance in the liability for unpaid accident an health claim adjustment expenses as of December 31, 2019 and December 31, 2018 was $31.0 million and $32.3, respectively.

B/C. The Company incurred, and paid, $2.8 million of claim adjustment expenses in the current year of which $2.4 million was attributable to events of prior years.

D. The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and chose not to make any reductions to the liability.

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? Minnesota

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

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

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

2.2 If yes, date of change:

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

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. 12/31/2015

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). 06/22/2017

3.4 By what department or departments?
Minnesota Department of Commerce

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 [ ] No [ ] N/A [X]

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, Trust

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?
Deloitte & Touche LLP
695 E. Main Street
Stamford, CT 06901

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

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

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

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

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

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

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

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

12.13 Total book/adjusted carrying value $

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 $
- 20.12 To stockholders not officers $
- 20.13 Trustees, supreme or grand (Fraternal Only) $

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 $
- 20.22 To stockholders not officers $
- 20.23 Trustees, supreme or grand (Fraternal Only) $

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 $
- 21.22 Borrowed from others $
- 21.23 Leased from others $
- 21.24 Other $

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 [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses $
- 22.23 Other amounts paid $

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: $

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. $

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

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 $
25.22 Subject to reverse repurchase agreements $
25.23 Subject to dollar repurchase agreements $
25.24 Subject to reverse dollar repurchase agreements $
25.25 Placed under option agreements $
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
25.27 FHLB Capital Stock $ 10,000,000
25.28 On deposit with states $ 6,508,527
25.29 On deposit with other regulatory bodies $
25.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 27,361,340
25.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 20,543,697
25.32 Other $

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 [ ] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] 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. $

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, New York, NY 10286
U.S. Bank	1025 Connecticut Ave NW, Suite 517, Washington, DC 20036
Citibank, N.A.	111 Wall Street, 25th Floor, New York, NY 10005

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
New England Asset Management, Inc.	U
Guggenheim Partners Investment Management, LLC	U
Barings, LLC	U
Aegon USA Realty Advisors, LLC	U
Eagle Point Credit Managment, LLC	U
Prima Advisors	U
Cohen & Steers Capital Management, Inc.	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
105900	New England Asset Management, Inc.	KUR85E5PS4GQFZTFC130	SEC	NO
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	NO
801241	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
286438	Aegon USA Realty Advisors, LLC	54930021S1WCKH88L448	SEC	NO
166370	Eagle Point Credit Management, LLC	549300JTVO7DRGOOU053	SEC	NO
124719	Prima Capital Advisors LLC	2549004W4HOGLS179S28	SEC	NO
106266	Cohen & Steers Capital Management, Inc.	FW2FPJ6GDBIAYMEK6K90	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	15,173,722,801	16,518,932,354	1,345,209,553
30.2 Preferred stocks	187,820,115	190,869,284	3,049,169
30.3 Totals	15,361,542,916	16,709,801,638	1,348,258,722

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 a particular security. Broker-dealer pricing is reviewed for stale prices 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? $ 594,121

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

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? $ 1,912,361

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
Faegre Drinker Biddle & Reath LLP	740,386

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

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 [ ] No [X]

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

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

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. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

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 $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0

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		
2.2	Premium Denominator	340,555,957	3,849,612,501
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	103,448,723	121,333,564
2.5	Reserve Denominator	5,033,869,365	5,156,901,725
2.6	Reserve Ratio (2.4/2.5)	0.021	0.024

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 [X]

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? $

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 [X] 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: $

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. $

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. $

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

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 $

7.2 Total Incurred Claims $

7.3 Number of Covered Lives

*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 $ 30,590,598

9.22 Received $

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 $

10.22 Page 4, Line 1 $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 610,419,199

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

12.11 Cash $ 839,234,375

12.12 Stock $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [X] No [ ]

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 [X] 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
13.32 Paid claims	693,728		693,728
13.33 Claim liability and reserve (beginning of year)	3,075,791		3,075,791
13.34 Claim liability and reserve (end of year)	3,020,133		3,020,133
13.35 Incurred claims	638,070	0	638,070

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		
13.42	$25,000 - 99,999		543,624
13.43	$100,000 - 249,999		1,117,449
13.44	$250,000 - 999,999		1,359,060
13.45	$1,000,000 or more		

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

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 [X]
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?
18.5 How many of the same were delegates of the subordinate branches?
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 %
27.12 Subsequent Years %
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? $
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?
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)	30,493,733	31,039,705	31,980,413	10,500,844	9,800,420
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	40,821,555	43,738,601	46,556,458	55,602,471	59,836,820
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)	2,624	3,810	4,329	5,042	6,072
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	71,317,912	74,782,116	78,541,200	66,108,357	69,643,312
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)					
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	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	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)	189,539,574	394,292,386	189,578,092	183,264,746	182,371,614
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	187,403	190,469	166,448	186,862	189,220
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)	(1,194)	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	4,770	3,119	0	0	0
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)	150,825,404	3,455,126,527	332,753	341,347	398,615
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	340,555,957	3,849,612,501	190,077,293	183,792,955	182,959,449
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	18,346,577,418	18,607,314,265	15,004,137,828	2,866,569,270	3,039,261,178
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,503,027,003	17,657,132,188	14,348,447,273	2,192,395,329	2,172,854,566
23.	Aggregate life reserves (Page 3, Line 1)	1,838,172,376	1,924,815,799	1,837,028,521	1,875,812,376	1,875,921,282
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)	3,140,560,392	3,226,530,835	3,492,139	3,591,632	3,631,161
25.	Deposit-type contract funds (Page 3, Line 3)	13,548,967	13,549,053	13,314,486	13,246,176	13,212,781
26.	Asset valuation reserve (Page 3, Line 24.01)	89,834,950	71,146,915	43,413,253	13,547,730	13,497,263
27.	Capital (Page 3, Lines 29 and 30)	1,000,030	1,000,030	1,000,030	1,000,030	1,000,030
28.	Surplus (Page 3, Line 37)	842,550,385	949,182,047	654,690,525	673,173,911	865,406,583
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,652,027	42,832,742	60,546,539	80,838,036	265,082,552
	Risk-Based Capital Analysis					
30.	Total adjusted capital	882,324,913	1,049,941,911	713,525,198	723,397,956	911,182,410
31.	Authorized control level risk - based capital	143,117,530	135,915,745	77,255,267	89,147,633	80,061,624
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	85.4	86.2	83.8	69.4	67.0
33.	Stocks (Lines 2.1 and 2.2)	3.9	3.5	3.7	20.9	24.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.5	5.6	7.9	0.0	0.0
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)	1.6	1.6	2.2	1.6	1.3
37.	Contract loans (Line 6)	0.5	0.5	0.7	3.8	4.1
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	3.1	1.8	1.7	4.2	3.0
40.	Receivables for securities (Line 9)	0.0	0.8	0.0	0.0	0.1
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)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0				
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	499,305,238	500,474,384	461,315,463	529,171,321	595,521,461
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					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	499,305,238	500,474,384	461,315,463	529,171,321	595,521,461
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	116,204,754	148,714,263	77,154,845	33,475,902	24,827,482
53.	Total admitted assets (Page 2, Line 28, Col. 3)	18,346,577,418	18,607,314,265	15,004,137,828	2,866,569,270	3,039,261,178
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	772,701,251	849,835,668	533,206,272	148,559,404	208,518,734
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(16,438,895)	(203,121,222)	(3,457,722)	(2,398,249)	27,869,460
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(3,657,745)	151,660,093	(30,331,934)	(32,310,859)	(30,396)
57.	Total of above Lines 54, 55 and 56	752,604,611	798,374,539	499,416,616	113,850,296	236,357,798
	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)	296,781,045	302,133,364	308,508,731	299,439,805	296,598,712
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	335,451,017	358,976,163	805,575	718,635	1,581,764
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(86,451,089)	89,137,820	(38,732,600)	(1,046,372)	(44,638,188)
61.	Increase in A & H reserves (Line 19, Col. 6)	(85,970,443)	3,223,038,696	(99,493)	(39,529)	1,445,715
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	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	40.9	(2.3)	28.1	27.0	21.4
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	6.4	6.0	6.7	6.3	12.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	166.2	103.8	262.0	196.4	668.9
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	1.9	0.1	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	13.4	(6.8)	19.2	20.5	16.9
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	53,585	166,469	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	135,379	0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	871,135,105	1,169,422,325	3,740,651	3,653,705	4,348,546
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	906,763,262	2,901,423	2,868,072	2,965,657	1,257,614
	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)	39,303,226	98,403,317	218,100,731	32,002,746	162,538,007
74.	Ordinary - individual annuities (Page 6, Col. 4)	(1,664,704)	(10,728,209)	(193,015,518)	(6,808,178)	(4,673,352)
75.	Ordinary-supplementary contracts	XXX	(935,986)	566,100	(729,654)	981,621
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)	(270,564)	(341,320)	(380,277)	(279,721)	97,065
78.	Group annuities (Page 6, Col. 5)	0	0	0	0	0
79.	A & H-group (Page 6.5, Col. 3)	0	(357,807)	0	0	0
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)	20,443,602	161,860,393	(437,420)	(409,430)	(2,706,817)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	45,000,000	0	0	0	0
83.	Fraternal (Page 6, Col. 7)	0				
84.	Total (Page 6, Col. 1)	102,811,558	247,900,388	24,833,616	23,775,763	156,236,524

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 Wilton Reassurance Company

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

NAIC Group Code 4213 — NAIC Company Code 66133

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations					
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts					
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals					
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

NONE

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year										
17. Incurred during current year										
Settled during current year:										
18.1 By payment in full										
18.2 By payment on compromised claims										
18.3 Totals paid										
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements										
19. Unpaid Dec. 31, current year (16+17-18.6)										
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year				(a)						
21. Issued during year										
22. Other changes to in force (Net)										
23. In force December 31 of current year				(a)						

NONE

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

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

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

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)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

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	0	0	1,470,613	74,778,306	0	0	312	228	3,810	74,782,116
2. Issued during year		0	0	0		0			0	0
3. Reinsurance assumed			8,505	1,169,940						1,169,940
4. Revived during year			2,710	142,169						142,169
5. Increased during year (net)				1,185,720				17		1,185,720
6. Subtotals, Lines 2 to 5	0	0	11,215	2,497,829	0	0	0	17	0	2,497,829
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		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)	0	0	1,481,828	77,276,135	0	0	312	245	3,810	77,279,945
Deductions during year:										
10. Death			18,541	521,345			XXX	19	24	521,369
11. Maturity			1,728	3,832			XXX			3,832
12. Disability							XXX			0
13. Expiry			5,902	110,383				12	165	110,548
14. Surrender			29,531	2,089,476				11	205	2,089,681
15. Lapse			110,762	2,578,669						2,578,669
16. Conversion			9,201	77,312			XXX	XXX	XXX	77,312
17. Decreased (net)				579,830					792	580,622
18. Reinsurance										0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	175,665	5,960,847	0	0	0	42	1,186	5,962,033
21. In force end of year (b) (Line 9 minus Line 20)	0	0	1,306,163	71,315,288	0	0	312	203	2,624	71,317,912
22. Reinsurance ceded end of year	XXX		XXX	49,878,333	XXX		XXX	XXX	1,423	49,879,756
23. Line 21 minus Line 22	XXX	0	XXX	21,436,955	XXX	(a) 0	XXX	XXX	1,201	21,438,156
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 $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

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

Additional accidental death benefits included in life certificates were in amount $ ..... , 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		XXX	8,156
25. Other paid-up insurance			70,752	663,915
26. Debit ordinary insurance	XXX	XXX		

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				
28. Term policies - other			811,817	40,734,283
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	52,463
31. Totals (Lines 27 to 30)	0	0	811,817	40,786,746
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	6,813	34,809
34. Totals, whole life and endowment			487,533	30,493,733
35. Totals (Lines 31 to 34)	0	0	1,306,163	71,315,288

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				
37. Ordinary			71,169,677	145,609
38. Credit Life (Group and Individual)				
39. Group			2,624	
40. Totals (Lines 36 to 39)	0	0	71,172,301	145,609

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 other companies	XXX		XXX	
42. Number in force end of year if the number under coverage has been 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	1,121,871

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 Children, etc., policies and riders included above.

47.1

47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	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
48. Waiver of Premium			59,672	5,699,529				
49. Disability Income			10,203	9,864				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total	0	(a) 0	69,875	(a) 5,709,393	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	3,002	1,460	0	0
2. Issued during year	73	90		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	3,075	1,550	0	0
Deductions during year:				
6. Decreased (net)	242	245		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	242	245	0	0
9. In force end of year	2,833	1,305	0	0
10. Amount on deposit	328,479	(a) 7,501,981		(a)
11. Income now payable	2,836	1,247		
12. Amount of income payable	(a) 9,985,816	(a) 9,629,636	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	278	9,470	0	0
2. Issued during year				
3. Reinsurance assumed	1			
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	279	9,470	0	0
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded	21	401		
8. Totals (Lines 6 and 7)	21	401	0	0
9. In force end of year	258	9,069	0	0
Income now payable:				
10. Amount of income payable	(a) 1,859,126	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 3,443,831	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 55,299,803	XXX	(a)

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	0		0		69,208	168,691,272
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	0	XXX	0	XXX	69,208	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	6,576	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	6,576	XXX
10. In force end of year	0	(a)	0	(a)	62,632	(a) 152,526,544

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	1,399	7,391
2. Issued during year		
3. Reinsurance assumed	51	
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	1,450	7,391
Deductions During Year:		
6. Decreased (net)	198	670
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	198	670
9. In force end of year	1,252	6,721
10. Amount of account balance	(a) 27,563,453	(a) 14,139,431

(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	16,056,078
2.	Current year's realized pre-tax capital gains/(losses) of $ 73,525,161 transferred into the reserve net of taxes of $ 15,440,284	58,084,877
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)	74,140,955
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	6,492,836
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	67,648,119

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	4,772,710	1,720,126	0	6,492,836
2.	2020	3,486,397	3,699,863	0	7,186,260
3.	2021	2,428,657	3,719,475	0	6,148,132
4.	2022	1,381,392	3,804,060	0	5,185,452
5.	2023	1,018,858	3,890,648	0	4,909,506
6.	2024	671,307	3,971,477	0	4,642,784
7.	2025	492,748	3,839,965	0	4,332,713
8.	2026	550,954	3,544,504	0	4,095,458
9.	2027	717,200	3,225,843	0	3,943,043
10.	2028	823,912	2,879,358	0	3,703,270
11.	2029	766,894	2,536,910	0	3,303,804
12.	2030	860,450	2,311,070	0	3,171,520
13.	2031	752,956	2,216,753	0	2,969,709
14.	2032	848,088	2,109,507	0	2,957,595
15.	2033	762,800	2,000,860	0	2,763,660
16.	2034	790,352	1,841,643	0	2,631,995
17.	2035	883,655	1,646,640	0	2,530,295
18.	2036	800,460	1,513,495	0	2,313,955
19.	2037	674,407	1,375,474	0	2,049,881
20.	2038	446,663	1,230,898	0	1,677,561
21.	2039	68,573	1,092,784	0	1,161,357
22.	2040	(459,493)	961,307	0	501,814
23.	2041	(769,120)	809,088	0	39,968
24.	2042	(1,156,208)	632,185	0	(524,023)
25.	2043	(1,320,423)	473,008	0	(847,415)
26.	2044	(1,328,363)	331,355	0	(997,008)
27.	2045	(1,135,273)	251,754	0	(883,519)
28.	2046	(881,945)	199,259	0	(682,686)
29.	2047	(626,933)	141,918	0	(485,015)
30.	2048	(265,598)	84,577	0	(181,021)
31.	2049 and Later		29,073	0	29,073
32.	Total (Lines 1 to 31)	16,056,078	58,084,877	0	74,140,955

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	48,280,833	4,674,010	52,954,843	32,273	18,159,800	18,192,072	71,146,915
2. Realized capital gains/(losses) net of taxes - General Account	(14,119,684)		(14,119,684)			0	(14,119,684)
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	144,540		144,540		4,883,559	4,883,559	5,028,099
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	19,611,419	1,991,410	21,602,829	0	2,564,459	2,564,459	24,167,288
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	53,917,108	6,665,420	60,582,528	32,273	25,607,817	25,640,090	86,222,618
9. Maximum reserve	97,747,186	9,671,895	107,419,081	97,000	41,934,567	42,031,567	149,450,648
10. Reserve objective	57,664,519	7,430,462	65,094,981	61,000	39,128,296	39,189,296	104,284,277
11. 20% of (Line 10 - Line 8)	749,482	153,009	902,491	5,745	2,704,096	2,709,841	3,612,332
12. Balance before transfers (Lines 8 + 11)	54,666,590	6,818,428	61,485,018	38,018	28,311,913	28,349,931	89,834,950
13. Transfers			0			0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	54,666,590	6,818,428	61,485,018	38,018	28,311,913	28,349,931	89,834,950

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,886,682,045	XXX	XXX	1,886,682,045	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	8,298,504,358	XXX	XXX	8,298,504,358	0.0005	4,149,252	0.0016	13,277,607	0.0033	27,385,064
3.	2	High Quality	4,539,161,325	XXX	XXX	4,539,161,325	0.0021	9,532,239	0.0064	29,050,632	0.0106	48,115,110
4.	3	Medium Quality	403,851,072	XXX	XXX	403,851,072	0.0099	3,998,126	0.0263	10,621,283	0.0376	15,184,800
5.	4	Low Quality	41,694,033	XXX	XXX	41,694,033	0.0245	1,021,504	0.0572	2,384,899	0.0817	3,406,402
6.	5	Lower Quality	3,829,968	XXX	XXX	3,829,968	0.0630	241,288	0.1128	432,020	0.1880	720,034
7.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	15,173,722,801	XXX	XXX	15,173,722,801	XXX	18,942,408	XXX	55,766,442	XXX	94,811,411
		PREFERRED STOCK										
10.	1	Highest Quality	995,600	XXX	XXX	995,600	0.0005	498	0.0016	1,593	0.0033	3,285
11.	2	High Quality	152,539,728	XXX	XXX	152,539,728	0.0021	320,333	0.0064	976,254	0.0106	1,616,921
12.	3	Medium Quality	33,684,786	XXX	XXX	33,684,786	0.0099	333,479	0.0263	885,910	0.0376	1,266,548
13.	4	Low Quality	600,000	XXX	XXX	600,000	0.0245	14,700	0.0572	34,320	0.0817	49,020
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	187,820,114	XXX	XXX	187,820,114	XXX	669,011	XXX	1,898,077	XXX	2,935,775
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
20.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
21.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
22.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
23.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
24.	6	In or Near Default		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		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	15,361,542,915	XXX	XXX	15,361,542,915	XXX	19,611,419	XXX	57,664,519	XXX	97,747,186

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			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	682,490,811		XXX	682,490,811	0.0011	750,740	0.0057	3,890,198	0.0074	5,050,432
44.		Commercial Mortgages - All Other - CM2 - High Quality	287,742,504		XXX	287,742,504	0.0040	1,150,970	0.0114	3,280,265	0.0149	4,287,363
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	13,000,000		XXX	13,000,000	0.0069	89,700	0.0200	260,000	0.0257	334,100
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	983,233,315	0	XXX	983,233,315	XXX	1,991,410	XXX	7,430,462	XXX	9,671,895
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	983,233,315	0	XXX	983,233,315	XXX	1,991,410	XXX	7,430,462	XXX	9,671,895

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	0.0000	0	0.0061	61,000	0.0097	97,000
4.		Affiliated - Life with AVR	499,305,238	XXX	XXX	499,305,238	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	509,305,238	0	0	509,305,238	XXX	0	XXX	61,000	XXX	97,000
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				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		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	98,580,813	XXX	XXX	98,580,813	0.0245	2,415,230	0.0572	5,638,823	0.0817	8,054,052
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	98,580,813	XXX	XXX	98,580,813	XXX	2,415,230	XXX	5,638,823	XXX	8,054,052

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	132,262,103	XXX	XXX	132,262,103	0.0005	66,131	0.0016	211,619	0.0033	436,465
31.	2	High Quality	39,570,321	XXX	XXX	39,570,321	0.0021	83,098	0.0064	253,250	0.0106	419,445
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	171,832,424	XXX	XXX	171,832,424	XXX	149,229	XXX	464,869	XXX	855,910
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			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			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			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	50,208,660	XXX	XXX	50,208,660	0.0000	0	0.1580 (a)	7,932,968	0.1580 (a)	7,932,968
66.		Unaffiliated Private	66,482,336	XXX	XXX	66,482,336	0.0000	0	0.1945	12,930,814	0.1945	12,930,814
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	116,690,996	XXX	XXX	116,690,996	XXX	0	XXX	20,863,783	XXX	20,863,783
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	8,010,178			8,010,178	0.0000	0	0.0912	730,528	0.0912	730,528
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	8,010,178	0	0	8,010,178	XXX	0	XXX	730,528	XXX	730,528
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	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		XXX		0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	72,343,628	XXX		72,343,628	0.0000	0	0.1580	11,430,293	0.1580	11,430,293
84.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	72,343,628	XXX	0	72,343,628	XXX	0	XXX	11,430,293	XXX	11,430,293
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	467,458,039	0	0	467,458,039	XXX	2,564,459	XXX	39,128,296	XXX	41,934,567

(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		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: 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	150,830,173	XXX	4,770	XXX		XXX		XXX		XXX	150,545,436	XXX		XXX		XXX	279,967	XXX
2. Premiums earned	153,350,285	XXX	6,541	XXX		XXX	80,316	XXX		XXX	153,063,738	XXX		XXX		XXX	199,690	XXX
3. Incurred claims	311,630,541	203.2	(81,794)	(1,250.5)	0	0.0	(27,169)	(33.8)	0	0.0	308,537,106	201.6	0	0.0	0	0.0	3,202,398	1,603.7
4. Cost containment expenses	2,844,267	1.9		0.0		0.0		0.0		0.0	2,844,267	1.9		0.0		0.0		0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	314,474,808	205.1	(81,794)	(1,250.5)	0	0.0	(27,169)	(33.8)	0	0.0	311,381,373	203.4	0	0.0	0	0.0	3,202,398	1,603.7
6. Increase in contract reserves	(59,629,855)	(38.9)	(374,334)	(5,722.9)	0	0.0	(15,948)	(19.9)	0	0.0	(59,239,575)	(38.7)	0	0.0	0	0.0	2	0.0
7. Commissions (a)	(8,502,890)	(5.5)		0.0		0.0		0.0		0.0	(8,555,804)	(5.6)		0.0		0.0	52,914	26.5
8. Other general insurance expenses	29,063,944	19.0		0.0		0.0		0.0		0.0	29,063,944	19.0		0.0		0.0		0.0
9. Taxes, licenses and fees	46,816	0.0		0.0		0.0		0.0		0.0	46,816	0.0		0.0		0.0		0.0
10. Total other expenses incurred	20,607,870	13.4	0	0.0	0	0.0	0	0.0	0	0.0	20,554,956	13.4	0	0.0	0	0.0	52,914	26.5
11. Aggregate write-ins for deductions	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
12. Gain from underwriting before dividends or refunds	(122,102,538)	(79.6)	462,669	7,073.4	0	0.0	123,433	153.7	0	0.0	(119,633,016)	(78.2)	0	0.0	0	0.0	(3,055,624)	(1,530.2)
13. Dividends or refunds	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	(122,102,538)	(79.6)	462,669	7,073.4	0	0.0	123,433	153.7	0	0.0	(119,633,016)	(78.2)	0	0.0	0	0.0	(3,055,624)	(1,530.2)
DETAILS OF WRITE-INS																		
1101.																		
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)	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

(a) Includes $ ..... 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	21,728,662					21,648,192			80,470
2. Advance premiums	3,455,333					3,455,333			
3. Reserve for rate credits	0								
4. Total premium reserves, current year	25,183,995	0	0	0	0	25,103,525	0	0	80,470
5. Total premium reserves, prior year	26,571,294	1,771	0	80,316	0	26,489,014	0	0	193
6. Increase in total premium reserves	(1,387,299)	(1,771)	0	(80,316)	0	(1,385,489)	0	0	80,277
B. Contract Reserves:									
1. Additional reserves (a)	2,332,838,355					2,331,363,271			1,475,084
2. Reserve for future contingent benefits	0								
3. Total contract reserves, current year	2,332,838,355	0	0	0	0	2,331,363,271	0	0	1,475,084
4. Total contract reserves, prior year.	2,392,468,210	374,334	0	15,948	0	2,390,602,846	0	0	1,475,082
5. Increase in contract reserves	(59,629,855)	(374,334)	0	(15,948)	0	(59,239,575)	0	0	2
C. Claim Reserves and Liabilities:									
1. Total current year	867,713,436	1,192	0	0	0	865,090,603	0	0	2,621,641
2. Total prior year	906,898,641	135,379	0	27,169	0	904,054,775	0	0	2,681,318
3. Increase	(39,185,205)	(134,187)	0	(27,169)	0	(38,964,172)	0	0	(59,677)

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	316,150,810	52,393				312,836,342			3,262,075
1.2 On claims incurred during current year	34,664,936					34,664,936			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	555,037,880	1,192				552,415,047			2,621,641
2.2 On claims incurred during current year	312,675,556					312,675,556			
3. Test:									
3.1 Lines 1.1 and 2.1	871,188,690	53,585	0	0	0	865,251,389	0	0	5,883,716
3.2 Claim reserves and liabilities, December 31, prior year	906,898,641	135,379	0	27,169	0	904,054,775	0	0	2,681,318
3.3 Line 3.1 minus Line 3.2	(35,709,951)	(81,794)	0	(27,169)	0	(38,803,386)	0	0	3,202,398

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	150,830,173	4,770				150,545,436			279,967
2. Premiums earned	153,350,285	6,541		80,316		153,063,738			199,690
3. Incurred claims	311,666,176	(81,794)		(27,169)		308,537,006			3,238,133
4. Commissions	(8,502,890)	0	0			(8,555,804)			52,914
B. Reinsurance Ceded:									
1. Premiums written	0								
2. Premiums earned	0								
3. Incurred claims	35,635								35,635
4. Commissions	0	0	0						

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				0
2. Beginning Claim Reserves and Liabilities				0
3. Ending Claim Reserves and Liabilities				0
4. Claims Paid	0	0	0	0
B. Assumed Reinsurance:				
5. Incurred Claims			311,666,176	311,666,176
6. Beginning Claim Reserves and Liabilities			906,898,641	906,898,641
7. Ending Claim Reserves and Liabilities			867,713,436	867,713,436
8. Claims Paid	0	0	350,851,381	350,851,381
C. Ceded Reinsurance:				
9. Incurred Claims			35,635	35,635
10. Beginning Claim Reserves and Liabilities				0
11. Ending Claim Reserves and Liabilities				0
12. Claims Paid	0	0	35,635	35,635
D. Net:				
13. Incurred Claims	0	0	311,630,541	311,630,541
14. Beginning Claim Reserves and Liabilities	0	0	906,898,641	906,898,641
15. Ending Claim Reserves and Liabilities	0	0	867,713,436	867,713,436
16. Claims Paid	0	0	350,815,746	350,815,746
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			314,474,808	314,474,808
18. Beginning Reserves and Liabilities			906,898,641	906,898,641
19. Ending Reserves and Liabilities			867,713,436	867,713,436
20. Paid Claims and Cost Containment Expenses	0	0	353,660,013	353,660,013

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
62413	36-0947200	11/22/2000	WILCAC LIFE INS CO	IL	CO/I	XXXL	650,706	1,474	238	70	0	0
65900	04-2299444	06/01/2001	WILCO LIFE INS CO	IN	YRT/I	OL	3,727,875	818	56	65	0	0
65900	04-2299444	07/24/2007	WILCO LIFE INS CO	IN	CO/I	XXXL	0	0	0	19,107	0	0
65900	04-2299444	01/01/2010	WILCO LIFE INS CO	IN	YRT/I	OL	0	0	339,098	0	0	0
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	2,588,604,690	271,983,506	15,428,425	13,776,971	0	0
0299999. General Account - U.S. Affiliates - Other							2,592,983,271	271,985,798	15,767,817	13,796,213	0	0
0399999. Total General Account - U.S. Affiliates							2,592,983,271	271,985,798	15,767,817	13,796,213	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							2,592,983,271	271,985,798	15,767,817	13,796,213	0	0
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	26,212,796	53,838	36,108	1,367	0	0
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	XXXLO	119,929,367	460,020	321,534	56,221	0	0
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	XXXL	60,360,440	1,959,933	95,900	15,172	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	OL	30,165,414	80,372	73,406	1,158	0	0
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	XXXL	450,153,887	10,851,014	1,095,424	157,756	0	0
80624	13-1851754	01/01/2007	AMERICAN PROGRESSIVE L&H INS OF N	NY	CO/I	XXXL	117,324	54,993	(7,538,354)	0	0	0
61999	35-0810610	01/01/2009	AMERICO FIN LIFE & ANN INS CO	TX	CO/I	XXXL	24,825,201	7,808,676	1,014,581	414,930	0	0
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	633,439,113	16,310,821	1,187,310	615,311	0	15
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	63,656,748	373,375	250,992	67,123	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	OL	3,353,415	18,408	5,218	0	0	0
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	54,379,990	1,279,184	81,294	10,465	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	OL	63,183,331	265,288	157,052	36,775	0	0
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	295,383,125	7,604,731	734,306	0	0	0
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	XXXLO	9,218,054	30,466	26,061	0	0	0
60033	13-3758127	02/01/2007	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	142,211,047	3,620,143	275,790	0	0	0
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	OL	14,116,545	43,344	40,742	0	0	0
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	54,817,686	1,393,023	158,211	0	0	0
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	XXXL	599,520,476	11,018,749	1,218,823	287,242	0	0
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	74,348,199	1,316,189	316,704	219,846	0	0
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	224,593,086	9,987,586	697,272	464,069	0	0
94250	52-1236145	04/07/2000	BANNER LIFE INS CO	MD	CO/I	XXXLO	3,807,506	14,390	15,289	26,117	0	0
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	106,677,715	2,325,247	141,959	37,377	0	0
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	608,292,129	11,029,369	668,149	286,584	0	0
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	75,787,471	3,540,079	103,716	12,675	0	0
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	OL	11,401,251	319,939	232,733	76,787	0	0
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	557,770,926	11,703,943	576,874	128,827	0	0
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	63,149,437	1,202,205	56,439	10,971	0	0
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	104,953,103	2,502,263	112,780	20,849	0	0
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	192,966,041	4,280,474	212,955	443,149	0	0
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	45,501,168	1,121,882	42,162	9,960	0	0
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	160,267,907	3,470,804	163,967	37,808	0	0
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	756,970,797	17,261,692	761,224	467,596	0	0
94250	52-1236145	12/15/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	16,180,363	61,236	96,849	14,132	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,149,983,975	94,214,261	8,182,694	1,292,814	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	FA	0	3,082,817	10,817	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	IL	5,120,252	3,452,673	128,158	0	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	675,794,301	129,545,964	16,914,878	4,495,888	0	0
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	SC	0	1,552,091	0	0	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	70,407,201	2,443,923	257,784	1,232,207	0	0
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	2,378,796,051	4,261,765	8,709,572	157,543	0	0
93432	06-1041383	01/01/2014	CM LIFE INS CO	CT	CO/I	OL	1,549,947,585	246,578,115	13,926,437	6,323,840	0	0
62359	36-1824600	01/01/2006	CONSTITUTION LIFE INS CO	TX	CO/I	XXXL	0	0	(172,237)	0	0	0
62359	36-1824600	10/01/2006	CONSTITUTION LIFE INS CO	TX	CO/I	XXXL	0	0	(788,224)	0	0	0
62359	36-1824600	10/01/2006	CONSTITUTION LIFE INS CO	TX	CO/I	XXXL	0	0	(995,716)	0	0	0
62359	36-1824600	01/01/2007	CONSTITUTION LIFE INS CO	TX	CO/I	XXXL	0	0	(1,517,995)	0	0	0
62359	36-1824600	01/01/2007	CONSTITUTION LIFE INS CO	TX	CO/I	XXXL	0	0	(53,356)	0	0	0
79065	04-2461439	09/17/2007	DELAWARE LIFE INS CO	DE	YRT/I	OL	92,696,049	674,616	190,997	75,208	0	0
72664	04-2845273	11/06/2007	DELAWARE LIFE INS CO OF NY	NY	YRT/I	OL	3,899,366	19,848	90,566	29,646	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
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	XXXL	13,586,532	259,904	209,848	7,957	0	0
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,876,931,971	41,739,273	7,460,050	1,380,138	0	0
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	3,526,425,201	93,958,568	12,299,058	7,553,314	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	2,142,210,662	387,909,619	25,166,122	31,936,350	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,882,359,770	119,743,358	30,765,368	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	6,103,901,689	857,182,017	34,282,135	0	0	0
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	3,137,877,950	68,834,732	9,586,362	18,325,218	0	0
78417	91-1367496	01/01/2006	FIRST SYMETRA NATL LIFE INS CO OF	NY	CO/I	XXXL	816,266	23,421	2,065	234	0	0
78417	91-1367496	07/01/2009	FIRST SYMETRA NATL LIFE INS CO OF	NY	CO/I	XXXL	39,647	1,293	199	31	0	0
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	XXXLO	1,190,953,479	4,424,461	3,047,536	678,297	0	0
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	XXXLO	10,186,949	78,190	53,199	12,980	0	0
64246	13-5123390	06/03/2002	GUARDIAN LIFE INS CO OF AMER	NY	CO/I	XXXL	36,891,674	199,115	107,323	0	0	0
64904	61-0574893	09/01/2013	INVESTORS HERITAGE LIFE INS CO	KY	CO/I	XXXL	0	0	(465,578)	0	0	0
65056	38-1659835	11/22/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	5,746,041	147,813	6,796	3,005	0	0
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	XXXL	146,141,250	3,948,846	806,166	174,963	0	0
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	OL	12,422,056	161,253	111,754	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	247,197	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	337,965	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	77,354,151	1,474,825	1,104,930	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	18,294,376	364,817	284,786	15,311	0	0
65129	44-0308260	05/18/2001	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	3,489,840	30,352	3,316	0	0	0
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	XXXL	577,927,360	114,513,001	35,610,955	7,574,904	0	0
93580	84-0849721	04/01/2006	M LIFE INS CO	CO	YRT/I	OL	189,091,208	96,409	816,873	135,462	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXL	506,801,749	18,225,394	831,037	54,835	0	0
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXLO	23,564,045	23,644	0	1,117	0	0
65978	13-5581829	01/01/1986	METROPOLITAN LIFE INS CO	NY	YRT/I	OL	82,852,597	0	992,478	142,400	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	22,252,000	82,489	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	37,652,003	2,189,346	190,744	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	CL	0	553,000	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	0	18,036,899	335,169	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	148,414,103	40,040,029	2,575,793	609,889	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	SC	0	2,061,398	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	54,674,357	346,378	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	113,588,169	7,609,120	582,171	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	0	32,352,655	445,819	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	IL	937,663	680,324	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	324,383,840	76,461,755	3,810,633	2,195,146	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	SC	0	4,094,377	0	0	0	0
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	12,651,916	4,778,586	0	0	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	XXXL	616,282,369	12,206,601	1,031,796	362,663	0	0
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	XXXLO	35,042,184	74,905	254,221	16,431	0	0
66311	31-0717055	07/01/2005	MOTORISTS LIFE INS CO	OH	CO/I	XXXL	119,336,688	3,467,092	198,452	44,771	0	24
62359	36-1824600	01/01/2007	NASSAU LIFE INS CO OF TX	TX	CO/I	XXXL	0	0	(320,714)	0	0	0
62359	36-1824600	01/01/2007	NASSAU LIFE INS CO OF TX	TX	CO/I	XXXL	0	0	(2,198,944)	0	0	0
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	OL	58,690,181	23,029,110	1,788,440	1,689,521		0
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	OL	17,476,993	6,859,163	532,558	503,112	0	0
91626	04-2708937	01/01/1986	NEW ENGLAND LIFE INS CO	MA	YRT/I	OL	91,928,481	0	311,262	137,893	0	0
66974	36-2428931	01/01/2006	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL	18,122,878	72,571	278,661	68,257	0	0
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	XXXL	35,553,308	5,389,200	1,166,396	320,190	0	1
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	7,483,563	27,539	0	5,769	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	515,401,944	9,897,161	730,467	113,144	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	2,938,560	8,637	(238,593)	2,541	0	0
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	595,212,216	23,864,830	1,093,791	87,632	0	0
67814	06-0493340	09/01/2006	PHOENIX LIFE INS CO	NY	CO/I	XXXL	67,543,163	2,783,258	104,733	11,933	0	0
67814	06-0493340	09/01/2006	PHOENIX LIFE INS CO	NY	CO/I	OL	169,923	122	0	310	0	0
67814	06-0493340	09/01/2006	PHOENIX LIFE INS CO	NY	CO/I	XXXL	22,165,526	622,754	41,674	6,021	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	881,402,076	22,846,886	1,592,520	1,002,486	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXLO	11,105,640	45,901	0	8,374	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
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	1,224,820,699	(430)	19,496,291	16,784,856	374,454,918	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	SC	0	756,923	0	1,659,527	122,348,428	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	4,505,297,947	188,579,711	11,381,043	7,117,503	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	363,479,365	0	4,102,481	0	70,451,766	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	2,549,538,821	106,965,785	7,606,515	253,579	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	264,001,648	(4,159,953)	(757,861)	32,297	0	0
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	TN	CO/I	OL	624,569,666	414,122	9,986,439	1,236,876	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	526,540,253	7,865,604	2,254,006	641,376	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	328,993,167	1,710,320	1,476,590	30,987	0	0
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	16,655,347	0	1,013,942	0	0	0
68284	48-0557726	01/01/2007	PYRAMID LIFE INS CO	KS	CO/I	XXXL	0	0	(3,720,215)	0	0	0
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	XXXLO	9,505,809	134,827	60,390	13,340	0	0
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	IA	CO/I	XXXL	253,719,847	4,581,232	305,777	324,843	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	OL	5,323,643	10,753	0	258	0	0
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	XXXL	333,574,418	8,480,232	602,944	164,049	0	0
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	IA	CO/I	XXXL	2,371,732	45,153	(101,598)	204	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	XXXLO	70,010	397	826	340	0	0
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	CO/I	XXXL	17,450,473	507,327	35,339	9,526	0	0
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	XXXLO	20,664,352	152,489	92,587	11,745	0	0
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	OL	15,023,268	1,559,108	977,659	122,618	0	0
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	OL	226,157	895	701	71	0	0
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS C	NY	YRT/I	XXXLO	3,484,436	16,960	11,904	1,679	0	0
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS C	NY	COFW/I	FA	0	169,076,922	0	0	0	1,000,000
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS C	NY	COFW/I	OL	284,759,818	163,590,056	0	59,800	0	796,789
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS C	NY	COFW/I	SC	0	0	0	0	0	1,308,561
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	348,724,394	10,562,183	0	178,952	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXLO	123,563	1,990	676,440	62,255	0	0
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	11,365,298	50,395	67,818	13,452	0	0
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	392,911,921	1,953,141	1,483,930	626,448	0	0
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	325,150,138	37,062,403	19,334,461	4,196,897	0	0
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	11,226,660	42,309	28,344	5,435	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	118,941	208	0	39,139	0	0
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,784,451	79,575	171,470	22	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	16,874	49	22,090	771	0	0
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	3,272,633	11,732	1,518	850	0	0
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	FA	0	3,706,812,311	0	0	0	11,978,873
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	OL	6,406,018,248	4,057,413,958	3,551,006	21,276,619	0	(68,009,403)
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	SC	0	0	0	0	0	13,179,776
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	MCOFW/I	OL	8,397,134,565	0	1,675,132	(1,225,777)	3,819,636,821	112,114,385
66281	52-0419790	04/01/2017	TRANSAMERICA PREMIER LIFE INS CO	IA	COFW/I	FA	0	2,312,199,195	0	0	0	13,984,904
66281	52-0419790	04/01/2017	TRANSAMERICA PREMIER LIFE INS CO	IA	COFW/I	OL		303,514	0	144,370	0	8,683,061
66281	52-0419790	04/01/2017	TRANSAMERICA PREMIER LIFE INS CO	IA	COFW/I	SC	0	0	0	0	0	7,283,803
66281	52-0419790	04/01/2017	TRANSAMERICA PREMIER LIFE INS CO	IA	MCOFW/I	OL	687,478,007	0	(534,664)	2,773,290	395,538,160	(1,938,317)
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	XXXL	2,331,690	879,237	117,320	43,516	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	OH	YRT/I	OL	3,298,327	115,608	0	37,299	0	0
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	OH	YRT/I	XXXLO	84,464,914	462,157	732,553	130,555	0	0
70319	36-1933760	03/01/2006	WASHINGTON NATL INS CO	IN	CO/I	XXXL	83,790,363	1,280,100	175,719	18,000	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	356,548,214	109,045,824	4,616,571	2,157,823	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	SC	0	282,370	9,470	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	XXXL	185,338,439	11,706,983	0	0	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	441,366,297	147,598,547	8,665,465	5,048,671	0	0
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	SC	0	309,443	48,613	0	0	0
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	15,118,943	283,321	23,777	162,825	0	0
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	164,404,011	3,775,447	189,971	46,367	0	0
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	XXXLO	2,780,792	46,241	47,960	6,028	0	0
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	179,451,020	4,342,547	204,200	42,048	0	0
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	102,360,421	2,390,153	116,023	24,575	0	0
66230	13-1976260	02/25/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	160,006,690	4,101,735	182,691	42,192	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
66230	13-1976260	12/15/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	3,168,535	9,800	21,121	2,944	0	0
0899999. General Account - U.S. Non-Affiliates							67,679,457,270	13,696,423,049	322,162,431	157,616,214	4,782,430,093	100,382,472
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	813,045,807	19,497,912	3,416	6,370,788	0	0
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	XXXLO	0	0	17,307,522	3,052,378	0	0
00000	AA-1561039	07/30/2007	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	140,069,397	1,452,699	1,142,791	1,718,784	0	0
00000	AA-3190837	01/19/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	1,000	8	17	0	0	0
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	827,500	2,896	8,161	0	0	0
00000	AA-3190837	04/01/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	2,048,550	7,115	0	0	0	0
00000	AA-3190837	08/15/2005	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	0	0	1,422	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	62,500	72	63,173	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	18,841,966	67,122	0	9,522	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	OL	70,415,328	846,858	0	66,554	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	0	0	432,053	0	0	0
00000	AA-3190837	04/01/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	100,000	244	202	0	0	0
00000	AA-3190837	10/02/2006	TRANSAMERICA LIFE INTL (BERMUDA) LTD	BMU	YRT/I	XXXLO	57,000	37	102	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates							1,045,469,048	21,874,963	18,958,859	11,218,026	0	0
1099999. Total General Account - Non-Affiliates							68,724,926,318	13,718,298,012	341,121,290	168,834,240	4,782,430,093	100,382,472
1199999. Total General Account							71,317,909,589	13,990,283,810	356,889,107	182,630,453	4,782,430,093	100,382,472
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)							70,272,440,541	13,968,408,847	337,930,248	171,412,427	4,782,430,093	100,382,472
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							1,045,469,048	21,874,963	18,958,859	11,218,026	0	0
9999999 - Totals							71,317,909,589	13,990,283,810	356,889,107	182,630,453	4,782,430,093	100,382,472

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
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	QA/G	LTC	4,770	1,909	390,854	1,192		
61263	36-0770740	04/01/2018	BANKERS LIFE & CAS CO	IL	QA/I	LTC	150,540,667	21,646,284	3,115,065,069	80,996,761		
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	QA/I	OH	1,638	470	40,782	35,000		
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	8,123	0	45,000	15,300		
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	QA/I	OH	274,976	80,000	3,290,024	671,808		
0899999. U.S. Non-Affiliates							150,830,174	21,728,663	3,118,831,729	81,720,061	0	0
1099999. Total - Non-Affiliates							150,830,174	21,728,663	3,118,831,729	81,720,061	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							150,830,174	21,728,663	3,118,831,729	81,720,061	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							150,830,174	21,728,663	3,118,831,729	81,720,061	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
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3 LLC	MO	0	27,349,508
0199999. Life and Annuity - U.S. Affiliates - Captive					0	27,349,508
0399999. Total Life and Annuity - U.S. Affiliates					0	27,349,508
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU		(1)
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU		4,393,851
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU		415,875
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU		3,397,120
00000	AA-3190878	07/01/2009	WILTON REINS BERMUDA LTD	BMU		918,639
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU		19,342,740
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	28,468,224
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	28,468,224
0799999. Total Life and Annuity - Affiliates					0	55,817,732
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	0	200,000
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	(20,228)	0
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	0	126
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	(70,917)	19,731
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	19,376	100,765
67660	23-1305366	06/30/1972	PENNSYLVANIA LIFE INS CO	PA	(8,042)	14,106
93572	43-1235868	01/01/2009	RGA REINS CO	MO	(45,929)	1,950,390
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	0	1,411
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	1,120	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	15,156	5,000
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	100,000	0
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	0	124
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	103,140	9,835
0899999. Life and Annuity - U.S. Non-Affiliates					93,676	2,301,488
1099999. Total Life and Annuity - Non-Affiliates					93,676	2,301,488
1199999. Total Life and Annuity					93,676	58,119,220
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
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					93,676	29,650,996
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	28,468,224
9999999 Totals - Life, Annuity and Accident and Health					93,676	58,119,220

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
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	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							0	0	0	0	0	0	0	0
62944	13-5570651	05/01/1984	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	156,208	7,848	6,808	4,745	0	0	0	0
62944	13-5570651	01/01/2000	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	0	0	0	(62,374)	0	0	0	0
62944	13-5570651	01/01/2000	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXL	0	0	31,120	0	0	0	0	0
62944	13-5570651	01/01/2000	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXLO	0	0	2,175	0	0	0	0	0
62944	13-5570651	07/01/2006	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	0	0	181,702	0	0	0	0	0
62944	13-5570651	07/01/2006	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXL	0	0	5,438	(5,285)	0	0	0	0
62944	13-5570651	07/01/2006	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXLO	0	0	3,666	26,692	0	0	0	0
62944	13-5570651	01/01/2008	AXA EQUITABLE LIFE INS CO	NY	YRT/I	OL	0	0	13,349	0	0	0	0	0
62944	13-5570651	01/01/2008	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXL	0	0	870	231,430	0	0	0	0
62944	13-5570651	01/01/2008	AXA EQUITABLE LIFE INS CO	NY	YRT/I	XXXLO	0	0	403	84,090	0	0	0	0
62345	47-0766667	01/01/2000	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	0	0	0	(35,082)	0	0	0	0
62345	47-0766667	01/01/2000	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	XXXL	0	0	19,440	0	0	0	0	0
62345	47-0766667	01/01/2000	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	XXXLO	0	0	1,359	0	0	0	0	0
62345	47-0766667	01/01/2000	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	0	0	341,371	160,018	0	0	0	0
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & A	OK	YRT/I	OL	55,909	1,270	1,174	1,421	0	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	0	(48,885)	0	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL	0	0	23,337	0	0	0	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	0	0	1,631	0	0	0	0	0
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	1,827,651	0	0	0	0	0
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL	0	0	189,720	(145,771)	0	0	0	0
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	0	0	125,847	193,599	0	0	0	0
65838	01-0233346	07/01/2006	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	2,667,507	0	0	0	0	0
65838	01-0233346	07/01/2006	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL	0	0	96,554	(91,042)	0	0	0	0
65838	01-0233346	07/01/2006	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	0	0	164,713	(229,888)	0	0	0	0
65838	01-0233346	01/01/2008	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	77,126	0	0	0	0	0
65838	01-0233346	01/01/2008	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL	0	0	5,816	14,250	0	0	0	0
65838	01-0233346	01/01/2008	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	0	0	2,692	579,320	0	0	0	0
65838	01-0233346	01/01/2010	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	0	0	51,091	0	0	0	0	0
65838	01-0233346	01/01/2010	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL	0	0	66	(1,279)	0	0	0	0
65838	01-0233346	01/01/2010	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	0	0	7,091	(15,238)	0	0	0	0
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	22,550	3,992	4,742	3,269	0	0	0	0
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	568,763	8,899	9,017	11,466	0	0	0	0
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,650	119	140	293	0	0	0	0
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	20,185	1,532	1,305	3,386	0	0	0	0
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	225,000	3,751	3,428	6,823	0	0	0	0
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	90,290	8,213	7,981	(1,595)	0	0	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	748,406	17,892	17,095	24,495	0	0	0	0
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	97,000	30,547	31,049	959	0	0	0	0
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,017,309	11,123	9,954	12,355	0	0	0	0
65676	35-0472300	09/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	73,380	132	120	1,036	0	0	0	0
66346	58-0828824	10/10/1967	MUNICH AMER REASSUR CO	GA	YRT/I	OL	22,814	4,070	4,602	478	0	0	0	0
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,158,405	3,688	15,210	17,021	0	0	0	0
66346	58-0828824	08/08/1977	MUNICH AMER REASSUR CO	GA	YRT/I	OL	7,539	55	100	197	0	0	0	0
66346	58-0828824	11/01/1978	MUNICH AMER REASSUR CO	GA	CO/I	OL	320,224	74,328	74,732	2,660	0	0	0	0
66346	58-0828824	11/01/1978	MUNICH AMER REASSUR CO	GA	YRT/I	OL	50,000	500	500	685	0	0	0	0
66346	58-0828824	02/01/1980	MUNICH AMER REASSUR CO	GA	YRT/I	OL	22,917	865	1,059	(14)	0	0	0	0
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	0	149,191	0	0	0	0
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	47,305,130	2,006,501	2,073,045	0	0	0	0	0
62359	36-1824600	06/30/1972	NASSAU LIFE INS CO OF TX	TX	CO/I	OL	722,192	529,208	594,472	9,701	0	0	0	0
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	1,097,457	13,881	14,890	41,530	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	OL	15,000	233	301	728	0	0	0	0
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	38,225	799	751	1,028	0	0	0	0
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	OL	108,813	535	498	1,696	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
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	65,320	417	385	688	0	0	0	0
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	91,205	2,757	2,537	2,798	0	0	0	0
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	202,514	378	345	6,561	0	0	0	0
67105	41-0451140	01/01/2000	RELIASTAR LIFE INS CO	MN	YRT/I	OL	0	0	0	7,233	0	0	0	0
67105	41-0451140	01/01/2000	RELIASTAR LIFE INS CO	MN	YRT/I	XXXL	0	0	31,120	0	0	0	0	0
67105	41-0451140	01/01/2000	RELIASTAR LIFE INS CO	MN	YRT/I	XXXLO	0	0	2,175	0	0	0	0	0
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	OL	0	0	0	77,086	0	0	0	0
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	XXXL	30,558,850	1,213,413	1,292,334	0	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/G	OL	1,128,024	105,594	188,093	0	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	FA	0	0	0	29,042	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	OL	291,021,849	103,438,010	109,977,040	4,532,886	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	SC	0	295,907	214,749	0	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/G	OL	0	0	0	(1,194)	0	0	0	0
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	OL	91,687,102	24,131,952	25,715,795	1,591,468	0	0	0	30,669,235
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	XXXL	36,179,008	3,357,828	3,376,937	0	0	0	0	0
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	805,450	24,794	22,990	46,209	0	0	0	0
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	9,100	445	423	706	0	0	0	0
97071	13-3126819	05/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	987	102	99	275	0	0	0	0
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	3,152	246	299	491	0	0	0	0
97071	13-3126819	09/01/1980	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	8,380	270	254	288	0	0	0	0
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,246	7,054	6,822	281	0	0	0	0
68713	84-0499703	12/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	4,001,736	48,124	46,163	57,046	0	0	0	0
68713	84-0499703	08/01/1987	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	1,198,607	22,663	22,204	19,072	0	0	0	0
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	495,443	4,224	3,882	18,417	0	0	0	0
68713	84-0499703	03/31/1991	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	218,660	22,164	21,227	6,728	0	0	0	0
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	2,044,959	64,826	59,937	15,393	0	0	0	0
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OL	92,502	8,118	8,178	5,313	0	0	0	3,772
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	22,277	13,100	28,037	176	0	0	0	0
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	50,000	306	482	554	0	0	0	0
82627	06-0839705	07/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,000	3	2	160	0	0	0	0
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	192,783	5,658	25,969	4,957	0	0	0	0
82627	06-0839705	11/01/1972	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	298,782	597	545	23,247	0	0	0	0
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	9,500	5,171	5,020	165	0	0	0	0
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	669,313	13,376	13,580	23,959	0	0	0	0
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	29,962	2,604	2,470	3,333	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	349,726	5,917	5,607	10,348	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,503,167	84,784	88,650	71,987	0	0	0	0
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	7,744	91	85	145	0	0	0	0
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	110,000	0	0	13,896	0	0	0	0
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	283,655	6,058	11,750	4,543	0	0	0	0
82627	06-0839705	09/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	20,000	66	60	550	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	81,820	1,177	1,097	1,385	0	0	0	0
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,292,808	74,842	71,104	75,491	0	0	0	0
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,261,804	69,844	66,065	58,539	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,000	170	155	260	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	23,306	105	120	264	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	82,782	1,649	1,784	991	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	55,204	1,099	1,189	661	0	0	0	0
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	22,076	440	476	264	0	0	0	0
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	85,000	3,222	3,375	891	0	0	0	0
82627	06-0839705	02/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	225,000	4,743	4,328	8,429	0	0	0	0
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,764,997	57,264	56,900	9,252	0	0	0	0
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	123,292	0	0	0	0
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	35,116,443	1,771,413	1,832,459	0	0	0	0	0
86231	39-0989781	03/01/1973	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	0	0	162	(43)	0	0	0	0
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	300,000	35,744	35,181	22,791	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 9	Reserve Credit Taken 10	11	Outstanding Surplus Relief 12	Outstanding Surplus Relief 13	14	15
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
86231	39-0989781	05/01/1980	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	43,019	1,664	1,479	3,660	0	0	0	0
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	384,898	19,110	16,589	14,941	0	0	0	0
86231	39-0989781	11/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	50,000	1,443	1,319	1,571	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	211,680	1,123	1,163	2,296	0	0	0	0
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	273,694	1,124	1,224	3,244	0	0	0	0
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	82,259	481	901	1,508	0	0	0	0
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	75,000	1,581	1,443	2,810	0	0	0	0
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	301,132	23,624	26,714	2,573	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	OL	0	0	553,789	255,481	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXL	0	0	16,316	(2,980)	0	0	0	0
80802	38-1082080	07/01/2006	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXLO	0	0	11,066	438,612	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	OL	0	0	60,289	0	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXL	0	0	3,777	3,880	0	0	0	0
80802	38-1082080	01/01/2008	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXLO	0	0	1,898	195,950	0	0	0	0
80802	38-1082080	01/01/2010	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	OL	0	0	34,161	0	0	0	0	0
80802	38-1082080	01/01/2010	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXL	0	0	47	120	0	0	0	0
80802	38-1082080	01/01/2010	US BR SUN LIFE ASSUR CO OF CANADA	MI	YRT/I	XXXLO	0	0	5,063	(13,352)	0	0	0	0
80659	82-4533188	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR	MI	YRT/I	OL	52,483	2,864	2,473	1,602	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							563,143,774	137,691,724	152,705,059	8,737,299	0	0	0	30,673,007
1099999. Total General Account - Authorized Non-Affiliates							563,143,774	137,691,724	152,705,059	8,737,299	0	0	0	30,673,007
1199999. Total General Account Authorized							563,143,774	137,691,724	152,705,059	8,737,299	0	0	0	30,673,007
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	AXXX	6,103,901,689	857,182,017	903,442,289	34,282,135	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	OL	203,653,653	883,330	789,880	(238,593)	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	XXXL	22,691,977,568	734,543,945	734,145,839	45,756,609	0	0	0	0
16399	82-5159810	07/01/2018	REDDING REASSURANCE COMPANY 3	MO	CO/I	XXXLO	34,793,248	71,536	70,616	676,440	0	0	0	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							29,034,326,158	1,592,680,828	1,638,448,624	80,476,591	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							29,034,326,158	1,592,680,828	1,638,448,624	80,476,591	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	134,220,347	23,377	22,264	924,857	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXL	43,448,235	473,791	630,231	103,677	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	CO/I	XXXLO	9,984,987	111,913	101,543	56,759	0	0	0	0
00000	AA-3190878	01/01/2000	WILTON REINS BERMUDA LTD	BMU	YRT/I	OL	0	0	341,371	160,018	0	0	0	0
00000	AA-3190878	12/31/2001	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	46,952,145	0	0	1,430,752	0	0	18,423,288	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	1,196,780,662	0	0	16,061,032	0	0	0	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	0	0	0	(161,605)	0	0	49,075,092	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXLO	1,393,736,326	0	0	15,995,289	0	0	0	0
00000	AA-3190878	01/01/2005	WILTON REINS BERMUDA LTD	BMU	COMB/I	OL	0	0	0	0	0	0	0	0
00000	AA-3190878	07/03/2006	WILTON REINS BERMUDA LTD	BMU	CO/I	OL	249,796,896	(1,311,041)	(1,060,243)	3,230,002	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	COMB/I	OL	0	0	0	0	0	0	(1)	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	294,550	0	0	0	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	FA	0	0	0	633,444	0	0	45,348,784	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	IL	4,846,332	0	0	0	0	0	0	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	918,579,245	(508,042)	(443,279)	18,743,570	0	0	208,655,184	0
00000	AA-3190878	06/30/2008	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	10,121,533	0	0	0	0	0	0	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/G	OL	49,285,041	0	0	0	0	0	0	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	OL	0	0	0	1,572,709	0	0	91,762,323	0
00000	AA-3190878	09/01/2009	WILTON REINS BERMUDA LTD	BMU	MCO/I	XXXL	448,755,919	0	0	14,422,448	0	0	0	1
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	FA	0	6,188,088,428	6,340,346,638	0	0	0	0	6,907,111,740
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	OL	6,406,018,248	4,221,307,528	4,176,243,108	3,551,006	0	0	0	4,405,757,999
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	COFW/I	SC	284,759,818	0	0	0	0	0	0	10,858,129
00000	AA-3190878	04/01/2017	WILTON REINS BERMUDA LTD	BMU	MCOFW/I	OL	9,084,612,572	0	0	1,140,468	0	0	4,215,174,981	110,328,899
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							20,282,192,856	10,408,185,954	10,516,181,633	77,864,426	0	0	4,628,439,651	11,434,056,768
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							20,282,192,856	10,408,185,954	10,516,181,633	77,864,426	0	0	4,628,439,651	11,434,056,768
1899999. Total General Account - Unauthorized Affiliates							49,316,519,014	12,000,866,782	12,154,630,257	158,341,017	0	0	4,628,439,651	11,434,056,768
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	19,723	1,288	1,198	5,287	0	0	0	4
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	31,242	1,570	1,362	863	0	0	0	0
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	33,128	660	714	397	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
00000	AA-1120037	07/01/1972	PACIFIC LIFE RE	GBR	YRT/I	OL	9,100	445	423	706	0	0	0	0
00000	AA-3160046	01/01/2000	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	OL	0	0	0	(28,637)	0	0	0	0
00000	AA-3160046	07/01/2006	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	OL	0	0	363,427	0	0	0	0	0
00000	AA-3160046	07/01/2006	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	XXXL	0	0	10,876	(113,866)	0	0	0	0
00000	AA-3160046	07/01/2006	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	XXXLO	0	0	7,327	291,991	0	0	0	0
00000	AA-3160046	01/01/2008	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	XXXL	0	0	1,151	(1,467)	0	0	0	0
00000	AA-3160046	01/01/2008	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	XXXLO	0	0	748	(44,859)	0	0	0	0
00000	AA-3160046	01/01/2010	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	XXXL	0	0	19	(421)	0	0	0	0
00000	AA-3160046	01/01/2010	ROYAL BANK OF CANADA INS CO LTD	BRB	YRT/I	XXXLO	0	0	1,737	(24,983)	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							93,193	3,963	388,982	85,011	0	0	0	4
2199999. Total General Account - Unauthorized Non-Affiliates							93,193	3,963	388,982	85,011	0	0	0	4
2299999. Total General Account Unauthorized							49,316,612,207	12,000,870,745	12,155,019,239	158,426,028	0	0	4,628,439,651	11,434,056,772
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							49,879,755,981	12,138,562,469	12,307,724,298	167,163,327	0	0	4,628,439,651	11,464,729,779
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)							29,597,469,932	1,730,372,552	1,791,153,683	89,213,890	0	0	0	30,673,007
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							20,282,286,049	10,408,189,917	10,516,570,615	77,949,437	0	0	4,628,439,651	11,434,056,772
9999999 - Totals							49,879,755,981	12,138,562,469	12,307,724,298	167,163,327	0	0	4,628,439,651	11,464,729,779

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	Domi-ciliary Juris-diction	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
9999999 - Totals													

NONE

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
16399	82-5159810	04/04/2018	Redding Reassurance Company 3	1,592,680,828	33,532,076	6,390,233	1,632,603,137			1,693,370,688			76,126,082	1,632,603,137
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				1,592,680,828	33,532,076	6,390,233	1,632,603,137	0	XXX	1,693,370,688	0	0	76,126,082	1,632,603,137
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,592,680,828	33,532,076	6,390,233	1,632,603,137	0	XXX	1,693,370,688	0	0	76,126,082	1,632,603,137
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	(1,210,003)	26,175,365	2,287,418	27,252,780			1,239,091			31,852,728	27,252,780
00000	AA-3190878	04/01/2017	Wilton Reinsurance Bermuda Limited	10,409,395,956	23,028,302	1,181,187,180	11,613,611,438				11,434,056,767		181,314,703	11,613,611,438
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				10,408,185,953	49,203,667	1,183,474,598	11,640,864,218	0	XXX	1,239,091	11,434,056,767	0	213,167,431	11,640,864,218
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				10,408,185,953	49,203,667	1,183,474,598	11,640,864,218	0	XXX	1,239,091	11,434,056,767	0	213,167,431	11,640,864,218
0799999. Total General Account - Life and Annuity Affiliates				12,000,866,781	82,735,743	1,189,864,831	13,273,467,355	0	XXX	1,694,609,779	11,434,056,767	0	289,293,513	13,273,467,355
00000	AA-1120020	01/01/1968	GE Frankona Reassurance Ltd	3,518			3,518						807	807
00000	AA-1120037	07/01/1972	Pacific Life Re	445			445							0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				3,963	0	0	3,963	0	XXX	0	0	0	807	807
1099999. Total General Account - Life and Annuity Non-Affiliates				3,963	0	0	3,963	0	XXX	0	0	0	807	807
1199999. Total General Account Life and Annuity				12,000,870,744	82,735,743	1,189,864,831	13,273,471,318	0	XXX	1,694,609,779	11,434,056,767	0	289,294,320	13,273,468,162
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				12,000,870,744	82,735,743	1,189,864,831	13,273,471,318	0	XXX	1,694,609,779	11,434,056,767	0	289,294,320	13,273,468,162
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)				1,592,680,828	33,532,076	6,390,233	1,632,603,137	0	XXX	1,693,370,688	0	0	76,126,082	1,632,603,137
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				10,408,189,916	49,203,667	1,183,474,598	11,640,868,181	0	XXX	1,239,091	11,434,056,767	0	213,168,238	11,640,865,025
9999999 - Totals				12,000,870,744	82,735,743	1,189,864,831	13,273,471,318	0	XXX	1,694,609,779	11,434,056,767	0	289,294,320	13,273,468,162

(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

NONE

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - Life and Annuity Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1099999. Total General Account - Life and Annuity Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1199999. Total General Account Life and Annuity								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - Accident and Health Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2199999. Total General Account - Accident and Health Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2299999. Total General Account Accident and Health								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2399999. Total General Account								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
9999999 - Totals								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0

(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

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	167,163	79,860	12,098,307	249,924	266,837
2. Commissions and reinsurance expense allowances	30,447	25,537	(17,866)	(6,913)	(1,777)
3. Contract claims	703,276	694,039	590,586	164,789	198,923
4. Surrender benefits and withdrawals for life contracts			51,889	35,990	43,115
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(102,637)	(68,534)	0	0	0
7. Increase in aggregate reserve for life and accident and health contracts			9,951,723	4,913	27,053
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	12,167	8,174	32,460	50,870	51,679
9. Aggregate reserves for life and accident and health contracts	12,138,562	12,307,724	12,564,466	2,048,145	2,052,877
10. Liability for deposit-type contracts			477	229	290
11. Contract claims unpaid	86,609	84,599	95,894	56,425	71,624
12. Amounts recoverable on reinsurance	94	68	44	37	5,258
13. Experience rating refunds due or unpaid		13			
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset	3	3	8	16	1
17. Offset for reinsurance with Certified Reinsurers	0	0			
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	11,434,057	11,589,114	0	0	0
19. Letters of credit (L)	0	1,409	1,409	1,409	1,409
20. Trust agreements (T)	1,694,610	1,717,170	14,105,568	1,899,456	1,893,666
21. Other (O)	0	37,897	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0			
23. Funds deposited by and withheld from (F)	0	0			
24. Letters of credit (L)	0	0			
25. Trust agreements (T)	0	0			
26. Other (O)	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)	17,766,985,144		17,766,985,144
2.	Reinsurance (Line 16)	127,044,737	(127,044,737)	0
3.	Premiums and considerations (Line 15)	28,463,924	12,166,787	40,630,711
4.	Net credit for ceded reinsurance	XXX	11,857,144,132	11,857,144,132
5.	All other admitted assets (balance)	424,083,613		424,083,613
6.	Total assets excluding Separate Accounts (Line 26)	18,346,577,418	11,742,266,182	30,088,843,600
7.	Separate Account assets (Line 27)	0		0
8.	Total assets (Line 28)	18,346,577,418	11,742,266,182	30,088,843,600
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	4,978,732,768	11,655,660,364	16,634,393,132
10.	Liability for deposit-type contracts (Line 3)	13,548,967		13,548,967
11.	Claim reserves (Line 4)	177,741,546	86,608,974	264,350,520
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	3,546,333		3,546,333
14.	Other contract liabilities (Line 9)	138,997,098		138,997,098
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	3,156	(3,156)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	11,434,056,767		11,434,056,767
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	756,400,368		756,400,368
20.	Total liabilities excluding Separate Accounts (Line 26)	17,503,027,003	11,742,266,182	29,245,293,185
21.	Separate Account liabilities (Line 27)			0
22.	Total liabilities (Line 28)	17,503,027,003	11,742,266,182	29,245,293,185
23.	Capital & surplus (Line 38)	843,550,415	XXX	843,550,415
24.	Total liabilities, capital & surplus (Line 39)	18,346,577,418	11,742,266,182	30,088,843,600

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	11,655,660,364
26.	Claim reserves	86,608,974
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	127,044,737
32.	Other ceded reinsurance recoverables	0
33.	Total ceded reinsurance recoverables	11,869,314,075
34.	Premiums and considerations	12,166,787
35.	Reinsurance in unauthorized companies	3,156
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	12,169,943
41.	Total net credit for ceded reinsurance	11,857,144,132

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	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					0	
2. Alaska	AK	L					0	
3. Arizona	AZ	L					0	
4. Arkansas	AR	L					0	
5. California	CA	L					0	
6. Colorado	CO	L					0	
7. Connecticut	CT	L					0	
8. Delaware	DE	L					0	
9. District of Columbia	DC	L					0	
10. Florida	FL	Q					0	
11. Georgia	GA	L					0	
12. Hawaii	HI	L					0	
13. Idaho	ID	L					0	
14. Illinois	IL	L					0	
15. Indiana	IN	L					0	
16. Iowa	IA	L					0	
17. Kansas	KS	L					0	
18. Kentucky	KY	L					0	
19. Louisiana	LA	L					0	
20. Maine	ME	Q					0	
21. Maryland	MD	L					0	
22. Massachusetts	MA	L					0	
23. Michigan	MI	L					0	
24. Minnesota	MN	L					0	
25. Mississippi	MS	L					0	
26. Missouri	MO	L					0	
27. Montana	MT	L					0	
28. Nebraska	NE	L					0	
29. Nevada	NV	L					0	
30. New Hampshire	NH	Q					0	
31. New Jersey	NJ	L					0	
32. New Mexico	NM	L					0	
33. New York	NY	Q					0	
34. North Carolina	NC	L					0	
35. North Dakota	ND	L					0	
36. Ohio	OH	L					0	
37. Oklahoma	OK	L					0	
38. Oregon	OR	L					0	
39. Pennsylvania	PA	L					0	
40. Rhode Island	RI	L					0	
41. South Carolina	SC	L					0	
42. South Dakota	SD	L					0	
43. Tennessee	TN	L					0	
44. Texas	TX	L					0	
45. Utah	UT	L					0	
46. Vermont	VT	L					0	
47. Virginia	VA	L					0	
48. Washington	WA	L					0	
49. West Virginia	WV	L					0	
50. Wisconsin	WI	L					0	
51. Wyoming	WY	L					0	
52. American Samoa	AS	N					0	
53. Guam	GU	N					0	
54. Puerto Rico	PR	N					0	
55. U.S. Virgin Islands	VI	N					0	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Subtotal		XXX	0	0	0	0	0	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	0	0	0	0	0	0
96. Plus reinsurance assumed		XXX	367,676,571	849,889	157,947,907		526,474,367	
97 Totals (All Business)		XXX	367,676,571	849,889	157,947,907	0	526,474,367	0
98. Less reinsurance ceded		XXX	175,937,040	662,486			176,599,526	
99. Totals (All Business) less Reinsurance Ceded		XXX	191,739,531	187,403	(c) 157,947,907	0	349,874,841	0
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	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 47
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 4
N - None of the above - Not allowed to write business in the state 6

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

The Company is not a direct writer and has no allocations by state

(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

		Direct Business Only					
		1	2	3	4	5	6
States, Etc.		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

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	UDP	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	RE	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	IA	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)			(252,975)				96,947,025	
00000	98-0473393	Wilton Reinsurance Bermuda Limited		(218,019,625)			(526,957)	109,112,461			(109,434,121)	(11,777,275,413)
00000	83-3089547	Mills Creek LLC		218,019,625							218,019,625	
00000		Proj Fox Acquisition Inc.	(74,962,519)				(6,000)				(74,968,519)	
00000		Wilton Re (Canada) Ltd.	2,500,000				(207,800)	(1,142,772)			1,149,428	(436,276)
00000		ivari Holdings ULC	1,000,000				1,823,107				2,823,107	
00000	AA-1561040	ivari	(103,500,000)				(1,609,307)	1,142,772			(103,966,535)	436,276
00000		Wilton Re Overseas Ltd		2,800,000			(7,151)				2,792,849	
00000		Wilton Re U.S. Holdings Trust									0	
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	249,962,519				(152,314)			5,937,500	255,747,705	
00000	32-0132104	Wilton Re Services, Inc					27,015,402				27,015,402	
00000	46-2151727	Wilton Re Finance, LLC								14,687,500	14,687,500	
00000	36-3658347	Wilcac Structured Settlements Inc									0	
00000		Wilton Re Assignment Illinois, Inc.									0	
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.									0	
00000	85-0325648	Wilton Re Annuity Service Corporation									0	
00000	61-1068209	Wilton Re Structured Settlements, Inc.									0	
66133	41-1760577	Wilton Reassurance Company	(129,995,258)	(7,516,683)	34,157,445		(23,232,303)	(43,276,607)		(20,625,000)	(190,488,406)	11,642,822,672
60704	94-1516991	Wilton Reassurance Life Company of New York	(10,004,742)				(1,095,163)	27,163,528			16,063,623	361,380,335
69396	74-0940890	Texas Life Insurance Company									0	
65900	04-2299444	Wilco Life Insurance Company	(25,000,000)				(1,856,868)				(26,856,868)	112,167
62413	36-0947200	Wilcac Life Insurance Company					(965,302)	(55,387,034)			(56,352,336)	1,431,476,038
16639	82-5159810	Redding Reassurance Company 3 LLC	(10,000,000)	7,516,683	(34,157,445)		1,073,631	(37,612,348)			(73,179,479)	(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)	SEE EXPLANATION
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)	SEE EXPLANATION
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?	NO
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?	NO
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
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?	NO
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?	YES
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)	YES
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the 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?	YES

Explanations:

6. Does not apply. Company not a direct writer.
7. Does not apply. Company not a direct writer.
12.
13.
14.
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26.
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30.
31.
32.
33.
36.
37. Does not apply
38. Does not apply
39. Does not apply. We use the ultimate parent's audit committee which has a majority of independent members.
42.
43.
45.
46.
47.
49.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]
13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
14. Trusteed Surplus Statement [Document Identifier 490]
15. Participating Opinion for Exhibit 5 [Document Identifier 371]
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]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

6 6 1 3 3 2 0 1 9 4 4 6 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 4 7 0 0 0 0 0

23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6 6 1 3 3 2 0 1 9 4 4 8 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 5 1 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 5 2 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 5 3 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 3 6 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 3 7 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 3 8 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 3 9 0 0 0 0 0

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]

6 6 1 3 3 2 0 1 9 4 5 4 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 3 6 5 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 3 0 6 0 0 0 0 0

43. Credit Insurance Experience Exhibit [Document Identifier 230]

6 6 1 3 3 2 0 1 9 2 3 0 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 2 1 6 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 2 1 7 0 0 0 0 0

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

6 6 1 3 3 2 0 1 9 4 3 5 0 0 0 0 0

49. Variable Annuities Supplement [Document Identifier 286]

6 6 1 3 3 2 0 1 9 2 8 6 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. Prepaid Reinsurance Assumed - NYSID Circ ltr 11	1,826,199		1,826,199	2,336,997
2505. Prepaid expenses			0	0
2506. Pending true-up of initial asset transfer - RRE3			0	12,682,752
2507. Experience refund due from Redding Re 3			0	13,432,571
2508. Receivable for transfer of Call Options to RRE3			0	21,951,824
2597. Summary of remaining write-ins for Line 25 from overflow page	1,826,199	0	1,826,199	50,404,144

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Misc liability	0	375,418
2505. Modco Liability	(5,321,321)	3,587,333
2597. Summary of remaining write-ins for Line 25 from overflow page	(5,321,321)	3,962,751

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Misc other expenses	0	145,878
2797. Summary of remaining write-ins for Line 27 from overflow page	0	145,878

Additional Write-ins for Schedule E - Part 3 Line 58

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
5804. Discretionary trust supporting assumed reinsurance business (Transamerica Financial)	O				288,650,819	315,619,369
5805. Discretionary trust supporting assumed reinsurance business (Transamerica Premier)	O				2,624,984,653	2,863,860,667
5806. Discretionary trust supporting assumed reinsurance business (Transamerica Life)	O				8,392,842,948	9,072,278,011
5807. Discretionary trust supporting assumed reinsurance business (Transamerica Financial-NY)	O				74,739,106	81,391,166
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,381,217,526	12,333,149,213

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,886,682,045	10.619	1,886,682,045	0	1,886,682,045	10.619
1.02 All other governments	33,191,887	0.187	33,191,887	0	33,191,887	0.187
1.03 U.S. states, territories and possessions, etc. guaranteed	70,904,504	0.399	70,904,504	0	70,904,504	0.399
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	180,460,349	1.016	180,460,349	0	180,460,349	1.016
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,972,596,331	11.103	1,972,596,331	0	1,972,596,331	11.103
1.06 Industrial and miscellaneous	10,671,964,634	60.066	10,671,964,634	0	10,671,964,634	60.066
1.07 Hybrid securities	356,004,879	2.004	356,004,879	0	356,004,879	2.004
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans	1,918,174	0.011	1,918,174	0	1,918,174	0.011
1.11 Total long-term bonds	15,173,722,801	85.404	15,173,722,801	0	15,173,722,801	85.404
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	187,820,115	1.057	187,820,115	0	187,820,115	1.057
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	187,820,115	1.057	187,820,115	0	187,820,115	1.057
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	10,000,000	0.056	10,000,000	0	10,000,000	0.056
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	499,305,238	2.810	499,305,238		499,305,238	2.810
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	509,305,238	2.867	509,305,238	0	509,305,238	2.867
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	983,233,315	5.534	983,233,315	0	983,233,315	5.534
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total mortgage loans	983,233,315	5.534	983,233,315	0	983,233,315	5.534
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	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)	32,929,122	0.185	32,929,122		32,929,122	0.185
6.02 Cash equivalents (Schedule E, Part 2)	242,760,134	1.366	242,760,133		242,760,133	1.366
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	275,689,256	1.552	275,689,255	0	275,689,255	1.552
7. Contract loans	87,455,923	0.492	87,372,273		87,372,273	0.492
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	546,722,625	3.077	546,722,625		546,722,625	3.077
10. Receivables for securities	3,119,522	0.018	3,119,522		3,119,522	0.018
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	0.000
13. Total invested assets	17,767,068,794	100.000	17,766,985,143	0	17,766,985,143	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		1,010,067,561
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	100,099,619	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	100,099,619
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		322,386
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		111,780,076
8.	Deduct amortization of premium and mortgage interest points and commitment fees		15,476,174
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)		983,233,315
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		983,233,315
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		983,233,315

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		326,234,475
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	250,034,987	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	59,476,926	309,511,913
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		348,800
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	29,311,702	
	5.2 Totals, Part 3, Column 9	(23,129,982)	6,181,720
6.	Total gain (loss) on disposals, Part 3, Column 19		404,580
7.	Deduct amounts received on disposals, Part 3, Column 16		95,209,918
8.	Deduct amortization of premium and depreciation		748,947
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)		546,722,625
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		546,722,625

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,137,495,751
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,973,958,797
3.	Accrual of discount		66,346,881
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	78,022	
	4.2. Part 2, Section 1, Column 15	81,695	
	4.3. Part 2, Section 2, Column 13	(8,685,829)	
	4.4. Part 4, Column 11	23,245	(8,502,867)
5.	Total gain (loss) on disposals, Part 4, Column 19		55,949,581
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,310,730,200
7.	Deduct amortization of premium		51,579,227
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	453,910	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	250,587	704,497
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		8,613,938
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,870,848,157
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		15,870,848,157

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	1,886,682,045	2,070,441,023	1,792,807,305	3,888,599,882
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	33,191,887	37,877,411	33,306,133	32,545,000
	4. Totals	1,919,873,932	2,108,318,434	1,826,113,438	3,921,144,882
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	70,904,504	76,872,937	72,453,665	56,665,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	180,460,349	207,165,627	166,707,135	257,583,974
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	1,972,596,331	2,123,146,868	1,958,993,711	2,109,315,125
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	9,003,724,523	9,835,971,919	9,068,148,844	8,385,336,827
	9. Canada	264,447,800	292,265,303	266,160,677	244,824,250
	10. Other Countries	1,761,715,363	1,875,191,266	1,773,616,313	1,672,269,097
	11. Totals	11,029,887,686	12,003,428,487	11,107,925,835	10,302,430,174
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	15,173,722,801	16,518,932,354	15,132,193,785	16,647,139,155
PREFERRED STOCKS	14. United States	160,662,624	166,051,597	160,689,452	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	27,157,491	24,817,687	27,157,491	
	17. Totals	187,820,115	190,869,284	187,846,943	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	187,820,115	190,869,284	187,846,943	
COMMON STOCKS	20. United States	10,000,000	10,000,000	10,000,000	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	10,000,000	10,000,000	10,000,000	
Parent, Subsidiaries and Affiliates	24. Totals	499,305,238	499,305,238	697,140,755	
	25. Total Common Stocks	509,305,238	509,305,238	707,140,755	
	26. Total Stocks	697,125,353	700,174,522	894,987,698	
	27. Total Bonds and Stocks	15,870,848,154	17,219,106,876	16,027,181,482	

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	72,938,031	50,204,903	24,168,269	29,075,212	1,773,779,399	XXX	1,950,165,814	12.8	1,552,637,894	10.0	1,950,165,814	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	72,938,031	50,204,903	24,168,269	29,075,212	1,773,779,399	XXX	1,950,165,814	12.8	1,552,637,894	10.0	1,950,165,814	0
2. All Other Governments												
2.1 NAIC 1	16,678	1,415,819	6,042,182	6,169,087	4,312,109	XXX	17,955,875	0.1	44,338,262	0.3	5,498,894	12,456,981
2.2 NAIC 2	0	3,000,797	600,417	5,988,540	5,646,258	XXX	15,236,012	0.1	15,280,842	0.1	15,236,012	0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	16,678	4,416,616	6,642,599	12,157,628	9,958,366	XXX	33,191,887	0.2	59,619,104	0.4	20,734,907	12,456,981
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,576,378	4,491,742	9,038,510	20,202,593	33,595,281	XXX	70,904,504	0.5	73,515,069	0.5	70,904,504	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	3,576,378	4,491,742	9,038,510	20,202,593	33,595,281	XXX	70,904,504	0.5	73,515,069	0.5	70,904,504	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	11,458,977	7,898,721	42,078,260	28,673,216	37,505,631	XXX	127,614,805	0.8	120,155,597	0.8	127,614,805	0
4.2 NAIC 2	676,554	3,578,445	6,195,191	1,776,344	40,619,010	XXX	52,845,544	0.3	12,219,586	0.1	4,724,067	48,121,477
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	12,135,531	11,477,166	48,273,451	30,449,560	78,124,641	XXX	180,460,349	1.2	132,375,183	0.8	132,338,872	48,121,477
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	120,359,589	392,986,726	537,976,460	678,192,253	243,730,285	XXX	1,973,245,312	12.9	2,146,199,001	13.8	1,907,067,032	66,178,280
5.2 NAIC 2	397,594	160,060	254,941	767,645	8,874,909	XXX	10,455,148	0.1	16,350,006	0.1	7,753,893	2,701,255
5.3 NAIC 3	0	0	1,000,000	391,963	0	XXX	1,391,963	0.0	1,871,526	0.0	1,391,963	0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	120,757,183	393,146,785	539,231,401	679,351,860	252,605,194	XXX	1,985,092,423	13.0	2,164,420,533	13.9	1,916,212,889	68,879,534

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	221,050,011	769,738,236	1,074,977,354	1,800,199,315	2,152,908,459	XXX	6,018,873,376	39.5	6,189,515,774	39.7	3,859,307,227	2,159,566,148
6.2 NAIC 2	206,277,711	439,394,705	680,931,624	1,591,715,167	1,320,175,292	XXX	4,238,494,499	27.8	4,634,375,986	29.7	2,920,708,960	1,317,785,539
6.3 NAIC 3	16,084,378	49,591,394	222,176,373	58,650,524	23,594,556	XXX	370,097,225	2.4	342,479,933	2.2	91,671,616	278,425,609
6.4 NAIC 4	6,955,038	21,077,351	4,770,129	3,755,145	4,111,902	XXX	40,669,566	0.3	60,317,169	0.4	29,510,965	11,158,601
6.5 NAIC 5	0	3,829,968	0	0	0	XXX	3,829,968	0.0	7,679,320	0.0	3,829,968	0
6.6 NAIC 6						XXX	0	0.0	374,332	0.0		0
6.7 Totals	450,367,138	1,283,631,655	1,982,855,480	3,454,320,151	3,500,790,209	XXX	10,671,964,634	70.0	11,234,742,515	72.0	6,905,028,737	3,766,935,897
7. Hybrid Securities												
7.1 NAIC 1	0	5,713,422	17,173,326	52,059,607	27,460,224	XXX	102,406,579	0.7	132,183,331	0.8	79,519,831	22,886,748
7.2 NAIC 2	5,341,000	50,417,364	79,203,762	54,542,551	30,707,270	XXX	220,211,948	1.4	225,358,998	1.4	124,748,763	95,463,185
7.3 NAIC 3	2,500,000	18,163,793	10,159,140	1,538,951	0	XXX	32,361,884	0.2	25,120,677	0.2	26,643,350	5,718,534
7.4 NAIC 4	0	1,024,468	0	0	0	XXX	1,024,468	0.0	1,034,450	0.0	1,024,468	0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	7,841,000	75,319,047	106,536,229	108,141,109	58,167,494	XXX	356,004,879	2.3	383,697,456	2.5	231,936,412	124,068,467
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	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
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0		0.0		0
10.2 NAIC 2	0	1,918,174	0	0	0	XXX	1,918,174	0.0	2,080,227	0.0	1,918,174	0
10.3 NAIC 3						XXX	0	0.0		0.0		0
10.4 NAIC 4						XXX	0	0.0		0.0		0
10.5 NAIC 5						XXX	0	0.0		0.0		0
10.6 NAIC 6						XXX	0	0.0		0.0		0
10.7 Totals	0	1,918,174	0	0	0	XXX	1,918,174	0.0	2,080,227	0.0	1,918,174	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) 429,399,664	1,232,449,569	1,711,454,361	2,614,571,283	4,273,291,388	0	10,261,166,264	67.3	XXX	XXX	8,000,078,108	2,261,088,157
11.2 NAIC 2	(d) 212,692,858	498,469,545	767,185,935	1,654,790,247	1,406,022,739	0	4,539,161,325	29.8	XXX	XXX	3,075,089,869	1,464,071,455
11.3 NAIC 3	(d) 18,584,378	67,755,188	233,335,513	60,581,437	23,594,556	0	403,851,072	2.6	XXX	XXX	119,706,929	284,144,143
11.4 NAIC 4	(d) 6,955,038	22,101,819	4,770,129	3,755,145	4,111,902	0	41,694,033	0.3	XXX	XXX	30,535,432	11,158,601
11.5 NAIC 5	(d) 0	3,829,968	0	0	0	0	(c) 3,829,968	0.0	XXX	XXX	3,829,968	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	667,631,939	1,824,606,089	2,716,745,938	4,333,698,112	5,707,020,584	0	(b) 15,249,702,662	100.0	XXX	XXX	11,229,240,307	4,020,462,356
11.8 Line 11.7 as a % of Col. 7	4.4	12.0	17.8	28.4	37.4	0.0	100.0	XXX	XXX	XXX	73.6	26.4
12. Total Bonds Prior Year												
12.1 NAIC 1	442,807,674	1,356,773,271	1,587,978,827	2,682,922,089	4,188,063,067	0	XXX	XXX	10,258,544,928	65.7	8,059,284,442	2,199,260,485
12.2 NAIC 2	122,220,319	433,517,192	808,494,167	1,731,721,913	1,809,712,054	0	XXX	XXX	4,905,665,645	31.4	3,491,609,086	1,414,056,559
12.3 NAIC 3	15,334,713	65,650,080	159,512,377	65,417,197	63,557,769	0	XXX	XXX	369,472,136	2.4	132,697,867	236,774,269
12.4 NAIC 4	6,257,063	21,368,367	22,495,929	4,667,111	6,563,149	0	XXX	XXX	61,351,619	0.4	38,756,526	22,595,093
12.5 NAIC 5	235,469	7,443,852	0	0	0	0	XXX	XXX	(c) 7,679,320	0.0	2,853,341	4,825,980
12.6 NAIC 6	65,101	260,405	48,826	0	0	0	XXX	XXX	(c) 374,332	0.0	374,332	0
12.7 Totals	586,920,339	1,885,013,167	2,578,530,126	4,484,728,311	6,067,896,037	0	XXX	XXX	(b) 15,603,087,980	100.0	11,725,575,594	3,877,512,386
12.8 Line 12.7 as a % of Col. 9	3.8	12.1	16.5	28.7	38.9	0.0	XXX	XXX	100.0	XXX	75.1	24.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	250,291,930	665,473,366	1,001,555,407	2,242,952,032	3,839,805,373	0	8,000,078,108	52.5	8,059,284,442	51.7	8,000,078,108	XXX
13.2 NAIC 2	32,956,452	211,927,802	443,076,817	1,229,375,615	1,157,753,184	0	3,075,089,869	20.2	3,491,609,086	22.4	3,075,089,869	XXX
13.3 NAIC 3	7,437,229	28,402,418	19,168,938	41,856,822	22,841,522	0	119,706,929	0.8	132,697,867	0.9	119,706,929	XXX
13.4 NAIC 4	5,755,624	13,623,288	4,530,628	3,751,766	2,874,126	0	30,535,432	0.2	38,756,526	0.2	30,535,432	XXX
13.5 NAIC 5	0	3,829,968	0	0	0	0	3,829,968	0.0	2,853,341	0.0	3,829,968	XXX
13.6 NAIC 6							0	0.0	374,332	0.0	0	XXX
13.7 Totals	296,441,235	923,256,842	1,468,331,790	3,517,936,236	5,023,274,205	0	11,229,240,307	73.6	11,725,575,594	75.1	11,229,240,307	XXX
13.8 Line 13.7 as a % of Col. 7	2.6	8.2	13.1	31.3	44.7	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	1.9	6.1	9.6	23.1	32.9	0.0	73.6	XXX	XXX	XXX	73.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	179,107,734	566,976,203	709,898,954	371,619,251	433,486,015	0	2,261,088,157	14.8	2,199,260,485	14.1	XXX	2,261,088,157
14.2 NAIC 2	179,736,406	286,541,743	324,109,118	425,414,633	248,269,554	0	1,464,071,455	9.6	1,414,056,559	9.1	XXX	1,464,071,455
14.3 NAIC 3	11,147,149	39,352,770	214,166,575	18,724,614	753,034	0	284,144,143	1.9	236,774,269	1.5	XXX	284,144,143
14.4 NAIC 4	1,199,414	8,478,531	239,502	3,378	1,237,776	0	11,158,601	0.1	22,595,093	0.1	XXX	11,158,601
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	4,825,980	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	371,190,704	901,349,248	1,248,414,148	815,761,877	683,746,379	0	4,020,462,356	26.4	3,877,512,386	24.9	XXX	4,020,462,356
14.8 Line 14.7 as a % of Col. 7	9.2	22.4	31.1	20.3	17.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.4	5.9	8.2	5.3	4.5	0.0	26.4	XXX	XXX	XXX	XXX	26.4

(a) Includes $ 3,225,049,401 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 28,513,585 current year of bonds with Z designations and $ 50,938,041 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 $ current year, $ prior year of bonds with 5GI designations and $ current year, $ 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 $ 75,979,861 ; 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	66,653,100	27,524,201	50,048	498,659	1,770,436,959	XXX	1,865,162,967	12.2	1,459,739,006	9.4	1,865,162,967	0
1.02 Residential Mortgage-Backed Securities	4,071,401	16,461,123	19,876,943	23,187,124	2,803,084	XXX	66,399,674	0.4	64,728,612	0.4	66,399,674	0
1.03 Commercial Mortgage-Backed Securities	1,725,477	4,769,801	3,312,173	5,389,430	539,356	XXX	15,736,236	0.1	24,272,550	0.2	15,736,236	0
1.04 Other Loan-Backed and Structured Securities	488,054	1,449,778	929,105	0	0	XXX	2,866,937	0.0	3,897,726	0.0	2,866,937	0
1.05 Totals	72,938,031	50,204,903	24,168,269	29,075,212	1,773,779,399	XXX	1,950,165,814	12.8	1,552,637,894	10.0	1,950,165,814	0
2. All Other Governments												
2.01 Issuer Obligations	16,678	4,416,616	6,642,599	12,157,628	9,958,366	XXX	33,191,887	0.2	59,619,104	0.4	20,734,907	12,456,981
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	16,678	4,416,616	6,642,599	12,157,628	9,958,366	XXX	33,191,887	0.2	59,619,104	0.4	20,734,907	12,456,981
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,576,378	4,491,742	9,038,510	20,202,593	33,595,281	XXX	70,904,504	0.5	73,515,069	0.5	70,904,504	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.05 Totals	3,576,378	4,491,742	9,038,510	20,202,593	33,595,281	XXX	70,904,504	0.5	73,515,069	0.5	70,904,504	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	12,135,531	11,477,166	48,273,451	30,449,560	78,124,641	XXX	180,460,349	1.2	132,375,183	0.8	132,338,872	48,121,477
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.05 Totals	12,135,531	11,477,166	48,273,451	30,449,560	78,124,641	XXX	180,460,349	1.2	132,375,183	0.8	132,338,872	48,121,477
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	57,989,323	161,323,606	245,786,569	193,163,325	164,667,045	XXX	822,929,868	5.4	927,978,907	5.9	817,157,798	5,772,069
5.02 Residential Mortgage-Backed Securities	49,845,670	177,915,801	219,894,276	367,455,296	71,285,319	XXX	886,396,361	5.8	907,231,486	5.8	886,396,361	0
5.03 Commercial Mortgage-Backed Securities	10,344,422	42,132,022	58,112,202	92,649,822	9,134,666	XXX	212,373,133	1.4	278,300,861	1.8	207,170,304	5,202,829
5.04 Other Loan-Backed and Structured Securities	2,577,767	11,775,358	15,438,354	26,083,417	7,518,165	XXX	63,393,061	0.4	50,909,279	0.3	5,488,425	57,904,636
5.05 Totals	120,757,183	393,146,785	539,231,401	679,351,860	252,605,194	XXX	1,985,092,423	13.0	2,164,420,533	13.9	1,916,212,889	68,879,534
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	167,952,762	385,141,706	973,599,369	3,338,355,154	3,427,186,126	XXX	8,292,235,117	54.4	8,942,392,940	57.3	6,342,970,957	1,949,264,160
6.02 Residential Mortgage-Backed Securities	35,373,775	120,915,914	62,679,415	16,130,138	29,978,386	XXX	265,077,629	1.7	330,124,145	2.1	215,417,385	49,660,243
6.03 Commercial Mortgage-Backed Securities	33,583,667	112,796,809	236,288,797	23,584,533	17,002,114	XXX	423,255,919	2.8	406,403,840	2.6	171,220,528	252,035,391
6.04 Other Loan-Backed and Structured Securities	213,456,934	664,777,227	710,287,898	76,250,326	26,623,584	XXX	1,691,395,969	11.1	1,555,821,590	10.0	175,419,866	1,515,976,103
6.05 Totals	450,367,138	1,283,631,655	1,982,855,480	3,454,320,151	3,500,790,209	XXX	10,671,964,634	70.0	11,234,742,515	72.0	6,905,028,737	3,766,935,897
7. Hybrid Securities												
7.01 Issuer Obligations	7,841,000	75,319,047	106,536,229	108,141,109	54,889,351	XXX	352,726,736	2.3	380,436,798	2.4	228,658,269	124,068,467
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	3,278,143	XXX	3,278,143	0.0	3,260,658	0.0	3,278,143	0
7.05 Totals	7,841,000	75,319,047	106,536,229	108,141,109	58,167,494	XXX	356,004,879	2.3	383,697,456	2.5	231,936,412	124,068,467
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	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
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0		0.0		0
10.02 Unaffiliated Bank Loans - Acquired	0	1,918,174	0	0	0	XXX	1,918,174	0.0	2,080,227	0.0	1,918,174	0
10.03 Totals	0	1,918,174	0	0	0	XXX	1,918,174	0.0	2,080,227	0.0	1,918,174	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	316,164,773	669,694,084	1,389,926,774	3,702,968,027	5,538,857,769	XXX	11,617,611,428	76.2	XXX	XXX	9,477,928,274	2,139,683,153
11.02 Residential Mortgage-Backed Securities	89,290,846	315,292,837	302,450,634	406,772,558	104,066,788	XXX	1,217,873,664	8.0	XXX	XXX	1,168,213,420	49,660,243
11.03 Commercial Mortgage-Backed Securities	45,653,566	159,698,631	297,713,172	121,623,784	26,676,135	XXX	651,365,288	4.3	XXX	XXX	394,127,068	257,238,220
11.04 Other Loan-Backed and Structured Securities	216,522,754	678,002,363	726,655,358	102,333,743	37,419,892	XXX	1,760,934,109	11.5	XXX	XXX	187,053,370	1,573,880,739
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	1,918,174	0	0	0	XXX	1,918,174	0.0	XXX	XXX	1,918,174	0
11.08 Totals	667,631,939	1,824,606,089	2,716,745,938	4,333,698,112	5,707,020,584	0	15,249,702,662	100.0	XXX	XXX	11,229,240,307	4,020,462,356
11.09 Line 11.08 as a % of Col. 7	4.4	12.0	17.8	28.4	37.4	0.0	100.0	XXX	XXX	XXX	73.6	26.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	263,872,458	652,083,254	1,418,771,396	3,814,341,015	5,826,988,883	XXX	XXX	XXX	11,976,057,006	76.8	9,925,656,947	2,050,400,059
12.02 Residential Mortgage-Backed Securities	86,124,210	306,071,114	329,082,746	418,365,065	162,441,108	XXX	XXX	XXX	1,302,084,243	8.3	1,218,055,260	84,028,983
12.03 Commercial Mortgage-Backed Securities	40,422,590	205,783,219	308,123,901	116,800,812	37,846,730	XXX	XXX	XXX	708,977,251	4.5	501,253,195	207,724,056
12.04 Other Loan-Backed and Structured Securities	194,582,907	721,075,580	522,552,083	135,059,366	40,619,317	XXX	XXX	XXX	1,613,889,253	10.3	78,529,965	1,535,359,288
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans	1,918,174	0	0	162,054	0	XXX	XXX	XXX	2,080,227	0.0	2,080,227	0
12.08 Totals	586,920,339	1,885,013,167	2,578,530,126	4,484,728,311	6,067,896,037	0	XXX	XXX	15,603,087,980	100.0	11,725,575,594	3,877,512,386
12.09 Line 12.08 as a % of Col. 9	3.8	12.1	16.5	28.7	38.9	0.0	XXX	XXX	100	XXX	75.1	24.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	169,523,059	441,873,386	956,139,678	3,001,916,984	4,908,475,168	XXX	9,477,928,274	62.2	9,925,656,947	63.6	9,477,928,274	XXX
13.02 Residential Mortgage-Backed Securities	77,346,496	287,841,484	296,961,364	404,542,145	101,521,932	XXX	1,168,213,420	7.7	1,218,055,260	7.8	1,168,213,420	XXX
13.03 Commercial Mortgage-Backed Securities	19,628,782	101,769,739	164,423,259	98,306,326	9,998,963	XXX	394,127,068	2.6	501,253,195	3.2	394,127,068	XXX
13.04 Other Loan-Backed and Structured Securities	29,942,898	89,854,059	50,807,489	13,170,781	3,278,143	XXX	187,053,370	1.2	78,529,965	0.5	187,053,370	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	1,918,174	0	0	0	XXX	1,918,174	0.0	2,080,227	0.0	1,918,174	XXX
13.08 Totals	296,441,235	923,256,842	1,468,331,790	3,517,936,236	5,023,274,205	0	11,229,240,307	73.6	11,725,575,594	75.1	11,229,240,307	XXX
13.09 Line 13.08 as a % of Col. 7	2.6	8.2	13.1	31.3	44.7	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	1.9	6.1	9.6	23.1	32.9	0.0	73.6	XXX	XXX	XXX	73.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	146,641,714	227,820,698	433,787,097	701,051,043	630,382,601	XXX	2,139,683,153	14.0	2,050,400,059	13.1	XXX	2,139,683,153
14.02 Residential Mortgage-Backed Securities	11,944,350	27,451,354	5,489,270	2,230,413	2,544,857	XXX	49,660,243	0.3	84,028,983	0.5	XXX	49,660,243
14.03 Commercial Mortgage-Backed Securities	26,024,784	57,928,892	133,289,913	23,317,458	16,677,172	XXX	257,238,220	1.7	207,724,056	1.3	XXX	257,238,220
14.04 Other Loan-Backed and Structured Securities	186,579,856	588,148,304	675,847,868	89,162,962	34,141,749	XXX	1,573,880,739	10.3	1,535,359,288	9.8	XXX	1,573,880,739
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	371,190,704	901,349,248	1,248,414,148	815,761,877	683,746,379	0	4,020,462,356	26.4	3,877,512,386	24.9	XXX	4,020,462,356
14.09 Line 14.08 as a % of Col. 7	9.2	22.4	31.1	20.3	17.0	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	2.4	5.9	8.2	5.3	4.5	0.0	26.4	XXX	XXX	XXX	XXX	26.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	6,498,944	0	(6,498,944)	0
2. Cost of short-term investments acquired	0				
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0	6,498,944		(6,498,944)	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	267,647,572	90,758,934	54,867,546	122,021,092
2. Cost of cash equivalents acquired	3,520,387,767	290,153,229	828,574,873	2,401,659,665
3. Accrual of discount	82,354	82,354	0	0
4. Unrealized valuation increase (decrease)	(19)	0	(19)	0
5. Total gain (loss) on disposals	2,475	0	2,475	0
6. Deduct consideration received on disposals	3,545,360,016	303,348,000	840,066,412	2,401,945,604
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	242,760,133	77,646,518	43,378,462	121,735,153
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	242,760,133	77,646,518	43,378,462	121,735,153

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
105111280	0	Fairview Heights	IL		04/01/2017	3.271	1,032,930	0	(15,564)	0	0	0	2,890,000	06/28/2019
105111322	0	Tampa	FL		04/01/2017	3.559	1,862,837	0	(11,762)	0	0	0	4,210,000	01/23/2019
105111389	0	San Diego	CA		04/01/2017	3.612	2,930,905	0	(13,747)	0	0	0	16,300,000	11/18/2019
105111397	0	San Diego	CA		04/01/2017	3.612	2,973,477	0	(13,947)	0	0	0	15,500,000	11/17/2019
105111405	0	San Diego	CA		04/01/2017	3.612	3,907,874	0	(18,330)	0	0	0	19,400,000	11/18/2019
105111413	0	San Diego	CA		04/01/2017	3.669	3,123,040	0	(13,901)	0	0	0	18,000,000	11/18/2019
105111470	0	Orlando	FL		04/01/2017	2.931	1,105,859	0	(9,951)	0	0	0	11,000,000	10/11/2019
105121107	0	Agoura Hills	CA		04/01/2017	3.454	8,145,616	0	(54,844)	0	0	0	17,300,000	10/10/2019
105121115	0	Houston	TX		04/01/2017	3.402	5,163,291	0	(41,849)	0	0	0	14,100,000	10/13/2019
105121453	0	Fullerton	CA		04/01/2017	3.531	1,884,075	0	(8,183)	0	0	0	11,500,000	11/21/2019
105131155	0	Port Wentworth	GA		04/01/2017	3.969	9,961,252	0	(44,740)	0	0	0	19,780,773	06/18/2019
105131221	0	Houston	TX		04/01/2017	3.681	4,369,721	0	(12,609)	0	0	0	12,200,000	12/04/2019
105131403	0	Antelope	CA		04/01/2017	4.136	11,297,785	0	4,453	0	0	0	28,781,395	06/18/2019
105131551	0	Yorba Linda	CA		04/01/2017	3.634	5,640,422	0	(17,392)	0	0	0	11,300,000	12/14/2019
105131593	0	Chantilly	VA		04/01/2017	3.802	41,793,749	0	(101,000)	0	0	0	97,600,000	08/05/2019
105131833	0	Alexandria	VA		04/01/2017	3.566	48,470,407	0	(310,935)	0	0	0	91,200,000	09/26/2019
105131890	0	Napa	CA		04/01/2017	3.967	3,115,386	0	(11,389)	0	0	0	14,300,000	09/18/2019
105131908	0	Napa	CA		04/01/2017	3.967	4,324,342	0	(15,809)	0	0	0	22,300,000	09/18/2019
105131965	0	Ammon	ID		04/01/2017	3.842	9,145,320	0	(72,854)	0	0	0	27,000,000	12/19/2019
105132195	0	Boca Raton	FL		04/01/2017	3.568	10,482,235	0	(54,647)	0	0	0	18,300,000	11/11/2019
105132203	0	Houston	TX		04/01/2017	3.468	2,399,028	0	(13,615)	0	0	0	7,200,000	11/08/2019
105132229	0	Los Angeles	CA		04/01/2017	3.917	3,689,314	0	(21,091)	0	0	0	7,200,000	12/19/2019
105132237	0	Casa Grande	AZ		04/01/2017	3.719	2,989,963	0	(18,183)	0	0	0	15,200,000	09/26/2019
105141402	0	Fargo	ND		04/01/2017	4.245	6,941,517	0	(5,017)	0	0	0	10,600,000	11/22/2019
105141410	0	Indianapolis	IN		04/01/2017	4.532	21,489,558	0	33,637	0	0	0	34,700,000	06/20/2019
105141428	0	Houston	TX		04/01/2017	3.750	9,459,679	0	(11,126)	0	0	0	20,900,000	10/13/2019
105141493	0	Santa Ana	CA		04/01/2017	3.791	3,698,305	0	(10,438)	0	0	0	9,000,000	11/06/2019
105141576	0	Dublin	OH		04/01/2017	4.372	25,943,858	0	5,623	0	0	0	35,500,000	11/06/2019
105141618	0	Seattle	WA		04/01/2017	4.142	3,633,373	0	(1,424)	0	0	0	6,700,000	12/14/2019
105141642	0	Brookfield	WI		04/01/2017	4.373	6,353,385	0	(5,780)	0	0	0	9,000,000	10/04/2019
105141675	0	Portland	OR		04/01/2017	4.318	3,930,444	0	1,225	0	0	0	6,600,000	06/18/2019
105141709	0	Sumner	WA		04/01/2017	3.638	6,834,195	0	(17,566)	0	0	0	13,800,000	09/09/2019
105141717	0	Sparks	NV		04/01/2017	4.119	15,198,513	0	(10,389)	0	0	0	47,900,000	09/22/2019
105141733	0	Delray Beach	FL		04/01/2017	4.190	5,523,070	0	(2,748)	0	0	0	9,600,000	12/16/2019
105141758	0	Anchorage	AK		04/01/2017	3.765	8,277,588	0	(9,262)	0	0	0	20,800,000	12/11/2019
105141766	0	Copley	OH		04/01/2017	4.632	14,205,117	0	17,556	0	0	0	25,500,000	12/14/2019
105141782	0	Liverpool	NY		04/01/2017	4.146	16,523,158	0	(30,456)	0	0	0	38,600,000	09/22/2019
105141956	0	Romeoville	IL		04/01/2017	3.544	2,918,282	0	(11,334)	0	0	0	10,300,000	12/05/2019
105142046	0	Los Angeles	CA		04/01/2017	3.529	5,308,905	0	(15,221)	0	0	0	22,400,000	12/15/2019
105142053	0	Roseville	CA		04/01/2017	4.058	11,480,221	0	(2,610)	0	0	0	24,000,000	06/18/2019
105142129	0	Vancouver	WA		04/01/2017	4.170	11,702,785	0	3,127	0	0	0	24,400,000	12/14/2019
105142186	0	Valencia	CA		04/01/2017	3.705	5,395,851	0	(7,418)	0	0	0	11,800,000	11/13/2019
105142251	0	Sterling	VA		04/01/2017	4.322	15,982,605	0	(58,016)	0	0	0	26,111,111	09/22/2019
105151021	0	Bellevue	NE		04/01/2017	4.259	4,145,173	0	3,304	0	0	0	6,800,000	09/17/2019
105151260	0	Mt. Juliet	TN		04/01/2017	4.356	42,397,912	0	47,972	0	0	0	85,200,000	11/22/2019
105151435	0	Vernon	CA		04/01/2017	3.981	5,734,929	0	1,002	0	0	0	22,700,000	11/06/2019
105151476	0	Brunswick	OH		04/01/2017	4.163	5,506,417	0	(53)	0	0	0	16,500,000	11/22/2019
105151518	0	Lakewood	OH		04/01/2017	4.060	3,434,586	0	(1,039)	0	0	0	9,700,000	11/24/2019
105152276	0	San Diego	CA		04/01/2017	4.245	12,821,667	0	(24,908)	0	0	0	22,100,000	11/17/2019
105152284	0	Sacramento	CA		04/01/2017	4.142	5,338,898	0	(5,591)	0	0	0	10,100,000	10/02/2019
105161962	0	Riviera Beach	FL		04/01/2017	3.976	4,141,706	0	1,121	0	0	0	9,000,000	12/03/2019
185181294	0	Colorado Springs	CO		06/13/2018	4.331	4,148,233	0	(2,287)	0	0	0	12,648,648	10/31/2019
185191731		Franklin	TN		10/08/2019	3.779	9,785,240	0	0	0	0	0	18,066,666	09/03/2019
87943	0	Costa Mesa	CA		04/01/2017	3.029	2,657,550	0	(61,048)	0	0	0	15,100,000	06/28/2019
88075	0	Charlotte	NC		04/01/2017	2.731	1,160,222	0	(40,562)	0	0	0	17,700,000	12/04/2019
88133	0	Charlotte	NC		04/01/2017	2.820	1,026,192	0	(28,304)	0	0	0	5,800,000	11/24/2019
88148	0	San Diego	CA		04/01/2017	3.485	5,808,197	0	(135,091)	0	0	0	18,200,000	12/14/2019
88255A	0	Chesterfield	MO		04/01/2017	3.408	26,796,989	0	(611,035)	0	0	0	67,268,535	10/31/2019
88255B	0	Chesterfield	MO		04/01/2017	3.482	3,404,358	0	(78,951)	0	0	0	8,512,484	10/31/2019
88288	0	Omaha	NE		04/01/2017	2.557	612,435	0	(15,238)	0	0	0	8,000,000	06/28/2019
88307	0	Shelton	CT		04/01/2017	2.808	1,995,051	0	(46,455)	0	0	0	19,000,000	11/14/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
88313	0	Woodbury	MN		04/01/2017	2.896	720,284	0	(16,176)	0	0	0	4,480,000	12/02/2019
88379	0	Coralville	IA		04/01/2017	2.807	1,365,510	0	(30,257)	0	0	0	9,400,000	10/31/2019
88381	0	Cicero	NY		04/01/2017	3.243	2,689,890	0	(60,905)	0	0	0	10,300,000	06/28/2019
88408	0	Seattle	WA		04/01/2017	2.709	2,401,814	0	(60,920)	0	0	0	16,100,000	11/21/2019
88445	0	Tallahassee	FL		04/01/2017	3.439	5,696,033	0	(144,288)	0	0	0	12,500,000	10/15/2019
88465	0	Mankato	MN		04/01/2017	3.589	3,500,663	0	(51,930)	0	0	0	10,800,000	12/10/2019
88473	0	Idaho Falls	ID		04/01/2017	2.785	624,659	0	(11,810)	0	0	0	5,900,000	12/02/2019
88479	0	Lawrenceville	GA		04/01/2017	2.848	1,599,198	0	(29,705)	0	0	0	17,700,000	11/07/2019
88480	0	Lawrenceville	GA		04/01/2017	2.981	1,906,842	0	(35,363)	0	0	0	23,000,000	11/07/2019
88552	0	Broadview Heights	OH		04/01/2017	2.438	293,613	0	(6,888)	0	0	0	5,100,000	11/24/2019
88665	0	Willoughby	OH		04/01/2017	2.894	1,672,482	0	(31,204)	0	0	0	13,400,000	12/14/2019
88730	0	West Lafayette	IN		04/01/2017	2.937	1,043,531	0	(15,686)	0	0	0	6,000,000	11/22/2019
88750	0	Atlanta	GA		04/01/2017	3.332	7,373,571	0	(100,667)	0	0	0	31,314,285	10/22/2019
88773	0	Ontario	CA		04/01/2017	3.060	1,016,315	0	(14,654)	0	0	0	14,900,000	10/21/2019
88791	0	Tukwila	WA		04/01/2017	3.431	6,938,585	0	(160,184)	0	0	0	23,693,840	12/19/2019
88809	0	American Canyon	CA		04/01/2017	3.452	8,038,488	0	(138,210)	0	0	0	35,500,000	10/03/2019
88830	0	Lincoln	NE		04/01/2017	3.517	5,286,809	0	(53,340)	0	0	0	16,400,000	11/24/2019
88846	0	Chicago	IL		04/01/2017	3.434	4,924,329	0	(87,668)	0	0	0	14,700,000	10/04/2019
88880	0	Jacksonville	FL		04/01/2017	3.268	2,432,601	0	(22,710)	0	0	0	11,900,000	11/08/2019
88899	0	Huntsville	AL		04/01/2017	3.160	2,306,467	0	(24,255)	0	0	0	13,500,000	12/10/2019
88917	0	Charlotte	NC		04/01/2017	3.362	4,335,090	0	(48,701)	0	0	0	15,200,000	10/10/2019
89002	0	Santa Maria	CA		04/01/2017	3.135	1,850,519	0	(28,725)	0	0	0	11,500,000	10/03/2019
89051	0	Branchburg Twp	NJ		04/01/2017	3.481	2,693,654	0	(28,411)	0	0	0	8,400,000	12/20/2019
89066	0	Toledo	OH		04/01/2017	3.157	2,957,571	0	(34,619)	0	0	0	12,000,000	12/05/2019
89103	0	Sioux City	IA		04/01/2017	3.296	3,482,272	0	(46,691)	0	0	0	12,206,572	12/14/2019
89107	0	Gresham	OR		04/01/2017	3.112	4,245,779	0	(46,988)	0	0	0	31,300,000	11/23/2019
89124	0	Roseville	CA		04/01/2017	3.260	8,748,285	0	(190,011)	0	0	0	24,000,000	10/10/2019
89158	0	Maplewood	MO		04/01/2017	3.426	6,704,462	0	(99,519)	0	0	0	14,400,000	06/28/2019
89171	0	Garner	NC		04/01/2017	3.126	3,023,374	0	(45,499)	0	0	0	12,500,000	10/10/2019
89175	0	Seattle	WA		04/01/2017	3.542	2,236,709	0	(28,084)	0	0	0	7,800,000	12/17/2019
89205	0	Benicia	CA		04/01/2017	2.396	271,208	0	(5,109)	0	0	0	18,700,000	12/17/2019
89246	0	Buford	GA		04/01/2017	3.125	2,330,211	0	(28,112)	0	0	0	8,700,000	11/08/2019
89299	0	West Orange	NJ		04/01/2017	3.141	3,684,433	0	(40,792)	0	0	0	11,900,000	12/20/2019
89300	0	Corona	CA		04/01/2017	3.149	1,642,957	0	(16,789)	0	0	0	13,000,000	10/10/2019
89301	0	Corona	CA		04/01/2017	3.149	878,789	0	(8,980)	0	0	0	5,800,000	01/23/2019
89306	0	Franklin Township	NJ		04/01/2017	3.156	1,614,767	0	(17,159)	0	0	0	8,100,000	12/20/2019
89323	0	Chicago	IL		04/01/2017	3.314	1,434,644	0	(17,136)	0	0	0	4,520,000	01/23/2019
89325	0	Murfreesboro	TN		04/01/2017	3.145	1,388,097	0	(14,902)	0	0	0	9,400,000	11/23/2019
89329	0	Spokane	WA		04/01/2017	3.196	4,446,883	0	(48,965)	0	0	0	16,400,000	10/23/2019
89363	0	Moon Township	PA		04/01/2017	3.300	9,388,855	0	(106,195)	0	0	0	31,900,000	12/15/2019
89397	0	Fayetteville	NC		04/01/2017	3.336	3,636,585	0	(36,405)	0	0	0	10,900,000	06/28/2019
89413	0	Ogden	UT		04/01/2017	3.190	4,205,403	0	(47,558)	0	0	0	15,430,000	08/15/2019
89421	0	Knoxville	TN		04/01/2017	3.270	1,333,081	0	(16,352)	0	0	0	3,260,000	11/01/2019
89424	0	Pooler	GA		04/01/2017	3.249	8,336,372	0	(88,607)	0	0	0	43,700,000	06/18/2019
89433	0	Hollywood	FL		04/01/2017	3.694	5,305,074	0	(58,008)	0	0	0	12,100,000	12/16/2019
89439	0	Plainview	NY		04/01/2017	3.274	16,525,479	0	(336,256)	0	0	0	48,200,000	11/11/2019
89456	0	Fresno	CA		04/01/2017	3.254	1,106,268	0	(14,553)	0	0	0	3,710,000	11/20/2019
89474	0	Murfreesboro	TN		04/01/2017	3.194	1,388,753	0	(17,023)	0	0	0	4,440,000	11/01/2019
89483	0	Albuquerque	NM		04/01/2017	4.170	3,773,177	0	(35,021)	0	0	0	5,400,000	08/23/2019
89505	0	Clarksburg	WV		04/01/2017	3.473	4,521,802	0	(50,038)	0	0	0	9,200,000	06/28/2019
89508	0	Fresno	CA		04/01/2017	3.228	1,489,825	0	(16,758)	0	0	0	7,100,000	11/20/2019
89515	0	Franklin Square	NY		04/01/2017	3.344	4,381,267	0	(90,235)	0	0	0	9,200,000	10/14/2019
89549	0	Tampa	FL		04/01/2017	3.252	2,398,915	0	(26,012)	0	0	0	8,400,000	12/15/2019
89570	0	San Jose	CA		04/01/2017	2.705	582,296	0	(7,844)	0	0	0	12,600,000	12/14/2019
89580	0	Tuscon	AZ		04/01/2017	3.229	1,258,881	0	(13,930)	0	0	0	8,200,000	06/27/2019
89609	0	Loveland	CO		04/01/2017	3.244	2,857,391	0	(33,487)	0	0	0	13,500,000	12/15/2019
89625	0	Tucson	AZ		04/01/2017	3.246	1,146,547	0	(13,125)	0	0	0	6,200,000	06/27/2019
89627	0	Tarzana	CA		04/01/2017	3.555	4,631,848	0	(42,305)	0	0	0	21,400,000	12/19/2019
89636	0	Chula Vista	CA		04/01/2017	3.285	1,763,879	0	(16,225)	0	0	0	7,900,000	11/14/2019
89666	0	Mesa	AZ		04/01/2017	2.696	746,905	0	(10,740)	0	0	0	20,300,000	12/18/2019
89728	0	State College	PA		04/01/2017	3.669	7,685,886	0	(95,963)	0	0	0	10,000,000	06/28/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
89791	0	Piscataway	NJ		04/01/2017	3.923	6,633,470	0	(68,650)	0	0	0	14,100,000	12/20/2019
89833	0	Kent	WA		04/01/2017	3.313	4,634,777	0	(71,961)	0	0	0	14,500,000	10/03/2019
89858A	0	Fresno	CA		04/01/2017	3.404	13,658,065	0	(173,263)	0	0	0	36,000,000	11/20/2019
89879	0	Omaha	NE		04/01/2017	3.433	4,512,214	0	(55,780)	0	0	0	11,999,999	12/14/2019
89889	0	Shelton	CT		04/01/2017	3.432	6,357,005	0	(109,271)	0	0	0	17,687,499	08/28/2019
89918	0	Aurora	CO		04/01/2017	3.007	1,610,402	0	(22,228)	0	0	0	10,600,196	12/06/2019
90006	0	San Francisco	CA		04/01/2017	2.965	1,576,299	0	(24,686)	0	0	0	10,500,000	12/20/2019
90068	0	New York	NY		04/01/2017	3.597	113,350,053	0	(2,590,687)	0	0	0	296,175,019	10/28/2019
90114	0	Hampton	VA		04/01/2017	3.666	5,187,360	0	(93,033)	0	0	0	9,000,000	01/23/2019
905191664		East Setauket	NY		11/19/2019	3.729	8,500,000	0	0	0	0	0	22,000,000	08/09/2019
99LNPQ9D8		Various	CT		01/30/2019	4.035	9,469,233	0	83	0	0	0	16,657,316	08/28/2018
99LNPQA20		Various			05/14/2019	4.170	9,982,359	0	2,359	0	0	0	15,267,176	03/20/2019
99LNPQA38		Various			04/23/2019	4.142	9,992,097	0	2,097	0	0	0	17,123,288	01/31/2019
99PNT66A3		New York	NY		06/08/2018	4.542	9,000,000	0	0	0	0	0	18,750,000	04/04/2018
99PNT6F05		Melrorse Park	IL		02/11/2019	5.380	12,985,523	0	9,616	0	0	0	27,600,849	11/28/2018
ILPT11		Various			11/15/2019	4.293	13,000,000	0	0	0	0	0	20,317,143	07/15/2019
NEWPORT		Bellevue	WA		05/28/2019	4.674	12,993,587	0	175	0	0	0	34,482,759	03/21/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							983,233,315	0	(8,286,567)	0	0	0	2,731,385,552	XXX
0899999. Total Mortgages in good standing							983,233,315	0	(8,286,567)	0	0	0	2,731,385,552	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							983,233,315	0	(8,286,567)	0	0	0	2,731,385,552	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
185191731	Franklin	TN		10/08/2019	3.749	9,800,000	0	18,066,666
905191664	East Setauket	NY		11/19/2019	3.717	8,500,000	0	22,000,000
99LNPQ9D8	Various	CT		02/01/2019	4.038	12,987,000	0	16,657,316
99LNPQ9J5	New York	NY		02/15/2019	4.336	9,873,300	0	129,283,220
99LNPQA20	Various			05/14/2019	4.170	9,980,000	0	15,267,176
99LNPQA38	Various			04/23/2019	4.142	9,990,000	0	17,123,288
99PNT6F05	Melrorse Park	IL		02/11/2019	5.380	12,975,907	0	27,600,849
ILPT11	Various			11/15/2019	4.285	13,000,000	0	20,317,143
NEWPORT	Bellevue	WA		06/01/2019	4.162	12,993,412	0	34,482,759
0599999. Mortgages in good standing - Commercial mortgages-all other						100,099,619	0	300,798,416
0899999. Total Mortgages in good standing						100,099,619	0	300,798,416
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						100,099,619	0	300,798,416

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
105111298	Clay	NY		04/01/2017	06/01/2019	7,918,699	0	(723,054)	0	0	(723,054)	0	7,195,645	7,195,645	0	0	0
311899	Princeton	CAN		04/01/2017	06/01/2019	532,681	0	(6,118)	0	0	(6,118)	0	526,562	526,562	0	0	0
87897	Crescent Springs	KY		04/01/2017	04/01/2019	266,033	0	(3,495)	0	0	(3,495)	0	262,538	262,538	0	0	0
88023	Hudson	OH		04/01/2017	12/01/2019	531,306	0	(18,786)	0	0	(18,786)	0	512,520	512,520	0	0	0
88026	Concord	NH		04/01/2017	11/01/2019	447,186	0	(14,453)	0	0	(14,453)	0	432,732	432,732	0	0	0
88228	Memphis	TN		04/01/2017	11/01/2019	1,741,614	0	(99,425)	0	0	(99,425)	0	1,642,189	1,642,189	0	0	0
89143	Sheffield Village	OH		04/01/2017	04/01/2019	4,416,290	0	(71,433)	0	0	(71,433)	0	4,344,857	4,344,857	0	0	0
89161	Sheffield Village	OH		04/01/2017	04/01/2019	3,751,340	0	(51,858)	0	0	(51,858)	0	3,699,481	3,699,481	0	0	0
89170	Las Vegas	NV		04/01/2017	07/01/2019	293,713	0	(4,099)	0	0	(4,099)	0	289,614	289,614	0	0	0
89241	East Setauket	NY		04/01/2017	12/01/2019	5,544,743	0	(134,940)	0	0	(134,940)	0	5,409,802	5,409,802	0	0	0
89250	Franklin	TN		04/01/2017	11/01/2019	3,333,066	0	(263,450)	0	0	(263,450)	0	3,069,616	3,069,616	0	0	0
89430	Lutz	FL		04/01/2017	07/01/2019	1,629,564	0	(84,632)	0	0	(84,632)	0	1,544,932	1,544,932	0	0	0
89566	Pullman	WA		04/01/2017	11/01/2019	5,262,117	0	(459,321)	0	0	(459,321)	0	4,802,796	4,802,796	0	0	0
89679	Pullman	WA		04/01/2017	11/01/2019	11,373,482	0	(1,458,005)	0	0	(1,458,005)	0	9,915,477	9,915,477	0	0	0
90025	Santa Fe Springs	CA		04/01/2017	12/01/2019	8,011,616	0	(210,983)	0	0	(210,983)	0	7,800,633	7,800,633	0	0	0
99LNP09J5	New York	NY		02/15/2019	11/14/2019	0	0	126,700	0	0	126,700	0	10,000,000	10,000,000	0	0	0
0199999. Mortgages closed by repayment						55,053,450	0	(3,477,355)	0	0	(3,477,355)	0	61,449,395	61,449,395	0	0	0
105111280	Fairview Heights	IL		04/01/2017		38,220	0	(1,710)	0	0	(1,710)	0	36,510	36,510	0	0	0
105111322	Tampa	FL		04/01/2017		124,446	0	(9,856)	0	0	(9,856)	0	114,590	114,590	0	0	0
105111389	San Diego	CA		04/01/2017		175,101	0	(11,476)	0	0	(11,476)	0	163,626	163,626	0	0	0
105111397	San Diego	CA		04/01/2017		177,645	0	(11,642)	0	0	(11,642)	0	166,002	166,002	0	0	0
105111405	San Diego	CA		04/01/2017		233,468	0	(15,301)	0	0	(15,301)	0	218,167	218,167	0	0	0
105111413	San Diego	CA		04/01/2017		186,536	0	(11,631)	0	0	(11,631)	0	174,905	174,905	0	0	0
105111470	Orlando	FL		04/01/2017		846,243	0	(17,021)	0	0	(17,021)	0	829,222	829,222	0	0	0
105121115	Houston	TX		04/01/2017		192,043	0	(5,887)	0	0	(5,887)	0	186,156	186,156	0	0	0
105121453	Fullerton	CA		04/01/2017		48,598	0	(919)	0	0	(919)	0	47,679	47,679	0	0	0
105131155	Port Wentworth	GA		04/01/2017		228,020	0	(12,051)	0	0	(12,051)	0	215,969	215,969	0	0	0
105131221	Houston	TX		04/01/2017		235,341	0	(10,584)	0	0	(10,584)	0	224,757	224,757	0	0	0
105131403	Antelope	CA		04/01/2017		280,647	0	2,286	0	0	2,286	0	282,933	282,933	0	0	0
105131551	Yorba Linda	CA		04/01/2017		139,610	0	(3,322)	0	0	(3,322)	0	136,288	136,288	0	0	0
105131593	Chantilly	VA		04/01/2017		1,013,467	0	(29,794)	0	0	(29,794)	0	983,673	983,673	0	0	0
105131833	Alexandria	VA		04/01/2017		1,063,833	0	(35,776)	0	0	(35,776)	0	1,028,057	1,028,057	0	0	0
105131890	Napa	CA		04/01/2017		97,492	0	(8,057)	0	0	(8,057)	0	89,435	89,435	0	0	0
105131908	Napa	CA		04/01/2017		135,325	0	(11,183)	0	0	(11,183)	0	124,141	124,141	0	0	0
105131965	Ammon	ID		04/01/2017		280,305	0	(18,444)	0	0	(18,444)	0	261,861	261,861	0	0	0
105132195	Boca Raton	FL		04/01/2017		347,961	0	(10,478)	0	0	(10,478)	0	337,483	337,483	0	0	0
105132203	Houston	TX		04/01/2017		202,957	0	(12,236)	0	0	(12,236)	0	190,721	190,721	0	0	0
105132229	Los Angeles	CA		04/01/2017		81,180	0	(2,648)	0	0	(2,648)	0	78,532	78,532	0	0	0
105132237	Casa Grande	AZ		04/01/2017		138,481	0	(13,760)	0	0	(13,760)	0	124,721	124,721	0	0	0
105141402	Fargo	ND		04/01/2017		215,925	0	(3,818)	0	0	(3,818)	0	212,107	212,107	0	0	0
105141410	Indianapolis	IN		04/01/2017		119,749	0	2,355	0	0	2,355	0	122,104	122,104	0	0	0
105141428	Houston	TX		04/01/2017		312,795	0	(2,432)	0	0	(2,432)	0	310,363	310,363	0	0	0
105141493	Santa Ana	CA		04/01/2017		118,566	0	(2,206)	0	0	(2,206)	0	116,361	116,361	0	0	0
105141576	Dublin	OH		04/01/2017		574,237	0	2,850	0	0	2,850	0	577,087	577,087	0	0	0
105141618	Seattle	WA		04/01/2017		81,685	0	(455)	0	0	(455)	0	81,230	81,230	0	0	0
105141642	Brookfield	WI		04/01/2017		134,962	0	(2,794)	0	0	(2,794)	0	132,169	132,169	0	0	0
105141675	Portland	OR		04/01/2017		124,403	0	845	0	0	845	0	125,247	125,247	0	0	0
105141709	Sumner	WA		04/01/2017		223,945	0	(3,787)	0	0	(3,787)	0	220,159	220,159	0	0	0
105141717	Sparks	NV		04/01/2017		338,544	0	(6,742)	0	0	(6,742)	0	331,802	331,802	0	0	0
105141733	Delray Beach	FL		04/01/2017		7,651	0	(46)	0	0	(46)	0	7,605	7,605	0	0	0
105141758	Anchorage	AK		04/01/2017		399,095	0	(6,307)	0	0	(6,307)	0	392,788	392,788	0	0	0
105141766	Copley	OH		04/01/2017		312,389	0	9,072	0	0	9,072	0	321,461	321,461	0	0	0
105141782	Liverpool	NY		04/01/2017		494,998	0	(22,280)	0	0	(22,280)	0	472,718	472,718	0	0	0
105141956	Romeoville	IL		04/01/2017		118,958	0	(3,228)	0	0	(3,228)	0	115,730	115,730	0	0	0
105142046	Los Angeles	CA		04/01/2017		172,088	0	(3,402)	0	0	(3,402)	0	168,686	168,686	0	0	0
105142053	Roseville	CA		04/01/2017		295,335	0	(1,511)	0	0	(1,511)	0	293,824	293,824	0	0	0
105142129	Vancouver	WA		04/01/2017		264,456	0	1,622	0	0	1,622	0	266,078	266,078	0	0	0
105142186	Valencia	CA		04/01/2017		151,409	0	(2,050)	0	0	(2,050)	0	149,360	149,360	0	0	0
105151021	Bellevue	NE		04/01/2017		129,467	0	2,637	0	0	2,637	0	132,105	132,105	0	0	0
105151260	Mt. Juliet	TN		04/01/2017		936,884	0	36,046	0	0	36,046	0	972,931	972,931	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
105151435	Vernon	CA		04/01/2017		178,203	0	793	0	0	793	0	178,996	178,996	0	0	0
105151476	Brunswick	OH		04/01/2017		165,424	0	(41)	0	0	(41)	0	165,382	165,382	0	0	0
105151518	Lakewood	OH		04/01/2017		103,465	0	(801)	0	0	(801)	0	102,663	102,663	0	0	0
105152284	Sacramento	CA		04/01/2017		220,915	0	(4,523)	0	0	(4,523)	0	216,392	216,392	0	0	0
105161962	Riviera Beach	FL		04/01/2017		117,342	0	309	0	0	309	0	117,651	117,651	0	0	0
185181294	Colorado Springs	CO		06/13/2018		389,116	0	(2,195)	0	0	(2,195)	0	386,921	386,921	0	0	0
185191731	Franklin	TN		10/08/2019		0	0	0	0	0	0	0	14,760	14,760	0	0	0
87943	Costa Mesa	CA		04/01/2017		451,821	0	(57,791)	0	0	(57,791)	0	394,030	394,030	0	0	0
88075	Charlotte	NC		04/01/2017		681,955	0	(38,295)	0	0	(38,295)	0	643,660	643,660	0	0	0
88133	Charlotte	NC		04/01/2017		314,940	0	(32,039)	0	0	(32,039)	0	282,901	282,901	0	0	0
88148	San Diego	CA		04/01/2017		739,425	0	(109,993)	0	0	(109,993)	0	629,433	629,433	0	0	0
88255A	Chesterfield	MO		04/01/2017		1,928,809	0	(361,449)	0	0	(361,449)	0	1,567,361	1,567,360	0	0	0
88255B	Chesterfield	MO		04/01/2017		226,792	0	(43,367)	0	0	(43,367)	0	183,425	183,425	0	0	0
88288	Omaha	NE		04/01/2017		430,700	0	(24,274)	0	0	(24,274)	0	406,426	406,426	0	0	0
88307	Shelton	CT		04/01/2017		952,972	0	(62,910)	0	0	(62,910)	0	890,062	890,062	0	0	0
88313	Woodbury	MN		04/01/2017		267,576	0	(19,967)	0	0	(19,967)	0	247,609	247,609	0	0	0
88379	Coralville	IA		04/01/2017		624,539	0	(40,418)	0	0	(40,418)	0	584,122	584,122	0	0	0
88381	Cicero	NY		04/01/2017		312,496	0	(36,875)	0	0	(36,875)	0	275,622	275,622	0	0	0
88408	Seattle	WA		04/01/2017		1,092,517	0	(80,491)	0	0	(80,491)	0	1,012,026	1,012,026	0	0	0
88445	Tallahassee	FL		04/01/2017		497,742	0	(58,270)	0	0	(58,270)	0	439,472	439,472	0	0	0
88465	Mankato	MN		04/01/2017		369,479	0	(44,676)	0	0	(44,676)	0	324,803	324,803	0	0	0
88473	Idaho Falls	ID		04/01/2017		472,629	0	(19,695)	0	0	(19,695)	0	452,934	452,934	0	0	0
88479	Lawrenceville	GA		04/01/2017		649,088	0	(38,366)	0	0	(38,366)	0	610,722	610,722	0	0	0
88480	Lawrenceville	GA		04/01/2017		772,287	0	(45,602)	0	0	(45,602)	0	726,686	726,686	0	0	0
88552	Broadview Heights	OH		04/01/2017		376,410	0	(15,058)	0	0	(15,058)	0	361,351	361,351	0	0	0
88665	Willoughby	OH		04/01/2017		480,227	0	(35,796)	0	0	(35,796)	0	444,431	444,431	0	0	0
88730	West Lafayette	IN		04/01/2017		303,127	0	(18,338)	0	0	(18,338)	0	284,788	284,788	0	0	0
88750	Atlanta	GA		04/01/2017		959,895	0	(93,543)	0	0	(93,543)	0	866,352	866,352	0	0	0
88773	Ontario	CA		04/01/2017		286,530	0	(16,999)	0	0	(16,999)	0	269,530	269,530	0	0	0
88791	Tukwila	WA		04/01/2017		198,263	0	(11,290)	0	0	(11,290)	0	186,973	186,973	0	0	0
88809	American Canyon	CA		04/01/2017		668,274	0	(63,630)	0	0	(63,630)	0	604,644	604,644	0	0	0
88830	Lincoln	NE		04/01/2017		438,197	0	(45,062)	0	0	(45,062)	0	393,135	393,135	0	0	0
88846	Chicago	IL		04/01/2017		418,839	0	(39,667)	0	0	(39,667)	0	379,171	379,171	0	0	0
88880	Jacksonville	FL		04/01/2017		471,383	0	(24,266)	0	0	(24,266)	0	447,117	447,117	0	0	0
88899	Huntsville	AL		04/01/2017		546,406	0	(27,214)	0	0	(27,214)	0	519,191	519,191	0	0	0
88917	Charlotte	NC		04/01/2017		380,431	0	(23,971)	0	0	(23,971)	0	356,461	356,461	0	0	0
89002	Santa Maria	CA		04/01/2017		348,544	0	(29,362)	0	0	(29,362)	0	319,182	319,182	0	0	0
89051	Branchburg Twp	NJ		04/01/2017		204,741	0	(23,294)	0	0	(23,294)	0	181,447	181,447	0	0	0
89066	Toledo	OH		04/01/2017		580,137	0	(36,628)	0	0	(36,628)	0	543,509	543,509	0	0	0
89103	Sioux City	IA		04/01/2017		486,481	0	(44,376)	0	0	(44,376)	0	442,105	442,105	0	0	0
89107	Gresham	OR		04/01/2017		755,135	0	(48,645)	0	0	(48,645)	0	706,491	706,491	0	0	0
89124	Roseville	CA		04/01/2017		614,746	0	(17,715)	0	0	(17,715)	0	597,031	597,031	0	0	0
89158	Maplewood	MO		04/01/2017		450,720	0	(50,652)	0	0	(50,652)	0	400,068	400,068	0	0	0
89171	Garner	NC		04/01/2017		536,274	0	(45,850)	0	0	(45,850)	0	490,424	490,424	0	0	0
89175	Seattle	WA		04/01/2017		153,627	0	(21,691)	0	0	(21,691)	0	131,936	131,936	0	0	0
89205	Benicia	CA		04/01/2017		795,737	0	(19,603)	0	0	(19,603)	0	776,134	776,134	0	0	0
89246	Buford	GA		04/01/2017		396,162	0	(28,556)	0	0	(28,556)	0	367,606	367,606	0	0	0
89299	West Orange	NJ		04/01/2017		617,861	0	(41,558)	0	0	(41,558)	0	576,302	576,302	0	0	0
89300	Corona	CA		04/01/2017		276,843	0	(17,226)	0	0	(17,226)	0	259,617	259,617	0	0	0
89301	Corona	CA		04/01/2017		148,079	0	(9,214)	0	0	(9,214)	0	138,865	138,865	0	0	0
89306	Franklin Township	NJ		04/01/2017		266,342	0	(17,456)	0	0	(17,456)	0	248,887	248,887	0	0	0
89323	Chicago	IL		04/01/2017		157,534	0	(15,418)	0	0	(15,418)	0	142,116	142,116	0	0	0
89325	Murfreesboro	TN		04/01/2017		233,212	0	(15,224)	0	0	(15,224)	0	217,988	217,988	0	0	0
89329	Spokane	WA		04/01/2017		717,380	0	(49,356)	0	0	(49,356)	0	668,024	668,024	0	0	0
89363	Moon Township	PA		04/01/2017		1,068,110	0	(97,101)	0	0	(97,101)	0	971,009	971,009	0	0	0
89397	Fayetteville	NC		04/01/2017		502,616	0	(35,433)	0	0	(35,433)	0	467,183	467,183	0	0	0
89413	Ogden	UT		04/01/2017		641,556	0	(47,134)	0	0	(47,134)	0	594,422	594,422	0	0	0
89421	Knoxville	TN		04/01/2017		191,181	0	(15,802)	0	0	(15,802)	0	175,379	175,379	0	0	0
89424	Pooler	GA		04/01/2017		1,274,762	0	(88,239)	0	0	(88,239)	0	1,186,523	1,186,523	0	0	0
89433	Hollywood	FL		04/01/2017		144,740	0	(7,195)	0	0	(7,195)	0	137,546	137,546	0	0	0

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
89439	Plainview	NY		04/01/2017		668,593	0	(20,361)	0	0	(20,361)	0	648,233	648,233	0	0	0
89456	Fresno	CA		04/01/2017		160,543	0	(14,016)	0	0	(14,016)	0	146,526	146,526	0	0	0
89474	Murfreesboro	TN		04/01/2017		206,819	0	(16,642)	0	0	(16,642)	0	190,177	190,177	0	0	0
89483	Albuquerque	NM		04/01/2017		225,761	0	(17,929)	0	0	(17,929)	0	207,832	207,832	0	0	0
89505	Clarksburg	WV		04/01/2017		292,847	0	(27,251)	0	0	(27,251)	0	265,596	265,596	0	0	0
89508	Fresno	CA		04/01/2017		211,873	0	(16,299)	0	0	(16,299)	0	195,574	195,574	0	0	0
89515	Franklin Square	NY		04/01/2017		179,756	0	(5,937)	0	0	(5,937)	0	166,451	166,452	0	0	0
89549	Tampa	FL		04/01/2017		347,679	0	(25,499)	0	0	(25,499)	0	322,180	322,180	0	0	0
89570	San Jose	CA		04/01/2017		514,841	0	(14,257)	0	0	(14,257)	0	500,585	500,585	0	0	0
89580	Tuscon	AZ		04/01/2017		179,252	0	(13,573)	0	0	(13,573)	0	165,679	165,679	0	0	0
89609	Loveland	CO		04/01/2017		391,429	0	(32,115)	0	0	(32,115)	0	359,314	359,314	0	0	0
89625	Tucson	AZ		04/01/2017		157,365	0	(12,621)	0	0	(12,621)	0	144,744	144,744	0	0	0
89627	Tarzana	CA		04/01/2017		296,482	0	(33,564)	0	0	(33,564)	0	262,918	262,918	0	0	0
89636	Chula Vista	CA		04/01/2017		237,896	0	(15,813)	0	0	(15,813)	0	222,083	222,083	0	0	0
89666	Mesa	AZ		04/01/2017		611,174	0	(18,767)	0	0	(18,767)	0	592,408	592,408	0	0	0
89728	State College	PA		04/01/2017		266,640	0	(28,877)	0	0	(28,877)	0	237,763	237,763	0	0	0
89791	Piscataway	NJ		04/01/2017		368,406	0	(50,597)	0	0	(50,597)	0	317,809	317,809	0	0	0
89833	Kent	WA		04/01/2017		522,846	0	(53,895)	0	0	(53,895)	0	468,952	468,952	0	0	0
89858A	Fresno	CA		04/01/2017		1,272,150	0	(147,300)	0	0	(147,300)	0	1,124,851	1,124,851	0	0	0
89879	Omaha	NE		04/01/2017		438,501	0	(48,154)	0	0	(48,154)	0	390,347	390,347	0	0	0
89889	Shelton	CT		04/01/2017		543,466	0	(49,762)	0	0	(49,762)	0	493,704	493,704	0	0	0
89918	Aurora	CO		04/01/2017		469,070	0	(26,131)	0	0	(26,131)	0	442,940	442,940	0	0	0
90006	San Francisco	CA		04/01/2017		535,299	0	(30,260)	0	0	(30,260)	0	505,039	505,039	0	0	0
90114	Hampton	VA		04/01/2017		251,417	0	(58,147)	0	0	(58,147)	0	193,269	193,269	0	0	0
99LNPQ9D8	Various	CT		01/30/2019		0	0	3,521	0	0	3,521	0	3,521,372	3,521,372	0	0	0
0299999. Mortgages with partial repayments						50,195,304	0	(3,389,866)	0	0	(3,389,866)	0	50,330,681	50,330,681	0	0	0
0599999 - Totals						105,248,754	0	(6,867,221)	0	0	(6,867,221)	0	111,780,076	111,780,076	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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L			CA	GUGGENHEIM PRT OPP INV GRADE SEC L	4	03/01/2011		70,702,727	98,580,813	98,580,813	27,878,085	0	0	0	0	1,430,545	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									70,702,727	98,580,813	98,580,813	27,878,085	0	0	0	0	1,430,545	0	XXX
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201		04/26/2018		12,925,942	13,493,622	13,493,622	988,216	0	0	0	0	(182,515)	10,466,543	0.000
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP		09/20/2018		10,598,899	10,719,047	10,719,047	(198,639)	0	0	0	0	(522,657)	4,304,659	0.000
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP		10/09/2018		2,807,953	2,672,675	2,672,675	(89,594)	0	0	0	0	(186,024)	7,192,047	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	(252,323)	14,000,000	0.000
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.			CYM	Fortress Credit Opportunities Fund V (A-		04/30/2019		4,894,664	5,154,547	5,154,547	259,883	0	0	0	0	(15,578)	14,705,336	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	11,000,000	0.000
000000-00-0	Whitehorse Liquidity Partners III, LP			DE	Whitehorse Liquidity Partners III, LP		03/29/2019		6,627,794	7,004,699	7,004,699	376,906	0	0	0	0	(320,840)	7,548,051	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		3,531,469	3,339,347	3,339,347	(192,122)	0	0	0	0	(283,435)	10,468,531	0.000
000000-00-0	WCAS XIII, L.P.			DE	WCAS XIII, L.P.		06/21/2019		67,852	67,852	67,852	0	0	0	0	0	(1,352)	9,182,148	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	5,500,000	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	11,500,000	0.000
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.			DE	SIH DEBT OPPORTUNITIES FUND II, L.P.		11/07/2019		17,500,000	17,500,000	17,500,000	0	0	0	0	0	(6,151,081)	0	0.000
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.			CYM	CLEARLAKE CAPITAL PARTNERS VI L.P.		12/31/2019		0	0	0	0	0	0	0	0	0	10,000,000	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	10,000,000	0.000
45032M-AG-3	ISAIL 2013 SENIOR A - ABS			NY	ISAIL 2013 SENIOR A - ABS	Z	05/24/2013		1,881,161	2,775,098	1,881,161	0	0	0	0	0	87,156	0	0.000
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS			NY	ISAIL 2013 JUNIOR PART B - ABS	Z	05/24/2013		6,660	9,825	6,660	0	0	0	0	0	406	0	0.000
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1			US	GPAM PDFNI LLC INTEREST 1	Z	07/11/2012		4,066,937	3,411,091	4,066,937	0	0	0	0	0	57,771	0	0.000
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2			US	GPAM PDFNI LLC INTEREST 2	Z	10/26/2012		625,683	524,784	625,683	0	0	0	0	0	8,888	0	0.000
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3			US	GPAM PDFNI LLC INTEREST 3	Z	03/12/2013		1,263,878	1,060,061	1,263,878	0	0	0	0	0	17,953	0	0.000
BGH4JO-CD-6	GPAM PDFNI 2016 LLC INTEREST 1			US	GPAM PDFNI 2016 LLC INTEREST 1	Z	04/12/2016		13,996,024	13,585,755	13,996,024	0	0	0	0	0	1,524,152	0	0.000
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2			US	GPAM PDFNI 2016 LLC INTEREST 2	Z	07/05/2016		5,586,343	5,422,589	5,586,343	0	0	0	0	0	608,347	0	0.000
BGH4R3-Y5-4	GPAM PDFNI 2016 LLC INTEREST 3			US	GPAM PDFNI 2016 LLC INTEREST 3	Z	08/26/2016		4,355,659	4,227,980	4,355,659	0	0	0	0	0	474,326	0	0.000
BGH523-TA-3	GPAM PDFNI 2017 LLC INTEREST 4			US	GPAM PDFNI 2017 LLC INTEREST 4	Z	05/11/2017		3,812,711	3,700,948	3,812,711	0	0	0	0	0	415,200	0	0.000
BGH530-RN-2	GPAM PDFNI 2017 LLC INTEREST 5 - ABS			US	GPAM PDFNI 2017 LLC INTEREST 5 - ABS	Z	06/09/2017		3,277,513	3,181,438	3,277,513	0	0	0	0	0	356,918	0	0.000
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT	0		US	OP-IG FD ALT INVESTMENT CO LLC INT	Z	12/07/2017		150,000	141,424	150,000	0	0	0	0	0	0	0	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED			US	ROSALES HOLDCO EQUITY FUNDED	Z	12/06/2019		7,190,617	7,190,617	7,190,617	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		6,775,530	6,775,530	6,775,530	0	0	0	0	0	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									115,647,172	115,709,421	116,690,996	1,191,257	0	0	0	0	(4,364,689)	135,163,430	XXX
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.		MIAMI	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.		06/20/2018		2,054,081	2,263,985	2,263,985	209,904	0	0	0	0	(659,877)	10,980,974	0.000
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.			DE	CONTRARIAN DISTRESSED REAL ESTATE DEBT F		07/30/2019		3,264,227	3,146,193	3,146,193	(118,034)	0	0	0	0	(137,260)	9,485,773	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	0	0	0	0	0	24,000,000	0.000
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS			US	PROMENADE HOLDCO LLC INTERESTS	Z	08/21/2019		2,600,000	2,600,000	2,600,000	0	0	0	0	0	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									7,918,308	8,010,178	8,010,178	91,870	0	0	0	0	(797,137)	44,466,747	XXX
000000-00-0	SPC Opportunities Fund LP		CAMANA BAY	CYM	SPC Opportunities Fund LP		10/19/2018		32,401,561	32,510,825	32,510,825	150,490	0	0	0	0	(7,418,399)	28,785,703	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									32,401,561	32,510,825	32,510,825	150,490	0	0	0	0	(7,418,399)	28,785,703	XXX
309588-AE-1	FARMERS EXCHANGE CAPITAL	0		CA	FARMERS EXCHANGE CAPITAL	2FE	04/01/2017		5,860,220	6,835,837	5,832,666	0	(10,882)	0	0	0	360,000	0	0.000
309601-AE-2	FARMERS INSURANCE EXCHANGE	0		CA	FARMERS INSURANCE EXCHANGE	2FE	10/10/2017		5,507,700	5,742,330	5,507,158	0	(250)	0	0	0	261,085	0	0.000
41161E-AA-6	HARBORWALK FUNDING TRUST - CMO			DE	HARBORWALK FUNDING TRUST - CMO	1FE	02/28/2019		21,250,000	25,085,792	21,250,000	0	0	0	0	0	473,501	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1FE	09/06/2019		518,592	491,502	517,504	0	(1,088)	0	0	0	10,750	0	0.000
604074-AA-2	MINNESOTA LIFE INSURANCE CO	0		MN	MINNESOTA LIFE INSURANCE CO	1FE	04/01/2017		11,844,002	11,786,010	11,179,818	0	(251,185)	0	0	0	783,750	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	2FE	04/23/2019		738,750	809,717	738,847	0	97	0	0	0	19,688	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO	C		VT	NATIONAL LIFE INSURANCE CO	2FE	04/23/2019		246,250	269,906	246,282	0	32	0	0	0	6,563	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO	0		VT	NATIONAL LIFE INSURANCE CO	2FE	07/10/2018		27,245,215	29,419,735	27,245,368	0	71	0	0	0	1,430,625	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE COMPANY	C		OH	NATIONWIDE MUTUAL INSURANCE COMPANY	1FE	04/01/2017		2,812,724	2,878,760	2,697,612	0	(43,558)	0	0	0	165,000	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE COMPANY	0		OH	NATIONWIDE MUTUAL INSURANCE COMPANY	1FE	04/01/2017		15,469,982	15,833,181	14,836,866	0	(239,571)	0	0	0	907,500	0	0.000
638671-AE-7	NATIONWIDE MUTUAL INSURANCE COMPANY	0		OH	NATIONWIDE MUTUAL INSURANCE COMPANY	1FE	04/01/2017		6,814,670	7,137,311	6,589,630	0	(85,149)	0	0	0	393,750	0	0.000

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1FE	04/01/2019		26,425,711	30,205,531	26,427,421	0	1,710	0	0	0	719,831	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO	C		NY	NEW YORK LIFE INSURANCE CO	1FE	04/01/2019		248,195	286,580	248,219	0	24	0	0	0	6,830	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO	O		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1FE	09/21/2017		11,475,505	12,121,719	11,476,582	0	464	0	0	0	442,750	0	0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO	O		CA	PACIFIC LIFE INSURANCE CO	1FE	04/01/2017		9,031,169	9,592,435	8,798,638	0	(88,592)	0	0	0	537,425	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO	C		CA	PACIFIC LIFE INSURANCE CO	1FE	10/31/2017		996,100	1,067,500	996,160	0	24	0	0	0	43,000	0	0.000
69448F-AA-9	PACIFIC LIFE INSURANCE CO	O		CA	PACIFIC LIFE INSURANCE CO	1FE	10/17/2017		14,774,100	16,012,500	14,775,711	0	1,180	0	0	0	645,000	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE COMPANY	O		DC	PHOENIX LIFE INSURANCE COMPANY	4FE	03/26/2012		37,774,840	42,502,320	39,832,803	0	344,356	0	0	0	3,751,748	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1FE	01/17/2019		12,467,675	14,829,236	12,467,942	0	267	0	0	0	307,569	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									211,501,399	232,907,901	211,665,227	0	(372,049)	0	0	0	11,266,363	0	XXX
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN			US	PROMENADE HOLDCO COLLATERAL LOAN	Z	08/21/2019		23,400,000	23,400,000	23,400,000	0	0	0	0	0	0	0	0.000
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED			US	ROSALES COLLATERAL LOAN FUNDED	Z	12/06/2019		28,762,466	28,762,466	28,762,466	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		27,102,119	27,102,119	27,102,119	0	0	0	0	0	0	0	0.000
2999999. Collateral Loans - Unaffiliated									79,264,585	79,264,585	79,264,585	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									517,435,752	566,983,723	546,722,624	29,311,702	(372,049)	0	0	0	116,683	208,415,880	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									517,435,752	566,983,723	546,722,624	29,311,702	(372,049)	0	0	0	116,683	208,415,880	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
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		CA	GUGGENHEIM PRT OPP INV GRADE SEC L	03/01/2011		70,702,727	0	0	0.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							70,702,727	0	0	XXX
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.		CYM	CLEARLAKE CAPITAL PARTNERS VI L.P.	12/31/2019		0	0	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	0.000
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED		US	ROSALES HOLDCO EQUITY FUNDED	12/06/2019		7,190,617	0	0	0.000
BGH6E2-RO-4	ULMUS HOLDCO EQUITY FUNDED		US	ULMUS HOLDCO EQUITY FUNDED	12/06/2019		6,775,530	0	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							13,966,146	0	0	XXX
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS		US	PROMENADE HOLDCO LLC INTERESTS	08/21/2019		2,600,000	0	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,600,000	0	0	XXX
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018		0	7,039,674	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	48,750	0	0.000
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS II LP	09/20/2018		0	5,237,514	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	1,681,507	0	0.000
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opportunities Fund LP	10/19/2018		0	20,917,923	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	4,894,664	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	7,150,773	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		1,730,629	2,075,514	0	0.000
000000-00-0	WCAS XIII, L.P.		DE	WCAS XIII, L.P.	06/21/2019		67,852	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		1,087,226	2,314,261	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		17,500,000	5,633,109	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							21,606,355	59,476,926	0	XXX
41161E-AA-6	HARBORWALK FUNDING TRUST - CMO		DE	HARBORWALK FUNDING TRUST - CMO	02/28/2019		21,250,000	0	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	09/06/2019		518,592	0	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO		VT	NATIONAL LIFE INSURANCE CO	04/23/2019		985,000	0	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	04/01/2019		26,673,906	0	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO		OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	01/17/2019		12,467,675	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							61,895,173	0	0	XXX
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN		US	PROMENADE HOLDCO COLLATERAL LOAN	08/21/2019		23,400,000	0	0	0.000
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED		US	ROSALES COLLATERAL LOAN FUNDED	12/06/2019		28,762,466	0	0	0.000
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED		US	ULMUS COLLATERAL LOAN FUNDED	12/06/2019		27,102,119	0	0	0.000
2999999. Collateral Loans - Unaffiliated							79,264,585	0	0	XXX
4899999. Total - Unaffiliated							250,034,987	59,476,926	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							250,034,987	59,476,926	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
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		CA	Adjustment	03/01/2011	11/01/2019	92,402,164	(23,129,982)	0	0	0	(23,129,982)	0	69,272,182	69,272,182	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							92,402,164	(23,129,982)	0	0	0	(23,129,982)	0	69,272,182	69,272,182	0	0	0	0
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY	ISAIL 2013 SENIOR A - ABS	05/24/2013	12/29/2019	69,583	0	0	0	0	0	0	69,583	69,583	0	0	0	10,695
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY	ISAIL 2013 JUNIOR PART B - ABS	05/24/2013	12/29/2019	2,456	0	0	0	0	0	0	2,456	2,456	0	0	0	202
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1		US	Adjustment	07/11/2012	12/01/2019	0	0	0	0	0	0	0	2,435,408	2,435,408	0	0	0	0
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2		US	Adjustment	10/26/2012	12/01/2019	0	0	0	0	0	0	0	374,679	374,679	0	0	0	0
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3		US	Adjustment	03/12/2013	12/01/2019	0	0	0	0	0	0	0	756,849	756,849	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							72,039	0	0	0	0	0	0	3,638,974	3,638,974	0	0	0	10,896
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	Return of Capital	04/26/2018	06/26/2019	381,824	0	0	0	0	0	0	569,070	569,070	0	0	0	569,070
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	1,011,604	0	0	0	0	0	0	753,255	753,255	0	0	0	729,470
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	Return of Capital	09/20/2018	11/22/2019	1,245,763	0	0	0	0	0	0	1,659,234	1,659,234	0	0	0	1,551,470
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS V-A LP	10/09/2018	03/21/2019	217,904	0	0	0	0	0	0	189,521	189,521	0	0	0	189,521
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	Return of Capital	10/19/2018	06/20/2019	12,649,334	0	0	0	0	0	0	8,866,232	8,866,232	0	0	0	8,792,728
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	522,980	522,980	0	0	0	502,751
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	274,674	274,674	0	0	0	274,674
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	137,260	137,260	0	0	0	137,260
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	5,633,109	5,633,109	0	0	0	5,633,109
2599999. Joint Venture Interests - Other - Unaffiliated							15,506,430	0	0	0	0	0	0	18,605,334	18,605,334	0	0	0	18,380,052
638671-AE-7	NATIONWIDE MUTUAL INSURANCE COMPANY		OH	NATIONWIDE MUTUAL INSURANCE COMPANY	02/08/2016	10/30/2019	1,275,128	0	(11,187)	0	0	(11,187)	0	1,263,941	1,445,670	0	181,729	181,729	85,313
64952G-AE-8	NEW YORK LIFE INSURANCE COMPANY		NY	NEW YORK LIFE INSURANCE COMPANY	04/01/2017	12/09/2019	2,041,816	0	(16,910)	0	0	(16,910)	0	2,024,906	2,247,757	0	222,851	222,851	107,088
2799999. Surplus Debentures, etc - Unaffiliated							3,316,944	0	(28,097)	0	0	(28,097)	0	3,288,847	3,693,427	0	404,580	404,580	192,401
4899999. Total - Unaffiliated							111,297,576	(23,129,982)	(28,097)	0	0	(23,158,079)	0	94,805,337	95,209,918	0	404,580	404,580	18,583,350
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							111,297,576	(23,129,982)	(28,097)	0	0	(23,158,079)	0	94,805,337	95,209,918	0	404,580	404,580	18,583,350

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
88059G-BB-4	TENNESSEE VALLEY AUTHORITY	@			1	203,317	28.0040	285,641	1,020,000	217,987	0	7,826	0	0	0.000	3.690	N/A	0	0	02/02/2018	03/15/2062
88059G-BF-5	TENNESSEE VALLEY AUTHORITY	@			1	188,333	26.0397	265,605	1,020,000	201,951	0	7,265	0	0	0.000	3.697	N/A	0	0	02/02/2018	03/15/2064
911759-KZ-0	U.S. DEPARTMENT OF HOUSING AND URBAN DEV	C		9	1	335,000	101.4140	339,737	335,000	335,000	0	0	0	0	4.480	4.480	FA	6,253	15,008	07/14/2010	08/01/2030
911759-LV-8	U.S. DEPARTMENT OF HOUSING AND URBAN DEV	C		2	1	358,000	102.2326	365,993	358,000	358,000	0	0	0	0	3.460	3.460	FA	5,161	12,387	11/09/2011	08/01/2031
911759-MK-1	HOUSING URBAN DEVELOPMNT	C		2	1	150,000	103.0988	154,648	150,000	150,000	0	0	0	0	3.250	3.250	FA	2,031	4,875	05/18/2015	08/01/2028
911759-MR-6	U.S. DEPARTMENT OF HOUSING AND URBAN DEV	C		2	1	147,000	104.8018	154,059	147,000	147,000	0	0	0	0	3.700	3.700	FA	2,266	5,439	05/18/2015	08/01/2034
912803-DS-9	UNITED STATES TREASURY	@			1	43,984,740	60.6643	55,811,156	92,000,000	49,462,077	0	1,989,281	0	0	0.000	3.066	N/A	0	0	04/01/2017	05/15/2041
912803-DT-7	UNITED STATES TREASURY	@			1	50,597,732	60.0727	64,277,789	107,000,000	55,161,887	0	1,765,146	0	0	0.000	3.094	N/A	0	0	04/01/2017	08/15/2041
912803-EV-1	UNITED STATES TREASURY	@			1	247,578,572	52.3637	297,195,416	567,560,000	272,255,837	0	10,981,765	0	0	0.000	2.863	N/A	0	0	12/15/2017	11/15/2046
912803-EW-9	UNITED STATES TREASURY	@			1	252,198,280	52.1856	300,630,804	576,080,000	267,683,279	0	8,016,547	0	0	0.000	2.851	N/A	0	0	12/26/2017	02/15/2047
912803-EY-5	UNITED STATES TREASURY	@			1	256,313,481	51.7568	300,492,217	580,585,000	271,824,268	0	7,997,023	0	0	0.000	2.798	N/A	0	0	12/26/2017	05/15/2047
912803-EZ-2	UNITED STATES TREASURY	@			1	250,548,213	51.3826	298,306,823	580,560,000	265,952,254	0	7,978,929	0	0	0.000	2.852	N/A	0	0	12/26/2017	08/15/2047
912803-FA-6	UNITED STATES TREASURY	@			1	91,480,190	51.0438	109,157,166	213,850,000	97,120,422	0	2,920,829	0	0	0.000	2.858	N/A	0	0	12/20/2017	11/15/2047
912803-FE-8	UNITED STATES TREASURY	@			1	145,091,940	50.1760	179,128,320	357,000,000	149,910,749	0	4,818,809	0	0	0.000	3.061	N/A	0	0	12/31/2018	08/15/2048
912803-FJ-7	UNITED STATES TREASURY	@			1	144,999,090	49.3019	145,758,602	295,645,000	145,751,728	0	752,638	0	0	0.000	2.428	N/A	0	0	11/07/2019	05/15/2049
912803-FK-4	UNITED STATES TREASURY	@			1	93,584,096	49.1422	94,107,313	191,500,000	94,063,576	0	479,480	0	0	0.000	2.420	N/A	0	0	11/08/2019	08/15/2049
912803-FL-2	UNITED STATES TREASURY	@			1	100,341,494	48.8502	100,924,513	206,600,000	100,830,945	0	489,451	0	0	0.000	2.421	N/A	0	0	11/08/2019	11/15/2049
912810-FF-0	UNITED STATES TREASURY	SD			1	50,088	127.3945	63,697	50,000	50,048	0	(4)	0	0	5.250	5.236	MN	339	2,625	12/10/2003	11/15/2028
912810-FP-8	UNITED STATES TREASURY				1	276,012	134.3086	329,056	245,000	265,589	0	(1,407)	0	0	5.375	4.411	FA	4,974	13,169	04/07/2011	02/15/2031
912810-FP-8	UNITED STATES TREASURY	SD			1	242,215	134.3086	288,763	215,000	233,069	0	(1,235)	0	0	5.375	4.411	FA	4,365	11,556	04/07/2011	02/15/2031
912828-2P-4	UNITED STATES TREASURY	C			1	3,015,362	100.7070	3,021,210	3,000,000	3,008,168	0	(3,066)	0	0	1.875	1.767	JJ	23,539	56,250	08/14/2017	07/31/2022
912828-2U-3	UNITED STATES TREASURY	C			1	3,298,888	100.8633	3,278,057	3,250,000	3,296,470	0	(2,418)	0	0	1.875	1.556	FA	20,592	0	09/30/2019	08/31/2024
912828-3C-2	UNITED STATES TREASURY	C			1	4,988,318	101.0977	5,054,885	5,000,000	4,993,162	0	2,321	0	0	2.000	2.050	AO	17,033	100,000	11/27/2017	10/31/2022
912828-4A-5	UNITED STATES TREASURY	C			1	2,101,238	103.0938	2,164,970	2,100,000	2,100,807	0	(241)	0	0	2.625	2.612	FA	18,627	55,125	03/05/2018	02/28/2023
912828-5P-1	UNITED STATES TREASURY	C			1	4,006,107	104.5977	4,183,908	4,000,000	4,004,863	0	(1,153)	0	0	2.875	2.842	MN	10,055	115,000	11/30/2018	11/30/2023
912828-B6-6	UNITED STATES TREASURY				1	432,159	104.3086	438,096	420,000	427,486	0	(1,990)	0	0	2.750	2.294	FA	4,363	13,244	03/17/2017	02/15/2024
912828-B6-6	UNITED STATES TREASURY	SD			1	288,106	104.3086	292,064	280,000	284,993	0	(862)	0	0	2.750	2.294	FA	2,908	6,006	03/17/2017	02/15/2024
912828-N4-8	UNITED STATES TREASURY	C			1	1,722,119	100.0938	1,701,595	1,700,000	1,704,605	0	(4,550)	0	0	1.750	1.475	JD	82	29,750	01/22/2016	12/31/2020
912828-Q3-7	UNITED STATES TREASURY	C			1	3,012,666	99.5430	2,986,290	3,000,000	3,003,564	0	(2,820)	0	0	1.250	1.154	MS	9,529	37,500	09/23/2016	03/31/2021
912828-U6-5	UNITED STATES TREASURY	C			1	3,485,930	100.3086	3,510,801	3,500,000	3,494,464	0	2,818	0	0	1.750	1.835	MN	5,355	61,250	11/30/2016	11/30/2021
912828-U8-1	UNITED STATES TREASURY	C			1	1,512,017	100.8008	1,512,012	1,500,000	1,504,982	0	(2,427)	0	0	2.000	1.830	JD	82	30,000	01/17/2017	12/31/2021
912828-VP-2	UNITED STATES TREASURY	SD			1	1,126,915	100.2070	1,132,339	1,130,000	1,129,726	0	463	0	0	2.000	2.042	JJ	9,458	22,600	08/06/2013	07/31/2020
912828-X4-7	UNITED STATES TREASURY	SD			1	750,501	100.6484	754,863	750,000	750,243	0	(101)	0	0	1.875	1.861	AO	2,395	14,063	05/12/2017	04/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,708,408,116	XXX	1,978,068,409	3,801,550,000	1,801,679,198	0	48,188,314	0	0	XXX	XXX	XXX	149,408	605,846	XXX	XXX
3620A7-T5-4	G2 721572 - RMBS	O		4	1	4,548	101.4434	4,538	4,474	4,524	0	(61)	0	0	5.470	2.372	MON	20	(279)	04/01/2017	12/20/2059
38373A-TV-8	GNR 0968D ZC - CMO/RMBS	CF		4	1	2,165,044	125.2893	2,694,845	2,150,899	2,156,771	0	(1,157)	0	0	5.500	5.508	MON	9,858	114,849	05/11/2010	08/16/2039
38373A-UC-8	GNR 0968D ZH - CMO/RMBS	CF		4	1	2,180,877	118.2367	2,543,152	2,150,899	2,163,011	0	(2,437)	0	0	5.500	5.453	MON	9,858	114,849	05/11/2010	08/16/2039
38373A-UY-0	GNR 0968F ZD - CMO/RMBS	C		4	1	667,494	121.4067	786,429	647,764	655,458	0	(1,749)	0	0	6.000	5.834	MON	3,239	37,632	09/23/2009	08/16/2039
38373A-UY-0	GNR 0968F ZD - CMO/RMBS	CF		4	1	1,690,645	121.4067	1,962,693	1,616,627	1,645,590	0	(6,366)	0	0	6.000	5.731	MON	8,083	93,917	05/11/2010	08/16/2039
38374F-P6-5	GNR 0418B Z - CMO/RMBS	C		4	1	1,120,284	107.4139	1,048,950	976,550	1,071,717	0	(366)	0	0	4.500	2.037	MON	3,662	37,334	09/28/2012	03/16/2034
38374F-PZ-1	GNR 0411D ZH - CMO/RMBS	C		4	1	594,539	105.5661	574,923	544,610	577,727	0	(638)	0	0	4.500	2.970	MON	2,042	21,198	09/28/2012	02/16/2034
38374T-P4-0	GNR 0935E EZ - CMO/RMBS	C		4	1	570,778	125.7434	696,502	553,907	561,440	0	(1,580)	0	0	6.000	5.849	MON	2,770	32,179	09/23/2009	05/20/2039
38374T-P4-0	GNR 0935E EZ - CMO/RMBS	O		4	1	1,598,051	125.7434	1,742,773	1,385,976	1,568,207	0	(22,932)	0	0	6.000	4.648	MON	6,930	80,518	09/27/2018	05/20/2039
38374T-Q2-3	GNR 0935G BZ - CMO/RMBS	C		4	1	524,184	128.4661	653,495	508,690	515,905	0	(1,666)	0	0	6.000	5.849	MON	2,543	29,552	09/23/2009	05/16/2039
38374T-Q2-3	GNR 0935G BZ - CMO/RMBS	CF		4	1	1,330,069	128.4661	1,633,880	1,271,837	1,298,720	0	(6,047)	0	0	6.000	5.755	MON	6,359	73,887	05/11/2010	05/16/2039
38374T-Q9-8	GNR 0935H ZN - CMO/RMBS	C		4	1	254,171	107.5407	269,291	250,408	251,345	0	(537)	0	0	5.500	5.343	MON	1,148	13,432	09/23/2009	05/16/2039
38374T-Q9-8	GNR 0935H ZN - CMO/RMBS	CF		4	1	648,023	107.5407	670,466	623,453	626,949	0	(3,281)	0	0	5.500	5.079	MON	2,857	33,442	05/11/2010	05/16/2039
38374U-E8-0	GNR 0943D HZ - CMO/RMBS	C		4	1	630,239	115.2622	715,722	620,951	623,242	0	(1,108)	0	0	5.500	5.418	MON	2,846	33,156	09/23/2009	06/20/2039
38374U-E8-0	GNR 0943D HZ - CMO/RMBS	CF		4	1	1,596,920	115.2622	1,786,229	1,549,709	1,563,374	0	(5,303)	0	0	5.500	5.301	MON	7,103	82,748	05/11/2010	06/20/2039
38374V-VT-3	GNR 0953A ZB - CMO/RMBS	C		4	1	670,831	112.3459	731,375	651,003	655,208	0	(3,094)	0	0	6.000	5.778	MON	3,255	37,820	09/23/2009	07/16/2039
38374V-VT-3	GNR 0953A ZB - CMO/RMBS	CF		4	1	1,699,098	112.3459	1,825,295	1,624,710	1,641,124	0	(11,273)	0	0	6.000	5.653	MON	8,124	94,387	05/11/2010	07/16/2039
38376C-RQ-4	GNR 0977C ZB - CMO/RMBS	C		4	1	621,652	114.7422	702,785	612,491	615,391	0	(716)	0	0	5.500	5.430	MON	2,807	32,705	09/23/2009	09/16/2039
38376C-RQ-4	GNR 0977C ZB - CMO/RMBS			4	1	1,551,458	114.7422	1,753,943	1,528,595	1,535,832	0	(1,787)	0	0	5.500	5.430	MON	7,006	81,621	09/23/2009	09/16/2039
38376M-X2-8	GNR 1755A AZ - CMO/RMBS	O		4	1	12,709,631	106.4613	13,523,068	12,702,335	12,705,919	0	(1,680)	0	0	3.500	3.513	MON	37,048	436,267	07/19/2017	04/20/2047
38376U-VR-7	GNR 1773B VZ - CMO/RMBS	O		4	1	1,532,768	103.8144	1,647,540	1,587,005	1,542,276	0	5,213	0	0	3.500	3.766	MON	4,629	54,506	07/11/2017	05/20/2047
3837H1-U9-0	GNR 994 ZB - CMO/RMBS			4	1	87,260	99.9434	85,975	86,023	86,570	0	(31)	0	0	6.000	5.736	MON	430	5,111	12/06/2006	02/20/2029

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
38380K-AQ-8	GNR 17174B HZ - CMO/RMBS	0		4	1	8,715,270	95.6948	8,861,701	9,260,380	8,781,127	0	40,303	0	0	3.000	3.375	MON	23,151	273,349	12/08/2017	11/20/2047
38380K-DT-9	GNR 17176B BZ - CMO/RMBS	0		4	1	13,903,018	104.2978	14,534,524	13,935,600	13,904,377	0	918	0	0	3.500	3.529	MON	40,646	478,624	01/05/2018	11/20/2047
38380K-HX-6	GNR 17164A GZ - CMO/RMBS	0		4	1	2,534,504	103.9434	2,821,284	2,714,249	2,553,701	0	10,102	0	0	3.000	3.377	MON	6,786	80,120	12/08/2017	11/20/2047
38380U-WY-5	GNR 1811B Z - CMO/RMBS	0		4	1	2,886,703	96.8179	3,076,221	3,177,328	2,915,808	0	16,962	0	0	3.000	3.521	MON	7,943	93,789	01/10/2018	01/20/2048
38380V-ES-6	GNR 1819C Z - CMO/RMBS	0		4	1	3,707,122	94.8431	4,007,948	4,225,872	3,762,598	0	36,893	0	0	3.000	3.797	MON	10,565	124,740	02/02/2018	02/20/2048
38381A-XG-6	GNR 18154P Z - CMO/RMBS			4	1	409,631	108.4607	453,023	417,684	411,092	0	1,462	0	0	4.000	4.409	MON	1,392	15,013	01/28/2019	11/20/2048
911760-GZ-3	VENDE 953 2 - CMO/RMBS	0		4	1	4,931	111.0140	4,696	4,230	4,670	0	(98)	0	0	8.793	(22.814)	MON	31	353	04/01/2017	07/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						66,609,744	XXX	71,813,267	67,384,261	66,399,674	0	37,946	0	0	XXX	XXX	XXX	223,132	2,606,818	XXX	XXX
38373M-4H-0	GNR 0890 Z - CMBS			4	1	1,465,190	108.9612	2,083,960	1,912,571	1,727,967	0	17,269	0	0	4.845	8.177	MON	7,722	91,210	11/07/2008	12/16/2050
38373M-4S-6	GNR 0892 Z - CMBS			4	1	549,878	98.9834	610,967	617,242	587,938	0	4,932	0	0	4.700	5.694	MON	2,418	28,285	04/24/2009	10/16/2048
38373M-5Q-9	GNR 094 Z - CMBS			4	1	1,867,553	106.3195	2,106,257	1,981,064	1,903,584	0	6,732	0	0	5.390	6.667	MON	8,898	94,338	02/06/2009	01/16/2049
38373M-6D-7	GNR 0927 Z - CMBS			4	1	84,597	109.7524	92,847	84,597	84,597	0	0	0	0	5.366	5.383	MON	378	(1,007)	03/23/2009	01/16/2051
38373M-AD-2	GNR 0112 Z - CMBS			4	1	52,110	101.6249	47,078	46,325	50,063	0	(300)	0	0	7.677	5.076	MON	296	3,411	09/25/2012	07/16/2040
38373M-CA-6	GNR 0235 Z - CMBS			4	1	79,891	105.0912	73,319	69,767	76,325	0	(535)	0	0	7.250	4.467	MON	422	5,050	09/25/2012	03/16/2042
38373M-HM-5	GNR 0378 Z - CMBS	C		4	1	250,530	100.4866	220,341	219,274	240,411	0	(1,301)	0	0	4.727	2.172	MON	864	4,709	09/28/2012	09/16/2044
38373M-KL-3	GNR 03109 Z - CMBS	C		4	1	1,784,181	104.6152	1,618,699	1,547,288	1,709,628	0	(10,424)	0	0	5.329	2.411	MON	6,871	76,439	09/28/2012	11/16/2043
38373M-R6-9	GNR 0814A Z - CMBS			4	1	2,473,082	103.8579	3,167,631	3,049,968	2,857,226	0	51,382	0	0	4.500	6.802	MON	11,437	136,707	10/23/2008	03/16/2049
38373M-WW-6	GNR 0713 Z - CMBS			4	1	34,318	100.6396	36,122	35,892	34,850	0	77	0	0	5.000	6.559	MON	150	(661)	04/02/2009	09/16/2048
38373V-T8-3	GNR 0283 Z - CMBS			4	1	490,812	104.9449	453,198	431,844	474,458	0	(2,399)	0	0	5.868	3.301	MON	2,112	25,311	09/25/2012	10/16/2042
38374L-Q5-3	GNR 0567 Z - CMBS	CF		4	1	136,976	106.6602	152,182	142,679	138,693	0	212	0	0	4.723	5.541	MON	562	5,896	07/27/2010	08/16/2045
38376G-SJ-0	GNR 1083 Z - CMBS			4	1	578,108	104.9168	703,666	670,690	594,855	0	4,326	0	0	4.300	5.758	MON	2,403	28,093	06/02/2010	01/16/2052
38376G-UP-3	GNR 10100 Z - CMBS			4	1	699,634	100.9944	765,867	758,326	712,541	0	3,207	0	0	4.300	5.910	MON	2,717	32,493	09/08/2011	10/16/2052
38376G-UP-3	GNR 10100 Z - CMBS	CF		4	1	292,519	100.9944	335,067	331,768	301,582	0	2,437	0	0	4.300	6.840	MON	1,189	14,081	07/09/2010	10/16/2052
38376G-VS-6	GNR 10123 Z - CMBS			4	1	519,218	103.1941	641,729	621,866	537,738	0	3,592	0	0	3.900	7.166	MON	2,021	23,668	08/04/2010	10/16/2052
38376G-Y7-9	GNR 1195 Z - CMBS			4	1	3,125,469	102.2597	3,902,647	3,816,406	3,259,934	0	23,766	0	0	3.900	5.223	MON	12,403	145,743	06/30/2011	04/16/2051
38378B-WL-9	GNR 1279 Z - CMBS	C		4	1	364,685	91.0015	363,651	399,610	371,310	0	1,036	0	0	2.851	3.301	MON	949	11,224	06/22/2012	05/16/2054
38378N-DV-2	GNR 13145 AH - CMBS	C		4	1	71,282	100.1982	73,879	73,733	72,535	0	189	0	0	2.750	3.232	MON	169	1,985	10/23/2013	09/16/2044
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						14,920,033	XXX	17,449,107	16,810,909	15,736,236	0	104,198	0	0	XXX	XXX	XXX	63,981	726,976	XXX	XXX
83162C-PK-3	SBAP 0520C A - ABS	0		4	1	272,688	103.8829	268,005	257,988	270,213	0	(2,245)	0	0	4.950	2.434	MS	4,257	8,119	04/01/2017	03/01/2025
83162C-SD-6	SBAP 0820K A - ABS			4	1	1,030,039	109.5953	1,128,874	1,030,039	1,030,039	0	0	0	0	6.770	6.767	MN	11,622	(143,096)	11/04/2008	11/01/2028
83162C-SE-4	SBAP 0820L A - ABS			4	1	1,566,685	109.3622	1,713,361	1,566,685	1,566,685	0	0	0	0	6.220	6.218	JD	8,121	(88,083)	12/09/2008	12/01/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						2,869,412	XXX	3,110,240	2,854,711	2,866,937	0	(2,245)	0	0	XXX	XXX	XXX	24,000	(223,060)	XXX	XXX
0599999. Total - U.S. Government Bonds						1,792,807,305	XXX	2,070,441,023	3,888,599,882	1,886,682,045	0	48,328,213	0	0	XXX	XXX	XXX	460,520	3,716,579	XXX	XXX
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	0	C	1	1FE	5,158,370	116.5010	5,820,390	4,996,000	5,149,081	0	(7,311)	0	0	4.950	4.661	JJ	104,416	247,302	09/27/2018	07/29/2035
085209-AF-1	BERMUDA, GOVERNMENT OF (GOVERNMENT)	0	C	1,2	1FE	5,955,300	112.8750	6,772,500	6,000,000	5,958,792	0	3,303	0	0	4.750	4.844	FA	107,667	209,792	11/15/2018	02/15/2029
279158-AJ-8	ECOPETROL SA	0	C	1	2FE	4,277,000	117.8750	5,540,125	4,700,000	4,293,691	0	6,091	0	0	5.875	6.580	MN	25,311	276,125	04/01/2017	05/28/2045
44985G-AD-3	IPIC GMTN LTD		C		1FE	1,346,531	107.0200	1,444,770	1,350,000	1,349,107	0	378	0	0	5.500	5.533	MS	24,750	74,250	10/27/2011	03/01/2022
45905U-R7-1	INTERNATIONAL BANK FOR RECONSTRUCTION AN	0	C	2	1	934,500	97.6286	976,286	1,000,000	939,396	0	2,473	0	0	2.700	3.144	JD	225	27,000	12/12/2017	12/28/2037
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	0	C		1FE	4,310,763	115.5160	5,024,946	4,350,000	4,312,109	0	701	0	0	4.125	4.178	JJ	81,744	179,438	01/10/2018	01/17/2048
71654Q-CC-4	PETROLEOS MEXICANOS	0	C	1	2FE	1,351,598	100.1880	1,421,668	1,419,000	1,352,567	0	762	0	0	6.750	7.140	MS	26,606	95,783	09/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS	0	C	1	2FE	601,800	106.1720	626,415	590,000	600,417	0	(1,108)	0	0	6.500	6.192	MS	11,505	38,350	09/27/2018	03/13/2027
91086Q-AS-7	MEXICO (UNITED MEXICAN STATES)	0	C		2FE	6,121,668	137.0000	6,713,000	4,900,000	5,988,540	0	(50,416)	0	0	6.750	4.650	MS	86,363	330,750	04/01/2017	09/27/2034
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	0	C	1	1FE	247,800	116.5010	279,602	240,000	247,390	0	(335)	0	0	4.950	4.660	JJ	5,016	11,880	09/27/2018	07/29/2035
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA PERSERO TBK PT	0	D		2FE	3,000,804	108.5903	3,257,709	3,000,000	3,000,797	0	(159)	0	0	5.125	5.118	MN	19,219	153,750	09/27/2018	05/16/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						33,306,133	XXX	37,877,411	32,545,000	33,191,887	0	(45,621)	0	0	XXX	XXX	XXX	492,822	1,644,419	XXX	XXX
1099999. Total - All Other Government Bonds						33,306,133	XXX	37,877,411	32,545,000	33,191,887	0	(45,621)	0	0	XXX	XXX	XXX	492,822	1,644,419	XXX	XXX
13063A-5E-0	CALIFORNIA ST			1	1FE	2,062,398	150.5840	2,477,107	1,645,000	1,988,277	0	(16,869)	0	0	7.500	5.327	AO	30,844	123,375	08/18/2015	04/01/2034
13063A-5G-5	CALIFORNIA ST			1	1FE	150,021	160.4020	160,402	100,000	143,250	0	(1,428)	0	0	7.550	4.240	AO	1,888	7,550	10/24/2014	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1FE	876,768	152.7020	1,313,237	860,000	874,559	0	(330)	0	0	7.300	7.139	AO	15,695	62,780	05/11/2010	10/01/2039
13063B-FV-9	CALIFORNIA ST			1,2	1FE	620,635	100.9460	504,730	500,000	504,167	0	(24,943)	0	0	7.950	2.823	MS	13,250	39,750	01/22/2015	03/01/2036
13063B-JB-9	CALIFORNIA ST			1,2	1FE	2,382,510	104.7400	2,356,650	2,250,000	2,268,315	0	(21,085)	0	0	7.700	6.674	MN	28,875	173,250	12/03/2013	11/01/2030

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	
		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
13063B-JB-9	CALIFORNIA ST	C		1,2	1FE	896,945	104.7400	801,261	765,000	783,243	0	(21,011)	0	0	7.700	4.740	MN	9,818	58,905	12/03/2013	11/01/2030
13063B-JC-7	CALIFORNIA ST	O		1	1FE	34,439,439	165.0710	36,134,042	21,890,000	33,595,281	0	(360,968)	0	0	7.600	3.845	MN	277,273	1,663,640	09/11/2017	11/01/2040
373384-L5-3	GEORGIA ST	SD		1,2	1FE	4,046,992	105.3150	4,281,055	4,065,000	4,056,133	0	1,551	0	0	3.800	3.848	FA	64,363	154,470	07/31/2013	02/01/2025
373384-PA-8	GEORGIA ST	C		1	1FE	2,971,296	115.9710	3,131,217	2,700,000	2,862,451	0	(20,325)	0	0	4.964	3.950	MN	22,338	134,028	02/14/2014	11/01/2026
373385-DR-1	GEORGIA ST	O		1,2	1FE	5,571,944	108.9450	6,090,026	5,590,000	5,572,997	0	721	0	0	3.900	3.925	JJ	109,005	211,349	07/30/2018	07/01/2036
373385-DS-9	GEORGIA ST	O		1,2	1FE	499,785	109.1390	545,695	500,000	499,798	0	8	0	0	3.950	3.953	JJ	9,875	19,147	07/25/2018	07/01/2037
452152-FP-1	ILLINOIS ST	O			1FE	7,156,880	111.7090	7,819,630	7,000,000	7,147,549	0	(7,637)	0	0	5.100	4.884	JD	29,750	357,000	10/31/2018	06/01/2033
452152-FP-1	ILLINOIS ST	C			1FE	249,603	111.7090	279,273	250,000	249,658	0	17	0	0	5.100	5.114	JD	1,063	12,750	11/16/2016	06/01/2033
57582P-UE-8	MASSACHUSETTS (COMMONWEALTH OF)	O		1	1FE	9,949,040	129.7910	10,383,280	8,000,000	9,792,417	0	(59,053)	0	0	5.456	3.837	JJ	218,240	436,480	04/01/2017	12/01/2039
57582P-WH-9	MASSACHUSETTS ST	C		1	1FE	218,360	115.8890	231,778	200,000	213,412	0	(1,043)	0	0	4.500	3.717	FA	3,750	9,000	11/12/2014	08/01/2031
594610-8C-4	MICHIGAN ST			2	1FE	361,050	103.8730	363,556	350,000	352,998	0	(1,193)	0	0	3.850	3.470	MN	1,722	13,475	05/16/2012	05/15/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						72,453,665	XXX	76,872,937	56,665,000	70,904,504	0	(533,587)	0	0	XXX	XXX	XXX	837,747	3,476,948	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						72,453,665	XXX	76,872,937	56,665,000	70,904,504	0	(533,587)	0	0	XXX	XXX	XXX	837,747	3,476,948	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF	O		2	1FE	4,213,393	106.1920	4,513,160	4,250,000	4,215,013	0	1,253	0	0	3.820	3.882	FA	67,646	162,350	10/25/2018	08/01/2038
016059-DH-7	ALHAMBRA CALIF UNI SCH DIST	@			1FE	346,020	75.2630	1,128,945	1,500,000	676,433	0	41,484	0	0	0.000	6.430	N/A	0	0	05/15/2009	08/01/2032
016059-DJ-3	ALHAMBRA CALIF UNI SCH DIST	@			1FE	214,510	72.9270	729,270	1,000,000	421,122	0	25,977	0	0	0.000	6.470	N/A	0	0	05/15/2009	08/01/2033
016059-DQ-7	ALHAMBRA CALIF UNI SCH DIST	@			1FE	852,660	59.6680	1,193,360	2,000,000	938,699	0	35,566	0	0	0.000	3.900	N/A	0	0	06/29/2017	08/01/2039
03667P-ER-9	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@		3	1FE	701,805	54.2820	814,230	1,500,000	778,731	0	43,464	0	0	0.000	4.183	N/A	0	0	03/22/2018	08/01/2036
088023-JB-3	BEVERLY HILLS CALIF UNI SCH DIST	@			1FE	613,050	75.6380	1,890,950	2,500,000	1,173,700	0	68,450	0	0	0.000	6.100	N/A	0	0	03/05/2009	08/01/2032
088023-LA-2	BEVERLY HILLS CALIF UNI SCH DIST	C		3	1FE	252,190	60.9710	304,855	500,000	291,066	0	12,591	0	0	0.000	3.510	N/A	0	0	11/03/2016	08/01/2036
088023-MA-1	BEVERLY HILLS CALIF UNI SCH DIST	@		3	1FE	1,225,840	52.3390	1,439,323	2,750,000	1,285,904	0	51,538	0	0	0.000	4.133	N/A	0	0	10/26/2018	08/01/2038
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DIST	@		3	1FE	164,010	54.8760	192,066	350,000	175,555	0	9,915	0	0	0.000	4.084	N/A	0	0	10/26/2018	08/01/2037
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV			9	1FE	750,000	102.5720	769,290	750,000	750,000	0	0	0	0	3.463	3.463	JJ	2,525	0	11/06/2019	01/01/2039
101565-YS-2	BOULDER LARIMER & WELD CNTYS COLO ST VRA	C		2	1FE	4,129,922	103.4150	3,898,746	3,770,000	3,826,513	0	(56,937)	0	0	5.790	4.169	JD	9,701	218,283	02/14/2014	12/15/2033
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1FE	750,000	101.2050	759,038	750,000	750,000	0	0	0	0	3.338	3.338	AO	1,878	0	11/06/2019	10/01/2037
139015-QU-8	CANYON TEX INDPT SCH DIST			2	1FE	1,041,320	112.9580	1,129,580	1,000,000	1,038,292	0	(3,028)	0	0	4.000	3.454	FA	38,444	0	01/25/2019	02/15/2038
139015-QV-6	CANYON TEX INDPT SCH DIST			2	1FE	518,705	112.6830	563,415	500,000	517,357	0	(1,348)	0	0	4.000	3.504	FA	19,222	0	01/25/2019	02/15/2039
167486-ZQ-5	CHICAGO ILL	O			1FE	3,280,680	127.8800	3,324,880	2,600,000	3,250,164	0	(14,640)	0	0	6.314	4.585	JJ	82,082	164,164	11/02/2017	01/01/2044
179162-GF-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG	@		3	1FE	258,580	60.5330	302,665	500,000	269,461	0	10,565	0	0	0.000	4.040	N/A	0	0	12/12/2018	06/15/2035
179162-GL-0	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG	@		3	1FE	366,480	43.1640	431,640	1,000,000	382,983	0	16,024	0	0	0.000	4.320	N/A	0	0	12/12/2018	06/15/2042
204736-FM-9	COMPTON CALIF UNI SCH DIST	@		3	1FE	261,360	53.2790	266,395	500,000	264,143	0	2,783	0	0	0.000	3.150	N/A	0	0	08/08/2019	06/01/2040
204736-FP-2	COMPTON CALIF UNI SCH DIST	@		3	1FE	241,160	49.3570	246,785	500,000	243,793	0	2,633	0	0	0.000	3.230	N/A	0	0	08/08/2019	06/01/2042
232723-HD-1	CYPRESS CALIF ELEM SCH DIST	@			1FE	498,445	81.5380	1,504,376	1,845,000	901,818	0	64,907	0	0	0.000	7.611	N/A	0	0	04/15/2011	08/01/2029
232723-HP-4	CYPRESS CALIF ELEM SCH DIST	@			1FE	4,244,512	35.3140	5,579,612	15,800,000	4,690,735	0	195,121	0	0	0.000	4.294	N/A	0	0	08/21/2017	08/01/2048
232769-DV-8	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1FE	509,690	114.3390	571,695	500,000	508,658	0	(898)	0	0	4.000	3.751	FA	7,556	15,444	10/18/2018	02/15/2036
232769-DX-4	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1FE	1,010,770	113.3550	1,133,550	1,000,000	1,009,626	0	(995)	0	0	4.000	3.861	FA	15,111	30,889	10/18/2018	02/15/2038
242559-QJ-4	DEARBORN MICH	O		2	1FE	1,024,530	108.8860	1,088,860	1,000,000	1,020,161	0	(2,383)	0	0	4.000	3.681	AO	10,000	40,000	02/21/2018	04/01/2043
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3	C		1	1FE	322,244	118.8500	382,987	322,244	322,244	0	0	0	0	6.050	6.049	JD	1,625	19,496	06/14/2010	06/01/2025
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3			1	1FE	400,000	118.8500	475,400	400,000	400,000	0	0	0	0	6.050	6.049	JD	2,017	24,200	06/14/2010	06/01/2025
249164-LJ-1	DENVER COLO CITY & CNTY	C		2	1FE	5,166,955	102.1770	4,853,408	4,750,000	4,792,289	0	(70,188)	0	0	5.650	4.090	FA	111,823	268,375	02/14/2014	08/01/2030
251130-EC-0	DETROIT MICH CITY SCH DIST				1FE	2,499,479	125.6560	2,971,764	2,365,000	2,454,486	0	(7,311)	0	0	6.645	6.092	MN	26,192	157,154	11/01/2012	05/01/2029
251130-EW-6	DETROIT MICH CITY SCH DIST			2	1FE	157,360	107.6780	172,285	160,000	158,176	0	149	0	0	5.000	5.155	MN	1,333	8,000	11/20/2013	05/01/2029
282731-ED-6	EL CAMINO HEALTHCARE DISTRICT	@			1FE	1,280,960	75.6120	1,512,240	2,000,000	1,330,475	0	46,004	0	0	0.000	3.550	N/A	0	0	11/29/2018	08/01/2031
283770-MC-6	EL PASO TEX INDPT SCH DIST			2	1FE	784,575	112.3690	842,768	750,000	781,734	0	(2,841)	0	0	4.000	3.399	FA	11,333	14,500	01/31/2019	08/15/2037
283770-ME-2	EL PASO TEX INDPT SCH DIST			2	1FE	1,072,964	111.7630	1,156,747	1,035,000	1,069,810	0	(3,153)	0	0	4.000	3.520	FA	15,640	20,010	01/31/2019	08/15/2039
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2FE	1,487,367	116.0594	1,684,126	1,451,090	1,487,040	0	(327)	0	0	6.090	5.915	N/A	40,749	44,186	01/24/2019	01/15/2051
378460-TT-6	GLENDALE CALIF UNI SCH DIST	@		3	1FE	843,900	32.8140	1,640,700	5,000,000	1,495,599	0	98,781	0	0	0.000	6.951	N/A	0	0	08/05/2011	09/01/2037
378460-TU-3	GLENDALE CALIF UNI SCH DIST	@		3	1FE	1,097,670	30.5470	2,138,290	7,000,000	1,948,331	0	129,012	0	0	0.000	6.970	N/A	0	0	08/05/2011	09/01/2038
378460-TX-7	GLENDALE CALIF UNI SCH DIST	@		2	1FE	127,550	24.7280	247,280	1,000,000	225,525	0	14,816	0	0	0.000	6.912	N/A	0	0	08/09/2011	09/01/2041
406792-2U-4	HAMDEN CONN			2	2FE	490,375	108.3550	541,775	500,000	491,117	0	172	0	0	5.200	5.330	FA	9,822	26,000	02/25/2015	08/15/2044
410360-JT-9	HANFORD CALIF JT UN HIGH SCH DIST	@		3	1FE	408,912	40.7730	489,276	1,200,000	439,252	0	19,119	0	0	0.000	4.500	N/A	0	0	04/27/2018	08/01/2042
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE DIST			2	1FE	521,700	110.1230	550,615	500,000	517,878	0	(2,029)	0	0	4.000	3.460	FA	8,333	20,000	01/30/2018	08/01/2047
432272-FM-9	HILLSBOROUGH CALIF SCH DIST	@		3	1FE	423,580	49.3840	493,840	1,000,000	484,123	0	20,619	0	0	0.000	4.400	N/A	0	0	11/04/2016	09/01/2036
432272-FN-7	HILLSBOROUGH CALIF SCH DIST	@		3	1FE	157,070	36.7320	183,660	500,000	181,340	0	8,293	0	0	0.000	4.736	N/A	0	0	11/04/2016	09/01/2042
442331-3K-8	HOUSTON TEX	C		1	1FE	1,145,000	110.5640	1,265,958	1,145,000	1,145,000	0	0	0	0	3.961	3.961	MS	15,118	45,353	12/20/2017	03/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44563@-AA-3	HUNT MH BORROWER LLC FEE			2,5	2PL	3,953,242	102.4200	4,033,642	3,938,334	3,949,779	0	(1,101)	0	0	6.000	5.953	JD	6,564	217,932	07/18/2016	12/21/2048
44563@-AB-1	HUNT MH BORROWER LLC FEE II			2,5	2PL	39,000,000	100.0000	39,000,000	39,000,000	39,000,000	0	0	0	0	5.250	5.249	JD	218,021	0	11/27/2019	12/21/2048
50207#-AA-0	LMH FEE			2,5	2PL	3,689,259	102.7000	3,771,458	3,672,306	3,684,658	0	(1,433)	0	0	5.900	5.840	JD	6,019	212,902	07/18/2016	06/21/2048
514014-MB-2	LANCASTER CNTY NEB SCH DIST NO 001	C		2	1FE	510,000	102.1980	521,210	510,000	510,000	0	0	0	0	6.000	6.000	JJ	14,110	30,600	06/24/2010	01/15/2028
542433-NC-7	LONG BEACH CALIF UNI SCH DIST			1	1FE	750,000	103.5510	776,633	750,000	750,000	0	0	0	0	5.314	5.313	FA	16,606	39,855	04/20/2011	08/01/2021
542433-ND-5	LONG BEACH CALIF UNI SCH DIST			1	1FE	917,645	114.2630	1,028,367	900,000	908,455	0	(1,274)	0	0	5.914	5.713	FA	22,178	53,226	07/19/2011	08/01/2025
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1FE	1,571,444	153.6540	2,151,156	1,400,000	1,549,228	0	(3,166)	0	0	6.600	5.751	FA	38,500	92,400	06/28/2011	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST	O		1	1FE	9,044,167	164.1750	9,809,456	5,975,000	8,919,064	0	(52,057)	0	0	6.750	3.921	FA	168,047	403,313	07/07/2017	08/01/2049
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST			1	1FE	1,422,484	128.0610	1,792,854	1,400,000	1,417,157	0	(749)	0	0	5.750	5.625	JJ	40,250	80,500	06/28/2011	07/01/2034
567609-CS-9	MARIEMONT OHIO CITY SCH DIST	C		1	1FE	252,728	116.8080	292,020	250,000	251,469	0	(174)	0	0	5.150	5.048	JD	1,073	12,875	08/19/2010	12/01/2026
56781R-JA-6	MARIN CALIF CMNTY COLLEGE DIST			2	1FE	1,295,838	112.3290	1,404,113	1,250,000	1,291,272	0	(4,565)	0	0	4.000	3.470	FA	20,833	24,167	01/25/2019	08/01/2039
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1FE	2,000,000	107.9680	2,159,360	2,000,000	2,000,000	0	0	0	0	4.032	4.032	FA	33,600	38,976	01/25/2019	08/01/2038
575158-GP-9	MASON CNTY WASH PUB HOSP DIST NO 001			2	1FE	865,000	103.8970	898,709	865,000	865,000	0	0	0	0	6.297	6.296	JD	4,539	54,469	09/15/2010	12/01/2030
575158-GQ-7	MASON CNTY WASH PUB HOSP DIST NO 001	C		2	1FE	255,000	103.9870	265,167	255,000	255,000	0	0	0	0	6.397	6.396	JD	1,359	16,312	09/15/2010	12/01/2035
575158-GQ-7	MASON CNTY WASH PUB HOSP DIST NO 001			2	1FE	365,000	103.9870	379,553	365,000	365,000	0	0	0	0	6.397	6.396	JD	1,946	23,349	09/15/2010	12/01/2035
59163P-KX-0	METRO ORE	C		2	1FE	985,790	102.8470	1,028,470	1,000,000	986,114	0	324	0	0	3.500	3.600	JD	2,917	19,056	05/02/2019	06/01/2039
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	C		1	1FE	4,035,035	126.9840	4,698,408	3,700,000	3,970,154	0	(12,447)	0	0	5.707	4.993	JJ	105,580	211,159	02/14/2014	07/01/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		1	1FE	116,657	126.9840	126,984	100,000	115,673	0	(769)	0	0	5.707	4.248	JJ	2,854	5,707	09/12/2018	07/01/2034
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		2	1FE	6,665,608	114.1650	7,477,808	6,550,000	6,653,371	0	(10,137)	0	0	4.000	3.781	JJ	131,000	179,033	10/16/2018	07/01/2036
592112-TP-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		2	1FE	2,027,140	113.7760	2,275,520	2,000,000	2,024,338	0	(2,381)	0	0	4.000	3.831	JJ	40,000	54,667	11/02/2018	07/01/2037
625506-HN-3	MULTNOMAH CNTY ORE	@			1FE	399,078	99.2540	863,510	870,000	845,174	0	56,729	0	0	0.000	7.070	N/A	0	0	03/10/2009	06/01/2020
625506-HQ-6	MULTNOMAH CNTY ORE	@			1FE	987,675	95.4470	2,386,175	2,500,000	2,109,635	0	143,120	0	0	0.000	7.150	N/A	0	0	03/09/2009	06/01/2022
652113-XD-8	NEWPORT MESA CALIF UNI SCH DIST	@		3	1FE	944,123	50.6140	1,138,815	2,250,000	1,033,450	0	38,334	0	0	0.000	3.816	N/A	0	0	08/01/2017	08/01/2040
652113-XF-3	NEWPORT MESA CALIF UNI SCH DIST	@		3	1FE	2,120,117	46.0560	2,583,742	5,610,000	2,327,165	0	88,923	0	0	0.000	3.934	N/A	0	0	08/01/2017	08/01/2042
652113-XH-9	NEWPORT MESA CALIF UNI SCH DIST	@		3	1FE	1,825,326	42.1360	2,233,208	5,300,000	2,001,997	0	77,735	0	0	0.000	4.000	N/A	0	0	03/20/2018	08/01/2044
671205-X4-9	OAK GROVE CALIF SCH DIST	O		3	1FE	717,300	56.7110	850,665	1,500,000	761,351	0	42,649	0	0	0.000	5.636	FA	0	0	12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST	O		3	1FE	243,415	57.9590	289,795	500,000	258,446	0	14,552	0	0	0.000	5.621	FA	0	0	12/12/2018	08/01/2038
672325-F9-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY	O		2	1FE	4,048,625	105.2680	4,168,613	3,960,000	4,029,555	0	(7,850)	0	0	3.855	3.588	FA	63,608	152,658	06/29/2017	08/01/2032
686053-CP-2	OREGON SCH BRDS ASSN	C			1FE	111,133	114.6580	114,658	100,000	108,831	0	(1,785)	0	0	5.630	3.490	JD	16	5,630	09/12/2018	06/30/2024
686053-DR-7	OREGON SCH BRDS ASSN	O		1	1FE	389,914	117.9290	412,752	350,000	385,505	0	(3,430)	0	0	5.528	4.102	JD	54	19,348	09/12/2018	06/30/2028
686053-DR-7	OREGON SCH BRDS ASSN	C		1	1FE	111,404	117.9290	117,929	100,000	110,144	0	(980)	0	0	5.528	4.102	JD	15	5,528	09/12/2018	06/30/2028
717883-LV-2	PHILADELPHIA PA SCH DIST			1	1FE	287,642	124.1100	335,097	270,000	282,306	0	(844)	0	0	5.995	5.423	MS	5,396	16,187	05/10/2012	09/01/2030
718814-ZZ-2	PHOENIX ARIZ			1	1FE	1,115,950	121.1320	1,211,320	1,000,000	1,110,431	0	(4,105)	0	0	5.269	4.242	JJ	26,345	26,345	12/13/2018	07/01/2034
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST				1FE	85,000	119.7310	101,771	85,000	85,000	0	0	0	0	5.790	5.789	FA	2,051	4,922	05/19/2010	08/01/2026
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	O			1FE	613,031	110.0800	638,464	580,000	608,833	0	(3,275)	0	0	4.810	4.028	JD	2,325	27,898	09/12/2018	06/01/2027
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	C			1FE	100,410	110.0800	104,576	95,000	99,723	0	(536)	0	0	4.810	4.028	JD	381	4,570	09/12/2018	06/01/2027
738850-RA-6	POWAY CALIF UNI SCH DIST	@			1FE	1,304,895	67.9100	1,714,728	2,525,000	1,366,292	0	52,798	0	0	0.000	3.980	N/A	0	0	10/30/2018	08/01/2035
738850-RE-8	POWAY CALIF UNI SCH DIST	@			1FE	309,760	59.0950	1,181,900	2,000,000	541,934	0	34,956	0	0	0.000	6.780	N/A	0	0	07/29/2011	08/01/2039
738850-RF-5	POWAY CALIF UNI SCH DIST	@			1FE	722,400	57.1240	2,856,200	5,000,000	1,264,896	0	81,705	0	0	0.000	6.790	N/A	0	0	07/29/2011	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1FE	673,800	55.1740	2,758,700	5,000,000	1,180,748	0	76,375	0	0	0.000	6.800	N/A	0	0	07/29/2011	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1FE	2,313,760	44.7210	3,577,680	8,000,000	2,435,608	0	106,559	0	0	0.000	4.524	N/A	0	0	11/06/2018	08/01/2046
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	C			1FE	242,256	78.9290	315,716	400,000	277,965	0	11,433	0	0	0.000	3.670	N/A	0	0	11/14/2016	09/01/2030
762494-RS-3	RIALTO CALIF UNI SCH DIST	@		3	1FE	475,320	48.3530	483,530	1,000,000	476,448	0	1,128	0	0	0.000	3.310	N/A	0	0	11/07/2019	08/01/2042
762494-RT-1	RIALTO CALIF UNI SCH DIST	@		3	1FE	456,770	46.4340	464,340	1,000,000	457,864	0	1,094	0	0	0.000	3.340	N/A	0	0	11/07/2019	08/01/2043
762494-RU-8	RIALTO CALIF UNI SCH DIST	@		3	1FE	440,810	44.7980	447,980	1,000,000	441,869	0	1,059	0	0	0.000	3.350	N/A	0	0	11/07/2019	08/01/2044
779631-EP-1	ROWLAND CALIF UNI SCH DIST	@			1FE	965,161	55.7870	3,497,845	6,270,000	1,818,552	0	111,338	0	0	0.000	6.419	N/A	0	0	05/11/2010	08/01/2039
796711-C3-1	SAN BERNARDINO CALIF CITY UNI SCH DIST	O		2	1FE	249,063	111.6450	279,113	250,000	249,101	0	29	0	0	4.000	4.024	FA	4,167	10,000	11/15/2018	08/01/2042
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	@			1FE	354,440	46.0650	460,650	1,000,000	382,284	0	14,665	0	0	0.000	3.950	N/A	0	0	01/23/2018	08/01/2044
796720-GJ-3	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			1	1FE	500,000	157.5210	787,605	500,000	500,000	0	0	0	0	7.430	7.429	FA	15,479	37,150	06/10/2009	08/01/2039
797355-6N-9	SAN DIEGO CALIF UNI SCH DIST	@		3	1FE	936,015	74.3650	1,115,475	1,500,000	1,005,320	0	34,380	0	0	0.000	3.510	N/A	0	0	11/29/2017	07/01/2031
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST			1	1FE	943,440	113.5400	1,135,400	1,000,000	968,099	0	3,312	0	0	5.260	5.790	JJ	26,300	52,600	08/06/2010	07/01/2027
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST	@			1FE	1,061,350	50.5500	1,263,750	2,500,000	1,087,909	0	26,559	0	0	0.000	3.425	N/A	0	0	04/05/2019	07/01/2044
798339-HD-2	SAN JUAN CAPISTRANO CALIF	C		2	1FE	250,000	106.4250	266,063	250,000	250,000	0	0	0	0	4.090	4.090	FA	4,260	10,225	02/17/2017	08/01/2036
798339-HE-0	SAN JUAN CAPISTRANO CALIF	C		2	1FE	250,000	106.4910	266,228	250,000	250,000	0	0	0	0	4.190	4.190	FA	4,365	10,475	02/17/2017	08/01/2040
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST	@			1FE	512,400	37.1800	743,600	2,000,000	545,689	0	21,986	0	0	0.000	4.155	N/A	0	0	06/18/2018	08/01/2051
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST	C		2	1FE	258,848	112.5970	281,493	250,000	257,925	0	(890)	0	0	4.000	3.520	FA	4,167	10,000	12/13/2018	08/01/2037
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST	O		2	1FE	1,811,933	112.5970	1,970,448	1,750,000	1,805,472	0	(6,233)	0	0	4.000	3.520	FA	29,167	70,000	12/13/2018	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
801155-RL-8	SANTA ANA CALIF UNI SCH DIST	B			1FE	908,880	66.2990	2,651,960	4,000,000	1,706,286	0	103,671	0	0	0.000	6.368	N/A	0	0	05/11/2010	08/01/2033
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST			2	1FE	500,000	112.1190	560,595	500,000	500,000	0	0	0	0	5.500	5.499	FA	11,458	27,500	06/06/2013	08/01/2040
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST	C		2	1FE	250,000	112.1190	280,298	250,000	250,000	0	0	0	0	5.500	5.499	FA	5,729	13,750	06/06/2013	08/01/2040
861419-RC-5	STOCKTON CALIF UNI SCH DIST	B			1FE	925,725	89.2040	2,230,100	2,500,000	1,624,144	0	102,996	0	0	0.000	6.660	N/A	0	0	05/19/2011	08/01/2026
861419-RD-3	STOCKTON CALIF UNI SCH DIST	B			1FE	460,917	86.9590	1,173,947	1,350,000	799,239	0	53,381	0	0	0.000	7.033	N/A	0	0	05/19/2011	08/01/2027
861419-SV-2	STOCKTON CALIF UNI SCH DIST			2	1FE	357,928	109.3580	382,753	350,000	352,624	0	(967)	0	0	5.000	4.679	JJ	8,750	17,500	10/02/2013	01/01/2029
867578-VB-9	SUNNYVALE CALIF SCH DIST			2	1FE	500,000	96.0310	480,155	500,000	500,000	0	0	0	0	3.067	3.067	MS	4,345	0	09/06/2019	09/01/2044
882722-KF-7	TEXAS ST			1	1FE	78,379	134.9930	101,245	75,000	77,737	0	(81)	0	0	5.517	5.214	AO	1,034	4,138	09/25/2009	04/01/2039
891381-D8-5	TORRANCE CALIF UNI SCH DIST	B			1FE	817,720	89.1460	1,782,920	2,000,000	1,333,249	0	79,649	0	0	0.000	6.256	N/A	0	0	07/26/2011	08/01/2026
891381-G5-8	TORRANCE CALIF UNI SCH DIST	B			1FE	931,985	58.6220	2,520,746	4,300,000	1,774,897	0	104,476	0	0	0.000	6.160	N/A	0	0	05/11/2010	08/01/2034
899096-AU-5	TULARE CALIF JT UN HIGH SCH DIST	B			2FE	487,697	94.7330	1,023,116	1,080,000	872,230	0	50,484	0	0	0.000	6.052	N/A	0	0	05/11/2010	08/01/2023
899096-AY-7	TULARE CALIF JT UN HIGH SCH DIST	B			2FE	1,085,333	86.3090	2,554,746	2,960,000	1,837,773	0	111,923	0	0	0.000	6.384	N/A	0	0	11/09/2011	08/01/2027
899096-AZ-4	TULARE CALIF JT UN HIGH SCH DIST	B			2FE	583,533	83.8000	1,047,500	1,250,000	812,516	0	39,771	0	0	0.000	5.082	N/A	0	0	01/31/2014	08/01/2028
899096-BW-0	TULARE CALIF JT UN HIGH SCH DIST	B			2FE	425,105	88.6820	904,556	1,020,000	710,431	0	37,978	0	0	0.000	5.570	N/A	0	0	08/23/2010	08/01/2026
932889-TU-2	WALNUT VALLEY CALIF UNI SCH DIST	B			1FE	387,200	73.0970	1,008,739	1,380,000	663,858	0	40,642	0	0	0.000	6.418	N/A	0	0	08/02/2011	08/01/2031
932889-TW-8	WALNUT VALLEY CALIF UNI SCH DIST	B			1FE	138,090	64.4730	444,864	690,000	229,792	0	14,742	0	0	0.000	6.741	N/A	0	0	08/10/2011	08/01/2036
937440-FJ-9	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	B		3	1FE	154,385	36.9150	184,575	500,000	166,926	0	6,781	0	0	0.000	4.190	N/A	0	0	01/31/2018	06/15/2046
937440-FK-6	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	B		3	1FE	147,690	35.2610	176,305	500,000	159,716	0	6,503	0	0	0.000	4.200	N/A	0	0	01/31/2018	06/15/2047
937440-FL-4	WASHINGTON CLACKAMAS & YAMHILL CNTYS ORE	B		3	1FE	282,510	33.6750	336,750	1,000,000	305,571	0	12,470	0	0	0.000	4.210	N/A	0	0	01/31/2018	06/15/2048
961488-MH-3	WESTSIDE CALIF UN SCH DIST	B			1FE	750,102	77.2740	2,117,308	2,740,000	1,356,870	0	79,876	0	0	0.000	6.160	N/A	0	0	03/19/2010	08/01/2031
969275-PQ-3	WM S HART CALIF UN HIGH SCH DIST	B			1FE	245,975	87.9830	439,915	500,000	350,176	0	15,896	0	0	0.000	4.700	N/A	0	0	05/21/2012	09/01/2027
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST	B			1FE	257,393	72.6340	544,755	750,000	373,933	0	18,677	0	0	0.000	5.190	N/A	0	0	09/12/2012	08/01/2033
983068-2B-2	WYLIE TEX INDPT SCH DIST	B		3	1FE	468,210	36.3980	545,970	1,500,000	506,344	0	20,240	0	0	0.000	4.121	N/A	0	0	01/29/2018	08/15/2046
983068-Z2-6	WYLIE TEX INDPT SCH DIST	B		3	1FE	476,520	54.4960	544,960	1,000,000	500,346	0	19,280	0	0	0.000	3.968	N/A	0	0	10/02/2018	08/15/2037
983068-Z8-3	WYLIE TEX INDPT SCH DIST	B		3	1FE	373,968	41.5840	436,632	1,050,000	404,095	0	16,009	0	0	0.000	4.083	N/A	0	0	01/30/2018	08/15/2043
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						166,707,135	XXX	207,165,627	257,583,974	180,460,349	0	2,609,114	0	0	XXX	XXX	XXX	1,593,555	3,575,324	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						166,707,135	XXX	207,165,627	257,583,974	180,460,349	0	2,609,114	0	0	XXX	XXX	XXX	1,593,555	3,575,324	XXX	XXX
00164T-AB-4	AMCEST 07A A38 - ABS	C		1	1FE	317,081	122.1322	415,250	340,000	322,685	0	785	0	0	5.870	6.438	JJ	9,203	19,958	07/22/2010	01/15/2038
00164T-AB-4	AMCEST 07A A38 - ABS			1	1FE	559,554	122.1322	732,793	600,000	569,444	0	1,385	0	0	5.870	6.438	JJ	16,240	35,220	07/22/2010	01/15/2038
00624Q-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP			1	1FE	150,000	115.8710	173,807	150,000	150,000	0	0	0	0	5.250	5.249	JJ	3,631	7,875	09/20/2010	01/15/2026
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R	C		2	1FE	1,186,238	106.7080	1,333,850	1,250,000	1,191,171	0	851	0	0	5.250	5.584	FA	24,792	65,625	06/20/2013	02/15/2048
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1FE	1,393,620	157.2560	1,572,560	1,000,000	1,373,430	0	(7,965)	0	0	7.046	4.530	JD	5,872	70,460	05/09/2017	12/01/2044
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	C		1	1FE	1,068,450	157.2560	1,179,420	750,000	1,062,843	0	(5,607)	0	0	7.046	4.301	JD	4,404	52,845	03/05/2019	12/01/2044
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1FE	1,476,225	138.7980	1,734,975	1,250,000	1,462,730	0	(3,724)	0	0	6.053	4.824	FA	28,584	37,831	02/01/2017	02/15/2043
02765U-DB-7	AMERICAN MUN PWR OHIO INC REV			1,2	1FE	880,000	100.4320	883,802	880,000	880,000	0	0	0	0	6.449	6.448	FA	21,439	56,751	11/19/2009	02/15/2029
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV			1	1FE	3,436,075	154.4210	3,860,525	2,500,000	3,440,287	0	(13,090)	0	0	7.499	5.154	FA	70,824	187,475	02/08/2016	02/15/2050
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	D		1	1FE	1,275,017	154.4210	1,312,579	850,000	1,263,095	0	(6,343)	0	0	7.499	4.527	FA	24,080	63,742	01/22/2018	02/15/2050
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV	D		1	1FE	2,422,698	156.4980	2,488,318	1,590,000	2,381,042	0	(22,794)	0	0	7.834	4.243	FA	47,056	124,561	03/02/2018	02/15/2041
033177-XV-3	ANCHORAGE ALASKA ELEC UTIL REV	C		2	1FE	300,000	100.3590	301,077	300,000	300,000	0	0	0	0	6.558	6.557	JD	1,640	19,674	11/20/2009	12/01/2039
033177-XV-3	ANCHORAGE ALASKA ELEC UTIL REV			2	1FE	1,634,353	100.3590	1,615,780	1,610,000	1,610,000	0	(3,641)	0	0	6.558	6.558	JD	8,799	105,584	05/11/2010	12/01/2039
041806-RL-6	ARLINGTON TEX HIGHER ED FIN CORP ED REV	D		2	1FE	812,896	114.7920	918,336	800,000	811,604	0	(1,132)	0	0	4.000	3.801	FA	12,089	24,178	10/19/2018	08/15/2034
041806-RN-2	ARLINGTON TEX HIGHER ED FIN CORP ED REV	D		2	1FE	402,552	113.3010	453,204	400,000	402,290	0	(226)	0	0	4.000	3.921	FA	6,044	12,089	10/19/2018	08/15/2036
041806-RQ-5	ARLINGTON TEX HIGHER ED FIN CORP ED REV	D		2	1FE	1,000,000	112.5370	1,125,370	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	15,111	30,222	10/31/2018	08/15/2038
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV	D		1	1FE	2,233,880	128.7950	2,575,900	2,000,000	2,226,552	0	(4,075)	0	0	5.100	4.392	JD	8,500	102,000	02/27/2018	12/01/2047
070102-AA-6	BASIN ELEC PWR COOP N D	D			1FE	4,892,731	123.0240	5,474,568	4,450,000	4,879,940	0	(10,519)	0	0	6.127	5.363	JD	22,721	272,652	09/27/2018	06/01/2041
088518-CL-7	BEXAR CNTY TEX REV	D		1	1FE	7,963,373	130.3510	8,674,859	6,655,000	7,878,412	0	(68,017)	0	0	6.980	4.998	FA	175,485	464,519	09/27/2018	08/15/2032
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	999,900	100.4440	1,004,440	1,000,000	999,891	0	(9)	0	0	3.477	3.478	AO	3,863	0	11/05/2019	10/01/2043
12082T-AK-8	BURBANK CALIF WTR & PWR ELEC REV			1	1FE	947,281	122.3760	1,162,572	950,000	948,267	0	115	0	0	6.123	6.146	JD	4,847	58,169	03/29/2010	06/01/2030
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV	B			1FE	1,867,540	30.9530	9,223,994	29,800,000	3,918,486	0	258,962	0	0	0.000	6.957	N/A	0	0	05/11/2010	08/01/2049
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1FE	1,774,412	133.0990	1,976,520	1,485,000	1,746,571	0	(7,855)	0	0	6.400	4.975	JD	7,920	95,040	03/07/2016	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1FE	337,503	143.0950	357,738	250,000	328,315	0	(2,157)	0	0	7.550	5.067	MN	2,412	18,875	04/30/2015	05/15/2040
153476-AR-7	CENTRAL FLA EXPWY AUTH SR LIEN REV	C		2	1FE	263,973	112.6690	281,673	250,000	262,252	0	(1,673)	0	0	4.000	3.160	JJ	5,000	10,000	12/18/2018	07/01/2031
153476-DC-7	CENTRAL FLA EXPWY AUTH SR LIEN REV			2	1FE	1,039,790	110.1790	1,101,790	1,000,000	1,032,757	0	(3,758)	0	0	4.000	3.500	JJ	20,000	40,000	01/29/2018	07/01/2041
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV	C		1	1FE	322,390	143.7810	359,453	250,000	320,458	0	(1,932)	0	0	6.395	4.283	JJ	7,994	7,994	02/08/2019	01/01/2040
167593-YL-0	CHICAGO ILL O HARE INTL ARPT REV			2	1FE	517,870	115.9530	579,765	500,000	513,363	0	(1,588)	0	0	5.000	4.550	JJ	12,500	25,000	12/01/2016	01/01/2042
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1FE	1,312,580	135.0920	1,891,288	1,400,000	1,326,802	0	1,391	0	0	6.899	7.391	JD	8,049	96,586	01/26/2009	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
196479-6V-6	COLORADO HSG & FIN AUTH			2	1FE	250,000	101.8270	254,568	250,000	250,000	0	0	0	0	3.550	3.550	MN	1,479	2,416	06/20/2019	05/01/2037
196479-6Y-0	COLORADO HSG & FIN AUTH				1FE	2,500,000	100.8140	2,520,350	2,500,000	2,500,000	0	0	0	0	2.870	2.898	MON	6,178	30,494	06/28/2019	08/01/2037
196479-C3-1	COLORADO HSG & FIN AUTH			2	1FE	964,672	100.7690	972,091	964,672	964,672	0	0	0	0	3.030	3.030	MON	2,436	29,196	08/17/2017	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-				1FE	218,062	109.9970	219,994	200,000	217,713	0	(349)	0	0	3.650	3.004	MON	629	2,474	07/29/2019	07/01/2036
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-	0			1FE	1,000,000	109.9970	1,099,970	1,000,000	1,000,000	0	0	0	0	3.650	3.683	MON	3,143	37,007	12/21/2018	07/01/2036
196707-HT-3	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS	0		1	1FE	5,871,100	125.8950	6,294,750	5,000,000	5,814,576	0	(44,970)	0	0	5.957	4.321	MS	99,283	297,850	09/27/2018	03/01/2033
20281P-CT-7	COMMONWEALTH FING AUTH PA REV			1	1FE	3,682,200	129.3900	4,399,260	3,400,000	3,646,949	0	(6,901)	0	0	6.218	5.600	JD	17,618	211,412	02/14/2014	06/01/2039
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1FE	495,000	105.1440	520,463	495,000	495,000	0	0	0	0	3.300	3.300	MN	2,087	8,449	04/24/2019	11/15/2039
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1FE	250,000	100.3780	250,945	250,000	250,000	0	0	0	0	3.194	3.194	MN	1,331	1,530	08/08/2019	11/01/2038
235036-4V-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1FE	1,250,000	101.0550	1,263,188	1,250,000	1,250,000	0	0	0	0	3.344	3.344	MN	6,967	8,012	08/08/2019	11/01/2045
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1FE	256,533	142.4920	356,230	250,000	255,624	0	(105)	0	0	5.999	5.824	JD	1,250	14,998	09/25/2009	12/01/2044
246352-GV-4	DELAWARE RIV PORT AUTH PA & NJ REV	C		2	1FE	293,978	126.6010	316,503	250,000	290,037	0	(3,816)	0	0	5.000	2.960	JJ	6,250	6,701	12/18/2018	01/01/2032
24917D-BM-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1FE	189,753	75.8980	227,694	300,000	199,751	0	7,531	0	0	0.000	3.880	N/A	0	0	08/22/2018	08/01/2030
24917D-BT-9	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1FE	497,520	57.5020	575,020	1,000,000	517,509	0	19,989	0	0	0.000	4.012	N/A	0	0	01/02/2019	08/01/2036
24917D-BU-6	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1FE	340,350	54.8280	411,210	750,000	359,881	0	14,720	0	0	0.000	4.220	N/A	0	0	08/22/2018	08/01/2037
24917D-BV-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1FE	543,442	52.3590	659,723	1,260,000	573,387	0	23,784	0	0	0.000	4.282	N/A	0	0	10/16/2018	08/01/2038
24917D-BW-2	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1FE	207,015	49.9830	249,915	500,000	219,009	0	9,040	0	0	0.000	4.260	N/A	0	0	08/22/2018	08/01/2039
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1FE	670,651	137.5680	791,016	575,000	657,502	0	(2,315)	0	0	6.414	5.243	MN	4,713	36,881	06/13/2013	11/15/2039
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV	0		2	1FE	8,705,920	120.7860	9,662,880	8,000,000	8,638,258	0	(58,715)	0	0	5.000	3.930	JD	33,333	400,000	11/02/2018	12/01/2037
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	0		2	1FE	9,254,471	120.4610	9,974,171	8,280,000	9,155,664	0	(81,865)	0	0	5.000	3.602	JD	34,500	414,000	12/11/2018	12/01/2038
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	C		2	1FE	279,533	120.4610	301,153	250,000	276,888	0	(2,515)	0	0	5.000	3.580	JD	1,042	12,500	12/11/2018	12/01/2038
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV	C		1	1FE	121,855	123.8590	123,859	100,000	118,073	0	(873)	0	0	5.591	3.973	JD	466	5,591	05/05/2015	12/01/2034
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1FE	991,410	102.5680	1,025,680	1,000,000	991,859	0	167	0	0	4.050	4.101	FA	16,875	40,500	11/18/2016	08/01/2046
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV			1	1FE	65,000	102.2160	66,440	65,000	65,000	0	0	0	0	2.814	2.814	JJ	915	1,829	04/24/2015	07/01/2024
3128X0-AZ-2	FEDERAL HOME LOAN MORTGAGE CORP	@			1	282,515	69.6566	348,283	500,000	295,423	0	10,895	0	0	0.000	3.793	N/A	0	0	10/22/2018	01/02/2034
312902-VN-6	FEDERAL HOME LOAN MORTGAGE CORPORATION	@			1	322,392	85.5541	711,810	832,000	562,692	0	30,541	0	0	0.000	5.659	N/A	0	0	01/07/2010	01/04/2027
3130A0-7B-0	FEDERAL HOME LOAN BANKS				1	299,734	114.1396	342,419	300,000	299,838	0	15	0	0	4.000	4.007	MS	4,000	12,000	10/03/2013	09/01/2028
3130A8-GX-5	FEDERAL HOME LOAN BANKS	C		2	1	1,995,165	98.7766	2,222,473	2,250,000	2,006,090	0	10,403	0	0	3.000	3.899	JD	2,813	67,500	12/19/2018	06/16/2036
3130A8-GX-5	FEDERAL HOME LOAN BANKS	0		2	1	25,859,413	98.7766	28,768,684	29,125,000	25,999,342	0	133,430	0	0	3.000	3.889	JD	36,406	873,750	12/19/2018	06/16/2036
3130A8-X7-3	FEDERAL HOME LOAN BANKS	0		2	1	5,539,905	96.0251	6,308,851	6,570,000	5,594,087	0	44,412	0	0	2.700	3.988	FA	69,478	177,390	10/10/2018	08/10/2035
3130A9-2N-0	FEDERAL HOME LOAN BANKS	0		2	1	1,195,693	95.7417	1,369,106	1,430,000	1,207,069	0	9,364	0	0	2.700	3.978	FA	13,192	38,610	10/10/2018	08/28/2036
3130A9-BM-2	FEDERAL HOME LOAN BANKS	0		2	1	3,799,080	95.9986	4,319,939	4,500,000	3,832,733	0	27,869	0	0	2.720	3.942	MS	40,460	122,400	10/15/2018	09/02/2036
3130A9-J5-1	FEDERAL HOME LOAN BANKS	C		2	1	921,334	98.1562	981,562	1,000,000	932,238	0	5,798	0	0	2.500	3.320	MS	6,458	25,000	02/07/2018	09/28/2029
3130AD-SA-1	FEDERAL HOME LOAN BANKS	0		2	1	3,394,900	100.0924	3,403,142	3,400,000	3,395,209	0	176	0	0	3.940	3.951	MS	36,467	133,960	03/02/2018	03/23/2038
3130AD-SM-5	FEDERAL HOME LOAN BANKS	C		2	1	299,850	100.1141	300,342	300,000	299,862	0	7	0	0	3.870	3.874	MS	3,257	11,610	03/06/2018	03/20/2035
3130AE-CC-2	FEDERAL HOME LOAN BANKS	0		2	1	2,748,625	101.0475	2,778,807	2,750,000	2,748,718	0	59	0	0	4.125	4.129	MN	11,344	113,438	05/14/2018	05/25/2035
3130AE-KX-7	FEDERAL HOME LOAN BANKS	0		2	1	2,799,250	102.5352	2,870,987	2,800,000	2,799,305	0	38	0	0	4.000	4.002	JJ	50,400	112,000	07/11/2018	07/19/2033
3130AE-R7-7	FEDERAL HOME LOAN BANKS	0		2	1	3,897,100	101.7698	3,969,022	3,900,000	3,897,303	0	147	0	0	4.000	4.007	FA	61,533	156,000	08/08/2018	08/09/2033
3130AE-R8-5	FEDERAL HOME LOAN BANKS	0		2	1	3,000,000	100.4596	3,013,788	3,000,000	3,000,000	0	0	0	0	4.250	4.250	FA	47,458	127,500	08/02/2018	08/17/2038
3130AE-V3-1	FEDERAL HOME LOAN BANKS	0		2	1	1,500,000	100.4473	1,506,710	1,500,000	1,500,000	0	0	0	0	4.090	4.090	MS	18,916	61,350	08/24/2018	09/10/2038
3130AE-W3-0	FEDERAL HOME LOAN BANKS	0		2	1	14,987,250	102.4600	15,369,003	15,000,000	14,987,805	0	427	0	0	4.070	4.076	MS	183,150	610,500	09/05/2018	09/13/2038
3130AE-XL-9	FEDERAL HOME LOAN BANKS	0		2	1	5,979,000	100.8075	6,048,449	6,000,000	5,979,631	0	495	0	0	4.300	4.323	MS	68,800	258,000	09/27/2018	09/25/2043
3130AE-Y2-0	FEDERAL HOME LOAN BANKS	0		2	1	8,609,310	100.9306	8,750,683	8,670,000	8,612,955	0	3,401	0	0	4.050	4.113	MS	97,538	351,135	12/12/2018	09/21/2033
3130AE-YE-4	FEDERAL HOME LOAN BANKS	0		2	1	4,995,000	106.0689	5,303,444	5,000,000	4,995,267	0	212	0	0	4.030	4.038	MS	52,614	201,500	09/18/2018	09/27/2035
3130AE-YE-4	FEDERAL HOME LOAN BANKS	C		2	1	999,000	106.0689	1,060,689	1,000,000	999,053	0	42	0	0	4.030	4.038	MS	10,523	40,300	09/18/2018	09/27/2035
3130AE-YL-8	FEDERAL HOME LOAN BANKS	0		2	1	999,500	101.9203	1,019,203	1,000,000	999,553	0	42	0	0	3.840	3.846	MS	9,920	38,400	09/20/2018	09/28/2028
3130AE-YW-4	FEDERAL HOME LOAN BANKS	0		2	1	1,000,000	100.6665	1,006,665	1,000,000	1,000,000	0	0	0	0	4.180	4.180	MS	10,798	41,800	09/20/2018	09/28/2035
3130AF-4V-6	FEDERAL HOME LOAN BANKS	0		2	1	1,000,000	101.0109	1,010,109	1,000,000	1,000,000	0	0	0	0	4.000	4.000	AO	7,556	40,000	10/09/2018	10/23/2028
3130AF-4W-4	FEDERAL HOME LOAN BANKS	0		2	1	12,000,000	106.6124	12,793,488	12,000,000	12,000,000	0	0	0	0	4.100	4.100	AO	91,567	492,000	10/09/2018	10/24/2033
3130AF-4X-2	FEDERAL HOME LOAN BANKS	0		2	1	3,600,000	107.3398	3,864,232	3,600,000	3,600,000	0	0	0	0	4.250	4.250	AO	30,600	153,000	10/09/2018	10/19/2038
3130AF-AT-4	FEDERAL HOME LOAN BANKS	0		2	1	5,000,000	103.5136	5,175,680	5,000,000	5,000,000	0	0	0	0	4.090	4.090	MN	33,515	204,500	10/18/2018	11/02/2033
3130AF-AU-1	FEDERAL HOME LOAN BANKS	0		2	1	5,000,000	102.5250	5,126,252	5,000,000	5,000,000	0	0	0	0	4.250	4.250	MN	34,826	212,500	10/18/2018	11/02/2038
3130AF-CC-9	FEDERAL HOME LOAN BANKS	0		2	1	1,500,000	107.2939	1,609,409	1,500,000	1,500,000	0	0	0	0	4.220	4.220	MN	9,143	63,300	10/25/2018	11/09/2038
3130AF-CX-3	FEDERAL HOME LOAN BANKS	C		2	1	498,500	102.2867	511,434	500,000	498,570	0	63	0	0	4.170	4.195	MN	2,433	20,850	11/19/2018	11/19/2035
3130AF-EQ-6	FEDERAL HOME LOAN BANKS	0		2	1	5,740,000	100.8001	5,785,927	5,740,000	5,740,000	0	0	0	0	4.125	4.125	MN	27,624	236,775	12/10/2018	11/19/2030
3130AF-HG-5	FEDERAL HOME LOAN BANKS	C		2	1	250,000	103.2750	258,188	250,000	250,000	0	0	0	0	4.100	4.100	JD	712	10,250	11/29/2018	12/06/2030
3130AF-L5-4	FEDERAL HOME LOAN BANKS	0		2	1	4,000,000	102.6941	4,107,763	4,000,000	4,000,000	0	0	0	0	4.000	4.000	JD	3,111	160,000	12/13/2018	12/24/2030

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	
		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
3130AF-LC-9	FEDERAL HOME LOAN BANKS	0		2	1	8,000,000	105.2196	8,417,567	8,000,000	8,000,000	0	0	0	0	4.000	4.000	JD	8,889	320,000	12/14/2018	12/21/2033
3130AF-LC-9	FEDERAL HOME LOAN BANKS	C		2	1	250,000	105.2196	263,049	250,000	250,000	0	0	0	0	4.000	4.000	JD	278	10,000	12/14/2018	12/21/2033
3130AF-M2-0	FEDERAL HOME LOAN BANKS	C		2	1	250,000	106.2625	265,656	250,000	250,000	0	0	0	0	4.100	4.100	JD	85	10,250	12/20/2018	12/28/2038
3130AF-M2-0	FEDERAL HOME LOAN BANKS	0		2	1	1,000,000	106.2625	1,062,625	1,000,000	1,000,000	0	0	0	0	4.100	4.100	JD	342	41,000	12/20/2018	12/28/2038
3130AF-NX-1	FEDERAL HOME LOAN BANKS			2	1	6,496,750	101.0311	6,567,023	6,500,000	6,496,880	0	130	0	0	4.150	4.154	JJ	124,385	134,875	01/07/2019	01/15/2036
3130AF-PP-6	FEDERAL HOME LOAN BANKS			2	1	1,250,000	101.3588	1,266,986	1,250,000	1,250,000	0	0	0	0	4.200	4.200	JJ	22,896	26,250	01/08/2019	01/24/2039
3130AF-YE-1	FEDERAL HOME LOAN BANKS			2	1	6,250,000	100.2538	6,265,864	6,250,000	6,250,000	0	0	0	0	4.030	4.030	MS	81,859	125,938	02/28/2019	03/04/2039
3130AH-DM-2	FEDERAL HOME LOAN BANKS			2	1	850,000	97.4908	828,672	850,000	850,000	0	0	0	0	3.050	3.050	AO	5,041	0	10/17/2019	10/21/2044
3133EG-B6-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	1,388,535	101.4058	1,521,087	1,500,000	1,395,864	0	3,428	0	0	2.875	3.342	AO	10,781	43,125	10/30/2017	10/01/2040
3133EG-YV-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1	645,442	98.9863	692,904	700,000	652,977	0	4,004	0	0	2.480	3.288	AO	3,472	17,360	02/06/2018	10/19/2029
3133EH-7J-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	677,775	107.6001	753,201	700,000	680,662	0	1,598	0	0	3.000	3.326	JJ	9,567	21,000	03/05/2018	01/17/2030
3133EH-D2-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	1,998,180	107.2994	2,145,987	2,000,000	1,998,245	0	59	0	0	3.250	3.256	JJ	31,597	65,000	09/27/2017	07/06/2040
3133EH-D3-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	4,005,400	108.1855	4,327,422	4,000,000	4,005,090	0	(124)	0	0	3.330	3.323	MS	42,920	133,200	10/16/2017	09/05/2045
3133EH-H3-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	4,796,602	107.7124	5,170,195	4,800,000	4,796,730	0	132	0	0	3.220	3.225	JJ	66,976	154,560	10/10/2017	01/25/2038
3133EH-L9-2	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	1,000,000	107.4080	1,074,080	1,000,000	1,000,000	0	0	0	0	3.190	3.190	JJ	13,735	31,900	10/20/2017	01/26/2037
3133EJ-A5-8	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	3,500,000	105.5540	3,694,390	3,500,000	3,500,000	0	0	0	0	4.080	4.080	MS	40,063	142,800	09/12/2018	09/20/2038
3133EJ-AF-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	4,898,886	100.4228	5,171,775	5,150,000	4,911,212	0	8,981	0	0	3.540	3.900	JJ	79,001	182,310	08/16/2018	01/25/2038
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	1,402,646	108.9943	1,525,921	1,400,000	1,402,459	0	(98)	0	0	3.310	3.297	JJ	19,952	46,340	01/23/2018	01/26/2038
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	2,404,180	108.9943	2,615,864	2,400,000	2,403,885	0	(155)	0	0	3.310	3.298	JJ	34,203	79,440	01/23/2018	01/26/2038
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	1,402,338	109.8415	1,537,781	1,400,000	1,402,218	0	(63)	0	0	3.380	3.370	JJ	20,374	47,320	01/23/2018	01/26/2043
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	0			1	1,300,000	109.8415	1,427,940	1,300,000	1,300,000	0	0	0	0	3.380	3.380	JJ	18,919	43,940	01/19/2018	01/26/2043
3133EJ-BG-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1	700,000	102.0819	714,574	700,000	700,000	0	0	0	0	3.710	3.710	FA	10,749	25,970	01/24/2018	02/02/2043
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	4,197,900	104.2593	4,378,889	4,200,000	4,198,033	0	105	0	0	4.000	4.004	MS	44,333	168,000	09/19/2018	09/26/2033
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1	999,500	104.2593	1,042,593	1,000,000	999,532	0	25	0	0	4.000	4.004	MS	10,556	40,000	09/19/2018	09/26/2033
3133EJ-CQ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	1,382,164	110.8446	1,551,824	1,400,000	1,383,356	0	646	0	0	3.440	3.529	FA	18,060	48,160	02/16/2018	02/16/2038
3133EJ-EQ-8	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	299,619	111.7471	335,241	300,000	299,650	0	17	0	0	3.530	3.540	MS	3,501	10,590	02/23/2018	03/02/2035
3133EJ-ER-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	1,400,000	112.7064	1,577,890	1,400,000	1,400,000	0	0	0	0	3.570	3.570	MS	16,521	49,980	02/23/2018	03/02/2038
3133EJ-ES-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	1,107,183	114.0884	1,254,972	1,100,000	1,106,827	0	(197)	0	0	3.670	3.629	MS	13,008	40,370	02/26/2018	03/05/2042
3133EJ-G8-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	12,500,000	102.0161	12,752,015	12,500,000	12,500,000	0	0	0	0	4.350	4.350	AO	110,260	543,750	10/11/2018	10/18/2038
3133EJ-GG-8	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	300,555	110.5763	331,729	300,000	300,485	0	(39)	0	0	3.320	3.301	MS	2,960	9,960	03/07/2018	03/14/2030
3133EJ-HX-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1	498,335	111.6635	558,317	500,000	498,512	0	102	0	0	3.340	3.371	MS	4,268	16,700	03/22/2018	09/29/2031
3133EJ-L8-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	5,000,000	102.4742	5,123,711	5,000,000	5,000,000	0	0	0	0	4.160	4.160	AO	38,133	208,000	10/18/2018	10/25/2033
3133EJ-VS-5	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	850,000	104.1109	884,943	850,000	850,000	0	0	0	0	4.140	4.140	FA	14,565	35,190	07/24/2018	08/02/2038
3133EJ-XQ-7	FEDERAL FARM CREDIT BANKS FUNDING CORP	0		2	1	999,500	104.6059	1,046,059	1,000,000	999,529	0	19	0	0	4.040	4.044	FA	14,364	40,400	08/28/2018	08/23/2038
3133EK-MR-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1	249,750	100.6023	251,506	250,000	249,757	0	7	0	0	3.570	3.579	JD	645	4,463	05/17/2019	06/05/2034
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1	749,100	101.0062	757,546	750,000	749,122	0	22	0	0	2.990	3.000	JJ	10,154	0	07/10/2019	07/18/2034
3133MA-WE-5	FEDERAL HOME LOAN BANKS				1	629,860	142.7668	713,834	500,000	579,859	0	(5,904)	0	0	7.125	5.086	FA	13,458	35,625	04/20/2009	02/15/2030
3133XF-J4-9	FEDERAL HOME LOAN BANKS				1	3,015,852	137.6838	3,855,147	2,800,000	2,962,510	0	(6,323)	0	0	5.625	5.094	MS	46,813	157,500	04/17/2009	03/14/2036
3134A3-U5-3	FEDERAL HOME LOAN MORTGAGE CORPORATION	@			1	2,097,040	79.4915	4,252,794	5,350,000	3,265,138	0	161,967	0	0	0.000	5.153	N/A	0	0	04/14/2011	09/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORPORATION	@			1	1,432,538	76.3535	2,983,893	3,908,000	2,209,555	0	108,355	0	0	0.000	5.100	N/A	0	0	03/14/2018	03/15/2031
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORPORATION	C			1	427,097	76.3535	962,054	1,260,000	699,942	0	35,508	0	0	0.000	5.280	N/A	0	0	12/18/2012	03/15/2031
3134A4-CG-7	FEDERAL HOME LOAN MORTGAGE CORPORATION	@			1	859,815	83.9796	1,889,541	2,250,000	1,475,439	0	78,621	0	0	0.000	5.552	N/A	0	0	03/19/2010	09/15/2027
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORPORATIONS	C			1	325,629	82.8987	746,088	900,000	568,891	0	30,929	0	0	0.000	5.669	N/A	0	0	01/07/2010	03/15/2028
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORPORATIONS	@			1	541,013	82.8987	1,119,132	1,350,000	886,584	0	44,288	0	0	0.000	5.191	N/A	0	0	05/11/2010	03/15/2028
3134A4-CN-2	FEDERAL HOME LOAN MORTGAGE CORPORATION -	@			1	281,096	76.8978	384,489	500,000	353,318	0	10,210	0	0	0.000	3.878	N/A	0	0	12/12/2012	09/15/2030
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORPORATION	C			1	313,297	73.4233	403,828	550,000	359,720	0	11,977	0	0	0.000	3.415	N/A	0	0	12/01/2015	07/15/2032
3134A4-NR-1	FEDERAL HOME LOAN MORTGAGE CORP	@			1	886,856	77.2130	1,953,490	2,530,000	1,468,258	0	73,885	0	0	0.000	5.230	N/A	0	0	05/11/2010	07/15/2030
3134A4-NS-9	FEDERAL HOME LOAN MORTGAGE CORP	@			1	469,406	76.1882	547,793	719,000	497,927	0	16,300	0	0	0.000	3.356	N/A	0	0	03/22/2018	01/15/2031
31358C-7X-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1	751,788	95.5265	1,432,897	1,500,000	1,321,892	0	68,592	0	0	0.000	5.400	N/A	0	0	05/26/2009	05/15/2022
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1	2,269,876	78.8671	2,681,483	3,400,000	2,415,810	0	80,852	0	0	0.000	3.433	N/A	0	0	03/02/2018	01/15/2030
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1	295,115	78.2477	391,239	500,000	346,703	0	12,025	0	0	0.000	3.561	N/A	0	0	06/05/2015	05/15/2030
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1	3,960,641	78.2477	4,694,863	6,000,000	4,221,010	0	140,720	0	0	0.000	3.420	N/A	0	0	02/14/2018	05/15/2030
31358D-JP-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1	2,369,205	62.6182	2,817,821	4,500,000	2,443,441	0	74,236	0	0	0.000	3.512	N/A	0	0	02/07/2019	07/15/2037
31359Y-CY-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1	330,271	82.1999	764,459	930,000	559,196	0	32,340	0	0	0.000	6.047	N/A	0	0	01/07/2010	07/15/2028
31364E-AV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1	738,542	83.8223	1,676,446	2,000,000	1,312,059	0	69,292	0	0	0.000	5.500	N/A	0	0	05/26/2009	10/08/2027
31364E-BA-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1	834,723	82.9239	1,849,204	2,230,000	1,552,086	0	82,370	0	0	0.000	5.031	N/A	0	0	03/19/2010	03/23/2028
338035-DQ-8	FISHERS IND ECONOMIC DEV REV	0		2	1FE	5,669,095	109.4360	5,772,749	5,275,000	5,573,992	0	(76,003)	0	0	5.750	4.035	FA	126,380	303,313	09/27/2018	02/01/2038

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	
		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
347314-BF-2	FORT EUSTIS/FORT STORY LLC VA MILITARY H	0		2	1FE	572,855	115.4466	577,233	500,000	564,540	0	(4,177)	0	0	5.510	4.117	JD	1,224	27,550	12/18/2017	12/15/2040
359900-8X-8	FULTON CNTY GA DEV AUTH REV			1	1FE	500,000	116.9580	584,790	500,000	500,000	0	0	0	0	4.234	4.234	MN	3,528	21,170	02/16/2017	11/01/2047
362848-UR-2	GAINESVILLE FLA UTILS SYS REV IAM COML P			1	1FE	568,195	107.9530	539,765	500,000	567,789	0	(406)	0	0	3.875	3.139	AO	4,844	9,095	09/24/2019	10/01/2047
37353P-DZ-9	GEORGIA ST HSG & FIN AUTH REV			2	1FE	1,000,000	101.6770	1,016,770	1,000,000	1,000,000	0	0	0	0	2.950	2.950	JD	6,638	0	09/18/2019	12/01/2039
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV			2	1FE	3,655,000	102.4740	3,745,425	3,655,000	3,655,000	0	0	0	0	3.200	3.200	JD	26,316	0	09/18/2019	12/01/2044
37353P-EB-1	GEORGIA ST HSG & FIN AUTH REV			2	1FE	2,060,000	101.8540	2,098,192	2,060,000	2,060,000	0	0	0	0	3.250	3.250	JD	15,064	0	09/18/2019	12/01/2049
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV	C			1FE	310,000	121.3130	376,070	310,000	310,000	0	0	0	0	7.600	7.599	JD	1,047	22,999	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1FE	1,768,720	121.3130	2,025,927	1,670,000	1,750,861	0	(1,891)	0	0	7.600	7.135	JD	5,641	123,456	05/11/2010	12/15/2039
413890-EQ-3	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV	@		3	1FE	614,679	37.3840	865,440	2,315,000	731,209	0	31,857	0	0	0.000	4.504	N/A	0	0	02/08/2016	11/15/2045
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	0		1,2	1FE	1,000,000	104.8850	1,048,850	1,000,000	1,000,000	0	0	0	0	3.894	3.894	JJ	19,470	38,940	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	0		1,2	1FE	8,550,000	104.1990	8,909,015	8,550,000	8,550,000	0	0	0	0	4.144	4.144	JJ	177,156	354,312	07/13/2017	07/01/2047
42219U-BQ-4	HEALTH CARE AUTH FOR BAPTIST HEALTH ALA	0		1	2FE	7,401,100	124.7750	8,734,250	7,000,000	7,391,198	0	(8,259)	0	0	5.500	5.093	MN	49,194	385,000	09/27/2018	11/15/2043
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV				1FE	536,517	113.9160	586,667	515,000	524,808	0	(1,298)	0	0	7.400	7.001	JD	3,176	34,168	06/16/2009	12/01/2025
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV			2	1FE	1,000,000	101.6110	1,016,110	1,000,000	1,000,000	0	0	0	0	3.000	3.000	AO	7,500	7,833	06/12/2019	10/01/2039
45201Y-3Q-8	ILLINOIS HSG DEV AUTH REV			2	1FE	500,000	101.6800	508,400	500,000	500,000	0	0	0	0	3.100	3.100	AO	3,875	4,047	06/12/2019	10/01/2041
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1FE	209,384	132.7420	265,484	200,000	206,096	0	(435)	0	0	6.184	5.850	JJ	6,184	12,368	10/17/2011	01/01/2034
472682-QW-6	JEFFERSON CNTY ALA SWR REV	@		3	1FE	128,650	46.6380	233,190	500,000	191,183	0	12,064	0	0	0.000	6.625	N/A	0	0	11/20/2013	10/01/2034
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV	0		1	1FE	10,096,920	120.3490	10,831,410	9,000,000	10,004,882	0	(73,948)	0	0	5.722	4.384	JJ	257,490	514,980	09/27/2018	07/01/2030
494787-DF-8	KING CNTY WASH PUB HOSP DIST NO 001 HOSP	C		2	1FE	500,000	102.7540	513,770	500,000	500,000	0	0	0	0	8.000	7.999	JD	1,778	40,000	06/11/2010	06/15/2040
494787-DF-8	KING CNTY WASH PUB HOSP DIST NO 001 HOSP			2	1FE	1,163,647	102.7540	1,181,671	1,150,000	1,151,036	0	(2,172)	0	0	8.000	7.793	JD	4,089	92,000	08/16/2011	06/15/2040
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM				1FE	218,500	110.1680	220,336	200,000	218,156	0	(344)	0	0	3.650	3.004	MON	629	2,474	07/29/2019	01/01/2037
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM	0			1FE	1,000,000	110.1680	1,101,680	1,000,000	1,000,000	0	0	0	0	3.650	3.684	MON	3,143	37,007	12/21/2018	01/01/2037
510849-FM-9	LAKE STEVENS SWR DIST WASH SWR REV			2	1FE	1,533,100	103.8560	1,417,634	1,365,000	1,375,982	0	(12,559)	0	0	6.564	5.560	MN	14,933	89,599	02/08/2016	11/01/2030
537445-QF-8	LITTLE ROCK ARK SWR REV	C		2	1FE	281,413	115.8680	289,670	250,000	276,669	0	(4,643)	0	0	5.000	2.800	AO	3,125	12,500	12/20/2018	10/01/2033
542403-AC-4	LONG BEACH CALIF ARPT REV	C		2	1FE	250,000	100.4170	251,043	250,000	250,000	0	0	0	0	7.765	7.764	JD	1,618	19,413	11/20/2009	06/01/2039
542403-AC-4	LONG BEACH CALIF ARPT REV			2	1FE	834,808	100.4170	833,461	830,000	830,000	0	(761)	0	0	7.765	7.764	JD	5,371	64,450	05/04/2011	06/01/2039
544445-EN-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV	0		2	1FE	1,535,534	122.1370	1,709,918	1,400,000	1,521,580	0	(12,131)	0	0	5.000	3.780	MN	8,944	70,000	11/02/2018	05/15/2036
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	C		2	1FE	1,127,340	119.8330	1,198,330	1,000,000	1,108,056	0	(10,928)	0	0	5.000	3.500	MN	6,389	50,000	03/01/2018	05/15/2044
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	0		2	1FE	5,636,700	119.8330	5,991,650	5,000,000	5,540,278	0	(54,638)	0	0	5.000	3.500	MN	31,944	250,000	03/01/2018	05/15/2044
544495-VX-9	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1FE	1,120,000	120.6650	1,351,448	1,120,000	1,120,000	0	0	0	0	5.516	5.516	JJ	30,890	61,779	08/18/2010	07/01/2027
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1FE	1,303,440	156.3170	1,563,170	1,000,000	1,280,166	0	(5,620)	0	0	6.574	4.681	JJ	32,870	65,740	07/01/2015	07/01/2045
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV			1	1FE	2,726,288	138.1310	2,762,620	2,000,000	2,657,488	0	(21,649)	0	0	5.813	3.538	JD	9,688	116,260	09/01/2016	06/01/2040
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S	0		1	1FE	1,956,884	129.1140	2,130,381	1,650,000	1,945,084	0	(9,502)	0	0	5.735	4.360	JD	7,886	94,628	09/26/2018	06/01/2039
54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV	@		3	1FE	7,817,880	38.6070	8,107,470	21,000,000	7,949,839	0	131,959	0	0	0.000	3.320	N/A	0	0	06/26/2019	07/01/2049
54659L-AT-1	LOUISVILLE & JEFFERSON CNTY KY METRO GOV	0		2	1FE	3,329,430	112.8710	3,386,130	3,000,000	3,251,478	0	(61,892)	0	0	5.750	3.351	AO	43,125	172,500	09/27/2018	10/01/2042
56052F-FK-6	MAINE ST HSG AUTH MTG PUR			2	1FE	1,000,000	101.3830	1,013,830	1,000,000	1,000,000	0	0	0	0	3.289	3.289	MN	4,203	32,890	09/08/2016	11/15/2031
56052F-PF-6	MAINE ST HSG AUTH MTG PUR			2	1FE	500,000	103.0780	515,390	500,000	500,000	0	0	0	0	3.350	3.350	MN	2,140	6,747	05/16/2019	11/15/2044
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	0		2	1FE	275,758	120.1210	300,303	250,000	273,492	0	(2,266)	0	0	5.000	3.721	MS	4,167	8,264	12/06/2018	09/01/2037
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	1,000,000	106.8260	1,068,260	1,000,000	1,000,000	0	0	0	0	3.750	3.750	MS	12,500	17,500	02/27/2019	09/01/2039
57419R-5M-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	1,000,000	106.6500	1,066,500	1,000,000	1,000,000	0	0	0	0	3.850	3.850	MS	12,833	17,967	02/27/2019	09/01/2042
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	1,000,000	102.3740	1,023,740	1,000,000	1,000,000	0	0	0	0	3.200	3.200	MS	10,667	6,933	05/23/2019	09/01/2039
57419R-7X-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	500,000	102.6680	513,340	500,000	500,000	0	0	0	0	3.350	3.350	MS	5,583	3,629	05/23/2019	09/01/2042
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	1,900,000	102.0730	1,939,387	1,900,000	1,900,000	0	0	0	0	3.797	3.797	MS	24,048	36,072	08/25/2016	03/01/2039
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1FE	695,000	105.9990	736,693	695,000	695,000	0	0	0	0	4.416	4.416	MS	10,230	31,792	04/07/2017	09/01/2037
574218-4K-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	0		1	1FE	1,250,000	111.2750	1,390,938	1,250,000	1,250,000	0	0	0	0	4.165	4.165	JJ	26,031	52,063	12/13/2017	07/01/2048
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ	0		1	1FE	12,648,680	120.6160	13,267,760	11,000,000	12,490,947	0	(126,362)	0	0	5.788	4.055	JJ	318,340	636,680	09/27/2018	07/01/2029
575832-TW-0	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ	C		1	1FE	542,675	122.5110	612,555	500,000	530,782	0	(2,218)	0	0	5.832	5.060	MN	4,860	29,160	12/03/2013	05/01/2030
57586E-NA-5	MASSACHUSETTS ST HEALTH & EDL FACS AUTH	C		1	2FE	30,000	101.6780	30,503	30,000	30,000	0	0	0	0	6.477	6.477	JJ	972	(3,886)	11/13/2009	07/01/2020
57586E-NA-5	MASSACHUSETTS ST HEALTH & EDL FACS AUTH			1	2FE	85,578	101.6780	86,426	85,000	85,032	0	(60)	0	0	6.477	6.400	JJ	2,753	(9,230)	05/11/2010	07/01/2020
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY	0		2	1FE	750,000	108.6570	814,928	750,000	750,000	0	0	0	0	4.484	4.484	JD	2,803	35,125	10/30/2018	12/01/2033
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY	0			1FE	3,250,000	112.3180	3,650,335	3,250,000	3,250,000	0	0	0	0	3.875	3.875	MON	2,099	136,432	12/07/2018	01/01/2039
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY			2	1FE	120,450	103.1550	123,786	120,000	120,159	0	(50)	0	0	4.836	4.787	JD	484	6,898	09/27/2012	06/01/2043
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY	C		2	1FE	170,000	103.3550	175,704	170,000	170,000	0	0	0	0	4.614	4.614	JD	654	7,792	03/18/2015	12/01/2053
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY			2	1FE	855,000	103.3550	883,685	855,000	855,000	0	0	0	0	4.614	4.614	JD	3,287	39,233	03/18/2015	12/01/2053
57587A-TG-3	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1FE	990,000	107.3310	1,062,577	990,000	990,000	0	0	0	0	4.200	4.200	JD	3,465	41,580	11/30/2016	06/01/2046
575896-JX-4	MASSACHUSETTS ST PORT AUTH REV			2	1FE	166,106	108.5330	162,800	150,000	154,620	0	(1,733)	0	0	5.000	3.699	JJ	3,750	7,500	07/11/2012	07/01/2030
575896-RS-6	MASSACHUSETTS ST PORT AUTH REV			2	1FE	1,666,000	107.2720	1,877,260	1,750,000	1,670,732	0	1,585	0	0	4.000	4.288	JJ	35,000	70,000	12/02/2016	07/01/2046

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
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV	0		1	1FE	7,408,728	122.0060	7,869,387	6,450,000	7,337,515	0	(57,262)	0	0	6.202	4.644	JJ	200,015	400,029	09/27/2018	07/01/2031
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV			1	1FE	1,400,000	133.1560	1,864,184	1,400,000	1,400,000	0	0	0	0	6.352	6.352	JJ	44,464	88,928	06/09/2011	07/01/2037
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV	0		1	1FE	660,248	133.1560	732,358	550,000	655,526	0	(3,807)	0	0	6.352	4.728	JJ	17,468	34,936	09/27/2018	07/01/2037
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1FE	500,000	99.9700	499,850	500,000	500,000	0	0	0	0	3.395	3.395	AO	1,933	0	11/07/2019	10/15/2040
584556-EB-6	MEDICAL CTR EDL BLDG CORP MISS REV	C		1,2	1FE	510,000	101.7690	519,022	510,000	510,000	0	0	0	0	6.842	6.841	JD	2,908	34,894	06/16/2010	06/01/2035
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	0		2	1FE	10,432,039	119.1930	11,281,617	9,465,000	10,326,989	0	(99,647)	0	0	5.000	3.590	JD	39,438	473,250	12/10/2018	06/01/2042
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	C		2	1FE	275,543	119.1930	297,983	250,000	272,768	0	(2,632)	0	0	5.000	3.590	JD	1,042	12,500	12/10/2018	06/01/2042
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1FE	1,000,000	156.4550	1,564,550	1,000,000	1,000,000	0	0	0	0	7.336	7.335	MN	9,374	73,360	04/23/2009	11/15/2039
59259Y-BF-5	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	1,370,950	128.7210	1,802,094	1,400,000	1,375,500	0	627	0	0	5.871	6.023	MN	10,503	82,194	06/30/2011	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV	C		1	1FE	665,070	139.2070	696,035	500,000	652,193	0	(4,742)	0	0	6.648	4.345	MN	4,247	33,240	02/28/2017	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV	C		1	1FE	506,283	128.6540	649,703	505,000	505,940	0	(51)	0	0	6.548	6.525	MN	4,225	33,067	03/25/2010	11/15/2031
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	696,765	128.6540	894,145	695,000	696,294	0	(70)	0	0	6.548	6.525	MN	5,815	45,509	03/25/2010	11/15/2031
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV			1	1FE	155,000	116.7080	180,897	155,000	155,000	0	0	0	0	6.200	6.199	MN	1,228	9,610	07/01/2010	11/15/2026
59333N-ND-1	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	137,700	66.9730	669,730	1,000,000	313,531	0	23,710	0	0	0.000	8.020	N/A	0	0	07/02/2009	10/01/2034
59333N-NE-9	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	126,640	64.4820	644,820	1,000,000	288,935	0	21,902	0	0	0.000	8.040	N/A	0	0	07/02/2009	10/01/2035
59333N-NF-6	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	116,430	62.1080	621,080	1,000,000	266,175	0	20,224	0	0	0.000	8.060	N/A	0	0	07/02/2009	10/01/2036
59333N-NG-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	111,280	59.5140	618,946	1,040,000	254,916	0	19,414	0	0	0.000	8.080	N/A	0	0	07/02/2009	10/01/2037
59333N-NH-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	98,300	57.1620	571,620	1,000,000	225,633	0	17,224	0	0	0.000	8.100	N/A	0	0	07/02/2009	10/01/2038
59333N-NJ-8	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	90,270	55.0020	550,020	1,000,000	207,619	0	15,885	0	0	0.000	8.120	N/A	0	0	07/02/2009	10/01/2039
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	337,560	45.0390	675,585	1,500,000	437,584	0	21,248	0	0	0.000	5.040	N/A	0	0	10/08/2014	10/01/2044
59333N-NQ-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1FE	374,693	43.3750	759,063	1,750,000	485,721	0	23,585	0	0	0.000	5.040	N/A	0	0	10/08/2014	10/01/2045
59334D-GU-2	MIAMI-DADE CNTY FLA WTR & SWR REV	C		2	1FE	362,450	102.9270	360,245	350,000	351,223	0	(1,572)	0	0	5.000	4.519	AO	4,375	17,500	08/03/2011	10/01/2034
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1FE	500,000	100.3530	501,765	500,000	500,000	0	0	0	0	3.490	3.490	AO	2,666	0	10/24/2019	10/01/2042
59447P-ZG-9	MICHIGAN FIN AUTH REV			2	1FE	277,643	116.6080	291,520	250,000	263,888	0	(2,791)	0	0	5.000	3.650	JJ	6,250	12,500	08/28/2014	07/01/2025
59447P-ZH-7	MICHIGAN FIN AUTH REV			2	1FE	273,105	116.2990	290,748	250,000	261,667	0	(2,331)	0	0	5.000	3.860	JJ	6,250	12,500	08/28/2014	07/01/2026
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1FE	1,000,000	106.2790	1,062,790	1,000,000	1,000,000	0	0	0	0	3.650	3.650	JD	3,042	23,319	03/15/2019	12/01/2039
594654-EX-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1FE	505,710	107.5140	537,570	500,000	505,357	0	(353)	0	0	4.000	3.850	JD	1,667	12,778	03/15/2019	12/01/2044
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1FE	6,036,049	105.5010	6,161,258	5,840,000	6,021,228	0	(14,820)	0	0	4.000	3.480	AO	58,400	116,800	05/09/2019	10/01/2053
59465M-6K-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1FE	250,000	101.1450	252,863	250,000	250,000	0	0	0	0	3.000	3.000	AO	1,875	1,396	07/11/2019	10/01/2039
59465M-6L-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1FE	500,000	101.7560	508,780	500,000	500,000	0	0	0	0	3.250	3.250	AO	4,063	3,024	07/11/2019	10/01/2044
59465M-6M-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1FE	1,250,975	101.5230	1,269,038	1,250,000	1,250,927	0	(48)	0	0	3.350	3.340	AO	10,469	7,793	07/16/2019	10/01/2049
594712-PP-0	MICHIGAN ST UNIV REVS			1,2	1FE	1,828,970	123.6690	1,842,668	1,490,000	1,757,426	0	(16,949)	0	0	6.173	3.999	FA	34,747	53,396	05/26/2016	02/15/2050
594712-UF-6	MICHIGAN ST UNIV REVS	C		2	1FE	250,000	109.7630	274,408	250,000	250,000	0	0	0	0	4.496	4.496	FA	4,246	5,433	02/08/2019	08/15/2048
60416S-PZ-7	MINNESOTA ST HSG FIN AGY			2	1FE	520,000	105.7720	550,014	520,000	520,000	0	0	0	0	4.200	4.200	JJ	10,920	22,709	05/26/2016	07/01/2037
60534R-V6-3	MISSISSIPPI DEV BK SPL OBLIG			2	3FE	1,000,000	104.7530	1,047,530	1,000,000	1,000,000	0	0	0	0	6.250	6.249	AO	15,625	62,500	04/28/2011	10/01/2026
60534R-V7-1	MISSISSIPPI DEV BK SPL OBLIG			2	3FE	388,972	104.7920	419,168	400,000	391,963	0	437	0	0	6.500	6.750	AO	6,500	26,000	04/28/2011	10/01/2031
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	1,250,000	102.3870	1,279,838	1,250,000	1,250,000	0	0	0	0	3.200	3.200	MN	6,667	10,667	06/27/2019	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	504,555	102.5380	512,690	500,000	504,354	0	(201)	0	0	3.350	3.236	MN	2,792	4,467	07/02/2019	11/01/2049
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV			2	1FE	500,000	96.5320	482,660	500,000	500,000	0	0	0	0	3.225	3.225	MN	4,255	0	09/06/2019	11/15/2049
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1FE	500,000	102.5250	512,625	500,000	500,000	0	0	0	0	3.300	3.300	AO	4,125	4,629	05/16/2019	10/01/2044
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1FE	500,000	102.1330	510,665	500,000	500,000	0	0	0	0	3.400	3.400	AO	4,250	4,769	05/16/2019	10/01/2049
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1FE	3,000,000	102.6800	3,080,400	3,000,000	3,000,000	0	0	0	0	3.350	3.350	AO	25,125	13,400	07/10/2019	10/01/2049
645913-AY-0	NEW JERSEY ECONOMIC DEV AUTH ST PENSION	@			1FE	1,538,160	99.7990	1,995,980	2,000,000	1,991,323	0	69,595	0	0	0.000	3.589	N/A	0	0	09/28/2012	02/15/2020
646136-WV-9	NEW JERSEY ST TRANSN TR FD AUTH			2	2FE	251,919	100.2630	250,658	250,000	247,663	0	(237)	0	0	6.875	6.962	JD	764	17,188	09/25/2009	12/15/2039
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1FE	1,368,908	156.8660	1,451,011	925,000	1,296,373	0	(11,374)	0	0	7.414	4.380	JJ	34,290	68,580	09/28/2012	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	C		1	1FE	703,410	152.5040	762,520	500,000	698,333	0	(5,077)	0	0	7.102	4.232	JJ	17,755	17,755	02/11/2019	01/01/2041
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV	0		1	1FE	400,000	105.7760	423,104	400,000	400,000	0	0	0	0	3.729	3.729	JJ	7,458	14,916	12/01/2017	01/01/2036
647201-GZ-9	NEW MEXICO MTG FIN AUTH			2	1FE	250,000	102.4450	256,113	250,000	250,000	0	0	0	0	3.000	3.000	JJ	2,833	0	07/10/2019	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH			2	1FE	500,000	103.1970	515,985	500,000	500,000	0	0	0	0	3.250	3.250	JJ	6,139	0	07/10/2019	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1FE	750,000	103.0930	773,198	750,000	750,000	0	0	0	0	3.350	3.350	JJ	9,492	0	07/10/2019	07/01/2049
64971W-MG-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1FE	899,361	103.9800	935,820	900,000	899,597	0	54	0	0	3.340	3.348	FA	12,525	30,060	11/12/2014	08/01/2026
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1FE	250,000	103.9080	259,770	250,000	250,000	0	0	0	0	3.400	3.400	MN	1,417	4,557	04/05/2019	11/01/2039
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1FE	350,000	103.7050	362,968	350,000	350,000	0	0	0	0	3.550	3.550	MN	2,071	6,661	04/05/2019	11/01/2044
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1FE	2,750,000	101.5240	2,791,910	2,750,000	2,750,000	0	0	0	0	3.000	3.001	MN	13,750	28,417	06/13/2019	11/01/2039
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	0		1	1FE	14,887,895	138.2330	15,081,220	10,910,000	14,623,247	0	(110,624)	0	0	6.828	4.313	JJ	343,498	744,935	07/10/2017	07/15/2040
64987D-SU-9	NEW YORK ST HSG FIN AGY REV	0		2	1FE	1,250,000	107.5870	1,344,838	1,250,000	1,250,000	0	0	0	0	3.875	3.875	MN	8,073	41,845	12/06/2018	11/01/2038
64987D-WS-9	NEW YORK ST HSG FIN AGY REV			2	1FE	220,000	105.8680	232,910	220,000	220,000	0	0	0	0	3.700	3.700	MN	1,357	4,861	03/13/2019	11/01/2044

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
64987D-XM-1	NEW YORK ST HSG FIN AGY REV			2	1FE	280,000	105.8680	296,430	280,000	280,000	0	0	0	0	3.700	3.700	MN	1,727	6,187	03/13/2019	11/01/2044
64988Y-AC-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1FE	2,000,000	106.7050	2,134,100	2,000,000	2,000,000	0	0	0	0	3.800	3.800	AO	19,000	38,633	03/01/2019	04/01/2045
649902-T4-5	NEW YORK ST DORM AUTH ST PERS INCOME TAX	C			1FE	255,000	117.1030	298,613	255,000	255,000	0	0	0	0	5.051	5.050	MS	3,792	12,880	09/16/2010	09/15/2027
649902-T4-5	NEW YORK ST DORM AUTH ST PERS INCOME TAX				1FE	365,000	117.1030	427,426	365,000	365,000	0	0	0	0	5.051	5.050	MS	5,428	18,436	09/16/2010	09/15/2027
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY	O		1,2	1FE	20,551,198	111.7220	21,908,684	19,610,000	20,454,341	0	(81,011)	0	0	4.850	4.241	JJ	475,543	1,067,329	10/25/2018	07/01/2048
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHORITY	O		1,2	1FE	299,907	106.2760	318,828	300,000	299,917	0	3	0	0	3.998	4.000	JJ	5,997	11,994	07/19/2018	07/01/2039
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY				1FE	451,743	123.0180	553,581	450,000	451,056	0	(5)	0	0	5.628	5.607	MS	7,457	0	09/25/2009	03/15/2039
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HWY & BR	C		1	1FE	3,538,805	124.2610	3,852,091	3,100,000	3,414,797	0	(23,506)	0	0	5.883	4.627	AO	45,593	182,373	02/14/2014	04/01/2030
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	O		2	1FE	492,775	104.1670	520,835	500,000	493,565	0	413	0	0	3.470	3.601	MS	5,109	17,350	01/10/2018	03/15/2032
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	C		2	1FE	676,575	104.1670	729,169	700,000	679,009	0	1,330	0	0	3.470	3.779	MS	7,152	24,290	02/21/2018	03/15/2032
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY			2	1FE	1,500,000	103.0380	1,545,570	1,500,000	1,500,000	0	0	0	0	3.350	3.350	JJ	25,963	0	05/22/2019	07/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	O		1	1FE	8,493,075	115.9370	9,315,538	8,035,000	8,462,359	0	(24,895)	0	0	5.246	4.676	JD	35,126	421,516	09/27/2018	06/01/2032
66285W-BW-5	NORTH TEX TWY AUTH REV	@			1FE	221,689	77.7140	660,569	850,000	431,461	0	25,793	0	0	0.000	6.260	N/A	0	0	03/09/2009	01/01/2031
66285W-EE-2	NORTH TEX TWY AUTH REV			2	1FE	765,766	121.3540	1,359,165	1,120,000	1,096,975	0	470	0	0	6.200	6.375	JJ	34,720	69,440	04/15/2009	01/01/2042
66353L-DK-0	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		2	1FE	277,350	118.8050	297,013	250,000	274,595	0	(2,668)	0	0	5.000	3.550	MN	2,083	12,500	12/18/2018	11/01/2047
664754-Q8-4	NORTHERN ARIZ UNIV REVS	C		2	1FE	300,000	101.7550	305,265	300,000	300,000	0	0	0	0	6.687	6.686	JD	1,672	20,061	12/09/2009	06/01/2039
664754-Q8-4	NORTHERN ARIZ UNIV REVS			2	1FE	616,920	101.7550	610,530	600,000	601,109	0	(2,563)	0	0	6.687	6.228	JD	3,344	40,122	05/11/2010	06/01/2039
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP	C		1	1FE	510,000	118.0020	601,810	510,000	510,000	0	0	0	0	5.610	5.610	JJ	13,193	28,611	05/27/2010	01/15/2027
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP			1	1FE	400,000	118.0020	472,008	400,000	400,000	0	0	0	0	5.610	5.610	JJ	10,347	22,440	05/27/2010	01/15/2027
677561-KW-1	OHIO ST HOSP FAC REV			2	1FE	2,111,380	112.1300	2,242,600	2,000,000	2,104,926	0	(6,454)	0	0	4.000	3.321	JJ	40,000	11,556	04/17/2019	01/01/2043
677561-KX-9	OHIO ST HOSP FAC REV			2	1FE	3,420,008	111.5330	3,624,823	3,250,000	3,410,167	0	(9,840)	0	0	4.000	3.361	JJ	65,000	18,778	04/17/2019	01/01/2046
677560-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	500,000	102.1620	510,810	500,000	500,000	0	0	0	0	3.000	3.001	MS	5,000	1,292	06/26/2019	09/01/2039
677560-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1FE	780,000	102.9090	802,690	780,000	780,000	0	0	0	0	3.250	3.251	MS	8,450	2,183	06/26/2019	09/01/2044
678535-3G-8	OKLAHOMA CITY OKLA ARPT TRUST	O		2	1FE	4,492,680	111.0800	4,443,200	4,000,000	4,371,323	0	(96,994)	0	0	6.860	3.992	JJ	137,200	274,400	09/27/2018	07/01/2043
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1FE	335,000	101.5370	340,149	335,000	335,000	0	0	0	0	3.000	3.000	MS	3,406	0	07/23/2019	09/01/2039
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV			1	1FE	500,000	115.2770	576,385	500,000	500,000	0	0	0	0	4.353	4.353	FA	9,069	21,765	02/23/2017	02/01/2047
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV				1FE	750,000	107.4120	805,590	750,000	750,000	0	0	0	0	3.390	3.440	MON	424	19,422	03/07/2019	04/01/2036
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV	C			1FE	250,000	107.4120	268,530	250,000	250,000	0	0	0	0	3.390	3.440	MON	141	6,474	03/07/2019	04/01/2036
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY	O			1	2,230,272	110.8900	2,473,148	2,230,272	2,230,272	0	0	0	0	3.900	3.934	MON	7,490	90,325	12/10/2018	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN			1	1FE	1,172,975	114.6050	1,445,471	1,261,264	1,209,789	0	4,475	0	0	5.617	6.243	JD	197	66,661	01/21/2009	06/30/2028
691879-EY-2	OXNARD CALIF FING AUTH WTR REV			1	1FE	1,859,357	143.8720	2,647,245	1,840,000	1,856,510	0	(375)	0	0	7.000	6.916	JD	10,733	128,800	05/11/2010	06/01/2040
70879Q-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1FE	1,250,000	102.6640	1,283,300	1,250,000	1,250,000	0	0	0	0	3.350	3.350	AO	10,469	10,934	05/23/2019	10/01/2045
709224-QB-8	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1FE	249,021	118.6340	266,927	225,000	242,099	0	(2,324)	0	0	5.000	3.660	JD	938	11,250	11/23/2016	12/01/2033
73209M-AN-7	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX	O		2	1FE	1,000,000	109.9780	1,099,780	1,000,000	1,000,000	0	0	0	0	4.180	4.181	FA	17,417	33,672	09/27/2018	02/01/2031
73358W-AJ-3	PORT AUTH N Y & N J				1FE	250,000	128.7680	321,920	250,000	250,000	0	0	0	0	6.040	6.039	JD	1,258	15,100	06/18/2009	12/01/2029
73358W-RQ-9	PORT AUTH N Y & N J			2	1FE	553,390	110.7230	553,615	500,000	536,042	0	(7,112)	0	0	5.310	3.590	FA	11,063	26,550	06/22/2017	08/01/2046
735389-ZE-1	PORT SEATTLE WASH REV	O		2	1FE	3,900,000	103.5300	4,037,670	3,900,000	3,900,000	0	0	0	0	3.755	3.755	MN	24,408	146,445	07/26/2017	05/01/2036
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	O		1,2	1FE	25,200,000	108.3077	27,293,546	25,200,000	25,200,000	0	0	0	0	3.930	3.930	AO	247,590	990,360	01/30/2018	10/01/2048
74439Y-BB-6	PUBLIC FIN AUTH WIS STUDENT HSG REV	O		2	1FE	545,920	118.8400	594,200	500,000	541,725	0	(4,062)	0	0	5.000	3.840	JJ	12,500	13,264	12/13/2018	07/01/2037
752111-ME-1	RANCHO CALIF WTR DIST FING AUTH REV			2	1	5,000	102.6580	5,133	5,000	5,000	0	0	0	0	6.337	6.335	FA	132	317	10/14/2010	08/01/2040
752111-MF-8	RANCHO CALIF WTR DIST FING AUTH REV			2	1FE	330,000	102.6580	338,771	330,000	330,000	0	0	0	0	6.337	6.336	FA	8,713	20,912	10/14/2010	08/01/2040
76221T-DG-1	RHODE IS HSG & MTG FIN CORP REV			2	1FE	50,382	103.3320	51,666	50,000	50,289	0	(70)	0	0	4.433	4.265	AO	554	(3,103)	08/15/2018	10/01/2034
765418-FX-1	RICHMOND VA MET AUTH EXPWY REV	O		1	1FE	2,782,925	114.9910	2,874,775	2,500,000	2,761,075	0	(17,505)	0	0	5.122	3.984	JJ	59,045	128,050	09/27/2018	07/15/2031
76904R-BW-6	RIVERSIDE CALIF REDEV AGY SUCCESSOR AGY	O		2	1FE	4,933,150	105.0720	5,253,600	5,000,000	4,936,076	0	2,374	0	0	4.000	4.102	MS	66,667	185,556	08/31/2018	09/01/2037
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1FE	265,661	104.4740	287,304	275,000	266,630	0	497	0	0	3.625	3.931	AO	2,492	9,969	12/13/2017	10/01/2032
76913A-LL-5	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1FE	293,691	104.5050	313,515	300,000	294,117	0	223	0	0	3.875	4.031	AO	2,906	11,625	12/13/2017	10/01/2037
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1FE	2,388,827	135.7450	2,952,454	2,175,000	2,349,393	0	(6,602)	0	0	6.322	5.552	MN	17,570	137,504	06/06/2013	05/15/2036
793578-BN-4	ST TAMMANY PARISH LA UTILS REV	C		2	1FE	481,565	108.7860	543,930	500,000	481,935	0	364	0	0	4.500	4.751	FA	9,375	13,813	12/07/2018	08/01/2044
796246-AP-1	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV	O		2	1FE	5,184,750	110.3980	5,519,900	5,000,000	5,155,378	0	(23,822)	0	0	5.871	5.214	JJ	146,775	293,550	09/27/2018	07/01/2045
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG			1	1FE	887,340	114.6440	1,054,725	920,000	903,411	0	1,959	0	0	6.029	6.367	FA	20,954	55,467	02/04/2009	08/15/2026
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT AUTH SPL	O		1,2	1FE	23,461,245	113.2300	24,304,820	21,465,000	23,061,447	0	(319,681)	0	0	5.594	3.781	JJ	600,376	1,200,752	09/27/2018	07/01/2043
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	C		1	1FE	312,830	131.0940	327,735	250,000	308,215	0	(1,699)	0	0	6.000	4.297	MN	2,500	15,000	02/28/2017	11/01/2040
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	4,798,038	122.2060	5,193,755	4,250,000	4,756,943	0	(41,095)	0	0	5.000	3.491	MN	35,417	155,833	01/11/2019	05/01/2039
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	C		2	1FE	282,928	122.2060	305,515	250,000	280,455	0	(2,472)	0	0	5.000	3.461	MN	2,083	9,167	01/16/2019	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	8,371,275	120.7620	9,057,150	7,500,000	8,306,331	0	(64,944)	0	0	5.000	3.631	MN	62,500	275,000	01/11/2019	05/01/2044
79770G-HB-5	SAN FRANCISCO CALIF CITY & CNTY REDEV AG	O		2	1FE	863,240	103.4230	910,122	880,000	864,108	0	461	0	0	3.750	3.874	FA	13,750	33,000	03/21/2018	08/01/2041
798703-BB-9	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1FE	5,365,710	72.0910	6,488,190	9,000,000	5,695,721	0	263,291	0	0	0.000	4.789	N/A	0	0	09/27/2018	09/01/2029

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
798703-BC-7	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1FE	1,739,128	69.1250	2,125,594	3,075,000	1,847,144	0	86,183	0	0	0.000	4.836	N/A	0	0	09/27/2018	09/01/2030
83712E-GZ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MUL				1FE	250,000	108.2230	270,558	250,000	250,000	0	0	0	0	3.500	3.552	MON	146	6,684	03/07/2019	03/01/2038
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1	C		2	1FE	249,250	100.2870	250,718	250,000	249,322	0	12	0	0	7.200	7.225	FA	7,500	18,000	10/09/2009	02/01/2042
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1			2	1FE	648,339	100.2870	631,808	630,000	630,260	0	(3,020)	0	0	7.200	6.694	FA	18,900	45,360	05/11/2010	02/01/2042
880591-EH-1	TENNESSEE VALLEY AUTHORITY	C			1	259,632	137.8266	275,653	200,000	248,938	0	(1,695)	0	0	5.250	3.518	MS	3,092	10,500	01/08/2013	09/15/2039
880591-ES-7	TENNESSEE VALLEY AUTHORITY	O			1	10,881,555	130.1706	13,017,062	10,000,000	10,867,488	0	(7,031)	0	0	4.250	3.844	MS	125,139	425,000	02/15/2018	09/15/2065
88059E-5Q-3	TENNESSEE VALLEY AUTHORITY	@			1	562,010	64.6738	659,672	1,020,000	600,580	0	20,560	0	0	0.000	3.514	N/A	0	0	02/02/2018	03/15/2035
88059E-5R-1	TENNESSEE VALLEY AUTHORITY	@			1	287,720	63.6548	318,274	500,000	293,923	0	6,203	0	0	0.000	3.412	N/A	0	0	05/13/2019	09/15/2035
88059E-5Y-6	TENNESSEE VALLEY AUTHORITY	@			1	482,990	56.6933	578,271	1,020,000	516,706	0	17,977	0	0	0.000	3.573	N/A	0	0	02/02/2018	03/15/2039
88059E-5Z-3	TENNESSEE VALLEY AUTHORITY	@			1	475,106	55.6452	567,581	1,020,000	508,215	0	17,653	0	0	0.000	3.567	N/A	0	0	02/02/2018	09/15/2039
88059E-6A-7	TENNESSEE VALLEY AUTHORITY	@			1	722,641	54.7146	881,999	1,612,000	766,608	0	27,659	0	0	0.000	3.709	N/A	0	0	11/20/2018	03/15/2040
88059E-6B-5	TENNESSEE VALLEY AUTHORITY	@			1	708,217	53.9041	868,933	1,612,000	751,411	0	27,167	0	0	0.000	3.717	N/A	0	0	11/20/2018	09/15/2040
88059E-6C-3	TENNESSEE VALLEY AUTHORITY	@			1	694,390	53.1055	856,061	1,612,000	736,816	0	26,678	0	0	0.000	3.722	N/A	0	0	11/20/2018	03/15/2041
88059E-6D-1	TENNESSEE VALLEY AUTHORITY	@			1	680,549	52.3188	843,380	1,612,000	722,223	0	26,199	0	0	0.000	3.730	N/A	0	0	11/20/2018	09/15/2041
88059E-6E-9	TENNESSEE VALLEY AUTHORITY	@			1	665,305	51.5438	830,886	1,612,000	706,260	0	25,740	0	0	0.000	3.748	N/A	0	0	11/20/2018	03/15/2042
88059E-6F-6	TENNESSEE VALLEY AUTHORITY	@			1	651,933	50.7802	818,577	1,612,000	692,151	0	25,272	0	0	0.000	3.755	N/A	0	0	11/20/2018	09/15/2042
88059E-6G-4	TENNESSEE VALLEY AUTHORITY	@			1	639,694	50.0280	806,451	1,612,000	679,180	0	24,806	0	0	0.000	3.756	N/A	0	0	11/20/2018	03/15/2043
88059E-6H-2	TENNESSEE VALLEY AUTHORITY	@			1	626,807	49.1719	792,651	1,612,000	665,581	0	24,354	0	0	0.000	3.763	N/A	0	0	11/20/2018	09/15/2043
88059E-6J-8	TENNESSEE VALLEY AUTHORITY	@			1	612,895	48.4411	780,871	1,612,000	650,976	0	23,914	0	0	0.000	3.778	N/A	0	0	11/20/2018	03/15/2044
88059E-6K-5	TENNESSEE VALLEY AUTHORITY	@			1	602,176	47.7212	769,265	1,612,000	639,555	0	23,468	0	0	0.000	3.774	N/A	0	0	11/20/2018	09/15/2044
88059E-6L-3	TENNESSEE VALLEY AUTHORITY	@			1	591,635	47.0119	757,832	1,612,000	628,324	0	23,030	0	0	0.000	3.770	N/A	0	0	11/20/2018	03/15/2045
88059E-6M-1	TENNESSEE VALLEY AUTHORITY	@			1	582,164	46.3132	746,569	1,612,000	618,176	0	22,600	0	0	0.000	3.760	N/A	0	0	11/20/2018	09/15/2045
88059E-6N-9	TENNESSEE VALLEY AUTHORITY	@			1	569,714	45.6249	735,473	1,612,000	605,069	0	22,185	0	0	0.000	3.771	N/A	0	0	11/20/2018	03/15/2046
88059E-6P-4	TENNESSEE VALLEY AUTHORITY	@			1	559,593	44.9468	724,542	1,612,000	594,300	0	21,774	0	0	0.000	3.768	N/A	0	0	11/20/2018	09/15/2046
88059E-6Q-2	TENNESSEE VALLEY AUTHORITY	@			1	549,100	44.2788	713,774	1,612,000	583,172	0	21,371	0	0	0.000	3.769	N/A	0	0	11/20/2018	03/15/2047
88059E-6R-0	TENNESSEE VALLEY AUTHORITY	@			1	540,057	43.6207	703,165	1,612,000	573,506	0	20,976	0	0	0.000	3.761	N/A	0	0	11/20/2018	09/15/2047
88059E-6S-8	TENNESSEE VALLEY AUTHORITY	@			1	530,048	42.3337	682,419	1,612,000	562,885	0	20,588	0	0	0.000	3.761	N/A	0	0	11/20/2018	03/15/2048
88059E-6T-6	TENNESSEE VALLEY AUTHORITY	@			1	521,691	42.3337	682,419	1,612,000	553,936	0	20,215	0	0	0.000	3.753	N/A	0	0	11/20/2018	09/15/2048
88059E-6U-3	TENNESSEE VALLEY AUTHORITY	@			1	511,896	41.7045	672,277	1,612,000	543,551	0	19,842	0	0	0.000	3.754	N/A	0	0	11/20/2018	03/15/2049
88059E-6V-1	TENNESSEE VALLEY AUTHORITY	@			1	499,620	41.0847	662,285	1,612,000	530,675	0	19,458	0	0	0.000	3.771	N/A	0	0	11/20/2018	09/15/2049
88059E-6W-9	TENNESSEE VALLEY AUTHORITY	@			1	490,227	40.4741	652,442	1,612,000	520,712	0	19,097	0	0	0.000	3.772	N/A	0	0	11/20/2018	03/15/2050
88059E-6X-7	TENNESSEE VALLEY AUTHORITY	@			1	480,937	39.8725	642,745	1,612,000	510,861	0	18,742	0	0	0.000	3.773	N/A	0	0	11/20/2018	09/15/2050
88059E-6Y-5	TENNESSEE VALLEY AUTHORITY	@			1	471,818	39.2799	633,192	1,612,000	501,190	0	18,393	0	0	0.000	3.774	N/A	0	0	11/20/2018	03/15/2051
88059E-6Z-2	TENNESSEE VALLEY AUTHORITY	@			1	462,919	38.6961	623,782	1,612,000	491,751	0	18,051	0	0	0.000	3.775	N/A	0	0	11/20/2018	09/15/2051
88059E-7A-6	TENNESSEE VALLEY AUTHORITY	@			1	454,112	38.1210	614,511	1,612,000	482,412	0	17,715	0	0	0.000	3.777	N/A	0	0	11/20/2018	03/15/2052
88059E-7B-4	TENNESSEE VALLEY AUTHORITY	@			1	445,526	37.5545	605,378	1,612,000	473,303	0	17,385	0	0	0.000	3.778	N/A	0	0	11/20/2018	09/15/2052
88059E-7C-2	TENNESSEE VALLEY AUTHORITY	@			1	437,091	36.9963	596,380	1,612,000	464,355	0	17,061	0	0	0.000	3.779	N/A	0	0	11/20/2018	03/15/2053
88059E-7E-8	TENNESSEE VALLEY AUTHORITY	@			1	420,634	35.9048	578,785	1,612,000	446,899	0	16,430	0	0	0.000	3.781	N/A	0	0	11/20/2018	03/15/2054
88059E-7F-5	TENNESSEE VALLEY AUTHORITY	@			1	142,494	35.3711	209,397	592,000	148,931	0	5,806	0	0	0.000	4.016	N/A	0	0	11/20/2018	09/15/2054
88059E-7G-3	TENNESSEE VALLEY AUTHORITY	@			1	404,792	34.8454	561,708	1,612,000	430,093	0	15,821	0	0	0.000	3.784	N/A	0	0	11/20/2018	03/15/2055
88059E-7J-7	TENNESSEE VALLEY AUTHORITY	@			1	387,106	33.8174	545,136	1,612,000	411,443	0	15,204	0	0	0.000	3.801	N/A	0	0	11/20/2018	03/15/2056
88059E-7N-8	TENNESSEE VALLEY AUTHORITY	@			1	358,318	31.7317	511,515	1,612,000	380,891	0	14,091	0	0	0.000	3.806	N/A	0	0	11/20/2018	03/15/2058
88059E-7S-7	TENNESSEE VALLEY AUTHORITY	@			1	331,596	29.8810	481,682	1,612,000	352,528	0	13,057	0	0	0.000	3.810	N/A	0	0	11/20/2018	03/15/2060
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1	568,589	43.1874	626,217	1,450,000	577,214	0	8,626	0	0	0.000	3.312	N/A	0	0	07/12/2019	01/15/2048
88059F-BA-8	TENNESSEE VALLEY AUTHORITY	@			1	997,040	58.7865	1,175,730	2,000,000	1,030,072	0	33,032	0	0	0.000	3.712	N/A	0	0	02/07/2019	01/15/2038
88059F-BG-5	TENNESSEE	@			1	1,544,355	77.5244	1,744,300	2,250,000	1,588,341	0	43,986	0	0	0.000	3.399	N/A	0	0	02/28/2019	05/01/2030
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1	8,867,310	55.6581	9,981,159	17,933,000	9,088,038	0	220,728	0	0	0.000	3.474	N/A	0	0	06/13/2019	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1	1,948,924	29.4354	2,564,710	8,713,000	2,001,856	0	52,932	0	0	0.000	3.646	N/A	0	0	04/03/2019	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1	7,572,340	50.4027	9,378,935	18,608,000	7,857,227	0	284,888	0	0	0.000	3.791	N/A	0	0	12/28/2018	12/15/2042
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD	O		2	1FE	7,501,710	102.2920	7,671,900	7,500,000	7,500,360	0	(561)	0	0	3.660	3.652	JJ	137,250	274,500	11/02/2017	07/01/2047
88213A-NZ-4	TEXAS A & M UNIV REVS			1,2	1FE	4,000,000	107.6200	4,304,800	4,000,000	4,000,000	0	0	0	0	4.077	4.077	MN	20,838	129,558	01/09/2019	05/15/2039
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1FE	1,006,300	108.0480	1,080,480	1,000,000	1,005,872	0	(428)	0	0	4.197	4.121	MN	5,363	33,343	03/06/2019	05/15/2048
88213A-PA-7	TEXAS A & M UNIV REVS	C		1,2	1FE	754,725	108.0480	810,360	750,000	754,404	0	(321)	0	0	4.197	4.121	MN	4,022	25,007	03/06/2019	05/15/2048
88213A-PS-8	TEXAS A & M UNIV REVS			1,2	1FE	1,500,000	101.5970	1,523,955	1,500,000	1,500,000	0	0	0	0	3.330	3.330	MN	6,383	12,626	07/25/2019	05/15/2039
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1FE	2,000,000	108.6000	2,172,000	2,000,000	2,000,000	0	0	0	0	3.800	3.800	JJ	38,000	21,533	02/06/2019	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1FE	2,000,000	107.9140	2,158,280	2,000,000	2,000,000	0	0	0	0	3.900	3.900	JJ	39,000	22,100	02/06/2019	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1FE	3,000,000	107.2160	3,216,480	3,000,000	3,000,000	0	0	0	0	3.950	3.950	JJ	59,250	33,575	02/06/2019	01/01/2050

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
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1FE	512,180	105.9240	529,620	500,000	511,774	0	(406)	0	0	3.625	3.310	MS	6,243	0	07/17/2019	09/01/2044
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1FE	513,480	105.8530	529,265	500,000	513,033	0	(447)	0	0	3.750	3.400	MS	6,458	0	07/17/2019	09/01/2049
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1FE	269,688	108.4730	271,183	250,000	269,306	0	(382)	0	0	3.500	2.961	MON	146	2,965	07/29/2019	08/01/2036
882854-2R-2	TEXAS WTR DEV BRD REV			2	1FE	500,000	97.6110	488,055	500,000	500,000	0	0	0	0	3.170	3.170	AO	3,566	0	09/25/2019	10/15/2049
882854-Q2-1	TEXAS WTR DEV BRD REV	D		2	1FE	1,534,830	114.5740	1,718,610	1,500,000	1,531,230	0	(2,948)	0	0	4.000	3.720	AO	12,667	60,667	09/19/2018	10/15/2037
882854-Q2-1	TEXAS WTR DEV BRD REV	C		2	1FE	255,805	114.5740	286,435	250,000	255,205	0	(491)	0	0	4.000	3.720	AO	2,111	10,111	09/19/2018	10/15/2037
887440-BF-1	TIMPANOGOS SPL SVC DIST UTAH SWR REV			2	1FE	561,956	101.8600	560,230	550,000	550,645	0	(1,496)	0	0	6.500	6.208	JD	2,979	35,750	05/11/2010	06/01/2030
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1FE	250,000	102.5200	256,300	250,000	250,000	0	0	0	0	3.000	3.000	MON	104	3,812	05/30/2019	06/01/2037
89546R-RM-8	TRI-CNTY MET TRANSN DIST ORE REV			1,2	1FE	500,000	97.4380	487,190	500,000	500,000	0	0	0	0	3.026	3.026	MS	3,446	0	09/25/2019	09/01/2040
914072-SW-9	UNIVERSITY ARK UNIV REV			1,2	1FE	502,970	101.2980	506,490	500,000	502,922	0	(48)	0	0	3.452	3.381	MS	2,685	0	10/22/2019	09/01/2040
91412G-TF-2	UNIVERSITY CALIF REVS	C		1	1FE	1,218,569	107.5760	1,317,806	1,225,000	1,222,093	0	600	0	0	3.789	3.849	MN	5,931	46,415	11/01/2013	05/15/2024
914713-Q6-2	UNIVERSITY N C CHAPEL HILL REV	D		1	1FE	2,000,000	105.3010	2,106,020	2,000,000	2,000,000	0	0	0	0	3.326	3.326	JD	5,543	66,520	09/15/2017	12/01/2038
915115-8F-9	UNIVERSITY TEX PERM UNIV FD	D		1,2	1FE	488,385	105.3600	526,800	500,000	488,847	0	238	0	0	3.376	3.503	JJ	8,440	16,880	01/19/2018	07/01/2047
915115-8F-9	UNIVERSITY TEX PERM UNIV FD	C		1,2	1FE	293,031	105.3600	316,080	300,000	293,308	0	143	0	0	3.376	3.503	JJ	5,064	10,128	01/19/2018	07/01/2047
91514A-DE-2	UNIVERSITY TEX UNIV REVS	D		1	1FE	9,262,838	113.1930	9,904,388	8,750,000	9,236,823	0	(10,885)	0	0	3.852	3.528	FA	127,330	337,050	07/06/2017	08/15/2046
91514A-GU-3	UNIVERSITY TEX UNIV REVS IAM COML PAPER	D		1,2	1FE	23,999,232	104.1560	24,997,440	24,000,000	23,999,268	0	16	0	0	3.354	3.354	FA	304,096	804,960	11/02/2017	08/15/2047
915217-RY-1	UNIVERSITY VA UNIV REVS			1	1FE	747,833	146.3380	1,097,535	750,000	748,253	0	44	0	0	6.200	6.221	MS	15,500	46,500	04/15/2009	09/01/2039
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1FE	500,000	101.5260	507,630	500,000	500,000	0	0	0	0	3.443	3.443	JD	1,674	0	11/07/2019	12/15/2042
92812V-VB-9	VIRGINIA ST HSG DEV AUTH			2	1FE	1,000,000	106.4150	1,064,150	1,000,000	1,000,000	0	0	0	0	3.600	3.600	MS	12,000	15,500	02/27/2019	09/01/2039
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	D		1	1FE	2,364,400	124.4690	2,489,380	2,000,000	2,333,823	0	(24,523)	0	0	6.416	4.413	JJ	64,160	128,320	09/27/2018	07/01/2030
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH	D		1,2	1FE	500,000	106.7510	533,755	500,000	500,000	0	0	0	0	4.312	4.312	AO	5,390	21,560	02/23/2018	10/01/2040
940157-X6-2	WASHINGTON SUBN SAN DIST MD	D		2	1FE	9,051,839	113.5500	9,907,238	8,725,000	9,021,017	0	(29,843)	0	0	4.000	3.530	JD	29,083	330,581	12/11/2018	06/01/2038
940157-X6-2	WASHINGTON SUBN SAN DIST MD	C		2	1FE	259,365	113.5500	283,875	250,000	258,482	0	(855)	0	0	4.000	3.530	JD	833	9,472	12/11/2018	06/01/2038
958638-TN-8	WESTERN MICH UNIV REVS			2	1FE	327,987	114.4150	343,245	300,000	312,145	0	(2,838)	0	0	5.250	4.108	MN	2,013	15,750	09/27/2013	11/15/2025
958792-CE-1	WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS			1	1FE	1,706,475	120.0630	1,800,945	1,500,000	1,687,676	0	(13,803)	0	0	6.451	4.885	AO	24,191	96,765	08/15/2018	04/01/2030
97689Q-KT-2	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O			2	1FE	1,500,000	106.5130	1,597,695	1,500,000	1,500,000	0	0	0	0	3.500	3.500	MS	17,500	22,313	02/28/2019	09/01/2035
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	C		2	1FE	1,250,000	106.9100	1,336,375	1,250,000	1,250,000	0	0	0	0	3.954	3.954	MN	8,238	49,425	01/12/2017	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						799,661,795	XXX	886,887,450	921,170,207	810,433,776	0	1,895,598	0	0	XXX	XXX	XXX	8,848,368	28,585,968	XXX	XXX
3128MJ-ZP-8	FH G08749 - RMBS	C		4	1	1,893,509	105.3673	1,903,958	1,806,972	1,887,561	0	(10,089)	0	0	4.000	2.904	MON	6,023	70,129	03/24/2017	02/01/2047
31293L-WX-8	FH C23362 - RMBS	D		4	1	129,079	111.0574	128,863	116,033	125,609	0	(2,058)	0	0	6.500	3.610	MON	629	7,365	04/01/2017	03/01/2029
3132XC-R4-9	FH G67707 - RMBS	C		4	1	244,157	106.6819	260,512	244,195	244,129	0	5	0	0	3.500	3.502	MON	712	8,489	02/14/2018	01/01/2048
31339W-NA-0	FHR 2439A LH - CMO/RMBS	C		4	1	384,165	113.7558	385,508	338,891	386,608	0	(694)	0	0	6.000	2.194	MON	1,694	14,278	09/28/2012	04/15/2032
3133TD-6W-1	FSPC T010 A5 - RMBS	D		4	1	1,434	100.0000	1,434	1,434	1,434	0	0	0	0	6.410	6.350	MON	8	92	04/01/2017	05/25/2029
3133TH-K8-9	FHR 2103A PS - CMO/RMBS	C		4	1	260,539	110.8645	258,439	233,112	255,859	0	(429)	0	0	6.500	3.229	MON	1,263	11,156	09/28/2012	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS			4	1	51,315	111.0148	56,056	50,494	51,007	0	14	0	0	6.000	5.738	MON	252	3,003	11/27/2006	01/15/2029
3133TJ-DF-7	FHR 2122A ZE - CMO/RMBS			4	1	44,322	111.9211	48,946	43,733	43,950	0	(19)	0	0	6.000	5.801	MON	219	2,608	11/16/2006	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS			4	1	55,834	109.6041	60,273	54,992	55,440	0	(42)	0	0	6.000	5.668	MON	275	3,270	12/19/2006	07/15/2029
3136A1-C8-6	FNR 11101K NB - CMO/RMBS	C		4	1	400,000	108.8168	435,267	400,000	400,000	0	0	0	0	4.000	3.985	MON	1,333	16,000	09/27/2011	10/25/2041
3136A4-DT-3	FNR 1224D HZ - CMO/RMBS			4	1	103,008	106.5491	110,347	103,565	102,489	0	89	0	0	4.000	4.086	MON	345	4,054	04/24/2012	03/25/2042
3136A5-ZX-7	FNR 1254D WH - CMO/RMBS			4	1	505,469	105.1654	525,827	500,000	503,144	0	(211)	0	0	3.500	3.450	MON	1,458	17,500	05/21/2012	05/25/2042
3136A7-CL-4	FNR 1268G ZA - CMO/RMBS	C		4	1	386,331	106.3972	414,847	389,904	387,829	0	358	0	0	3.500	3.568	MON	1,137	13,391	06/25/2012	07/25/2042
3136AC-VY-4	FNR 1320N YZ - CMO/RMBS	C		4	1	196,832	100.7860	200,644	199,080	196,955	0	334	0	0	3.000	3.094	MON	498	5,652	01/23/2013	03/25/2043
3136AD-CC-1	FNR 1323J ZL - CMO/RMBS	C		4	1	421,169	100.2854	429,387	428,165	424,122	0	809	0	0	3.000	3.109	MON	1,070	12,638	01/25/2013	03/25/2043
3136AD-PF-0	FNR 1334A GZ - CMO/RMBS			4	1	489,315	97.5375	487,318	499,621	488,403	0	1,106	0	0	3.000	3.228	MON	1,249	14,785	03/01/2013	04/25/2043
3136AE-4P-9	FNR 1371A ZA - CMO/RMBS	C		4	1	423,077	104.1907	457,673	439,265	429,825	0	1,083	0	0	3.500	3.743	MON	1,281	15,087	05/29/2013	07/25/2043
3136AE-N2-9	FNR 1352G ZA - CMO/RMBS	C		4	1	256,341	97.6720	258,448	264,608	258,676	0	916	0	0	3.000	3.206	MON	662	7,737	05/14/2013	06/25/2043
3136AL-L3-3	FNR 1482C LZ - CMO/RMBS	D		4	1	5,802,394	99.3508	5,929,428	5,968,170	5,824,897	0	9,811	0	0	3.000	3.203	MON	14,920	176,169	12/08/2017	12/25/2044
3136AR-T5-7	FNR 1625D LB - CMO/RMBS	C		4	1	138,870	101.8120	141,519	139,000	138,850	0	13	0	0	3.000	3.012	MON	348	4,170	05/24/2016	05/25/2046
3136AT-N4-2	FNR 1673C DZ - CMO/RMBS	D		4	1	4,103,325	100.7239	4,441,026	4,409,109	4,145,220	0	20,249	0	0	3.000	3.432	MON	11,023	130,149	07/27/2017	10/25/2046
3136AT-Q4-9	FNR 1668A AL - CMO/RMBS	D		4	1	195,750	101.0542	202,108	200,000	196,198	0	278	0	0	3.000	3.188	MON	500	6,000	12/08/2017	10/25/2046
3136AV-2Z-1	FNR 1721D ZD - CMO/RMBS	D		4	1	6,955,930	100.3733	7,734,925	7,706,160	7,004,950	0	40,611	0	0	3.500	4.095	MON	22,476	264,671	10/11/2018	04/25/2047
3136AV-JB-6	FNR 174D ZC - CMO/RMBS	D		4	1	19,049,223	102.3837	19,526,959	19,072,328	19,048,467	0	(337)	0	0	3.500	3.519	MON	55,628	655,047	11/02/2017	02/25/2047
3136AW-SS-2	FNR 1752E KZ - CMO/RMBS	D		4	1	963,515	106.0999	1,042,085	982,173	965,298	0	843	0	0	3.500	3.617	MON	2,865	33,733	01/19/2018	07/25/2047
3136AW-HZ-3	FNR 1739C CY - CMO/RMBS	D		4	1	2,799,844	102.4463	3,073,391	3,000,000	2,813,396	0	11,621	0	0	3.500	4.167	MON	8,750	105,000	10/11/2018	05/25/2047
3136AX-NB-7	FNR 1759D DZ - CMO/RMBS	D		4	1	960,427	107.8601	1,056,292	979,317	962,172	0	937	0	0	3.500	3.615	MON	2,856	33,635	01/19/2018	08/25/2047
3136AX-TC-9	FNR 1762C ZC - CMO/RMBS	D		4	1	7,637,455	100.5146	7,929,538	7,888,939	7,672,593	0	16,795	0	0	3.500	3.707	MON	23,009	270,949	07/11/2017	08/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AX-YF-6	FNR 1761C GZ - CMO/RMBS	0		4	1	4,252,518	103.0258	4,484,215	4,352,518	4,266,134	0	6,816	0	0	3.500	3.651	MON	12,695	149,489	07/25/2017	08/25/2047
3136AY-BW-2	FNR 1766G JC - CMO/RMBS	0		4	1	8,098,005	101.1747	8,530,351	8,431,305	8,123,620	0	13,214	0	0	3.000	3.288	MON	21,078	252,939	12/08/2017	09/25/2057
3136AY-CB-7	FNR 1766H QZ - CMO/RMBS	0		4	1	10,074,145	97.7315	10,480,869	10,724,145	10,149,928	0	36,750	0	0	3.000	3.327	MON	26,810	316,557	08/11/2017	09/25/2047
3136AY-HE-6	FNR 1779A ZA - CMO/RMBS	0		4	1	19,825,102	97.0046	20,494,517	21,127,368	19,962,820	0	65,410	0	0	3.000	3.314	MON	52,818	623,641	08/22/2017	10/25/2047
3136AY-MD-2	FNR 1784B ZK - CMO/RMBS	0		4	1	20,321,002	107.6324	21,922,650	20,368,072	20,321,667	0	300	0	0	3.500	3.525	MON	59,407	699,549	09/20/2017	10/25/2057
3136AY-XG-3	FNR 1794B DY - CMO/RMBS	0		4	1	97,441	100.8649	100,865	100,000	97,645	0	116	0	0	3.000	3.192	MON	250	3,000	12/08/2017	11/25/2047
3136AY-YZ-0	FNR 1790J ZD - CMO/RMBS	0		4	1	2,903,954	101.9217	2,968,359	2,912,392	2,904,265	0	145	0	0	3.500	3.529	MON	8,494	100,027	10/19/2017	11/25/2047
3136B0-4H-6	FNR 1813G ZE - CMO/RMBS	0		4	1	9,493,822	96.2662	10,386,716	10,789,581	9,616,547	0	71,585	0	0	3.000	3.695	MON	26,974	318,488	02/15/2018	03/25/2048
3136B0-EN-2	FNR 17102B PZ - CMO/RMBS	0		4	1	2,360,298	100.9010	2,387,477	2,366,159	2,360,390	0	45	0	0	3.500	3.526	MON	6,901	81,267	12/12/2017	12/25/2047
3136B0-FT-8	FNR 17100A ZE - CMO/RMBS	0		4	1	8,744,834	101.9206	9,043,512	8,873,096	8,759,186	0	7,361	0	0	3.500	3.600	MON	25,880	304,750	10/25/2017	12/25/2047
3136B0-JM-9	FNR 17107D GZ - CMO/RMBS	0		4	1	5,746,435	96.4945	5,998,057	6,215,959	5,785,519	0	20,689	0	0	3.000	3.355	MON	15,540	183,483	01/05/2018	01/25/2048
3136B0-K3-9	FNR 1810B BZ - CMO/RMBS	0		4	1	19,076,564	102.7210	19,607,103	19,087,720	19,072,810	0	(2,061)	0	0	3.500	3.514	MON	55,673	655,575	01/18/2018	02/25/2048
3136B0-VY-9	FNR 188C DZ - CMO/RMBS	0		4	1	9,449,147	102.2998	9,844,842	9,623,522	9,466,401	0	7,283	0	0	3.500	3.616	MON	28,069	330,524	01/22/2018	02/25/2048
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS	0		4	1	955,286	101.6173	977,916	962,352	955,843	0	301	0	0	3.500	3.554	MON	2,807	33,052	01/18/2018	02/25/2048
3136B1-6A-7	FNR 1837J ZD - CMO/RMBS			4	1	1,578,769	103.9129	1,660,429	1,597,905	1,580,433	0	1,663	0	0	4.000	4.140	MON	5,326	57,435	01/09/2019	06/25/2048
3136B1-6A-7	FNR 1837J ZD - CMO/RMBS	0		4	1	1,594,104	103.9129	1,660,429	1,597,905	1,594,074	0	(27)	0	0	4.000	4.030	MON	5,326	62,553	09/05/2018	06/25/2048
3136B1-HM-9	FNR 1815F ZG - CMO/RMBS	0		4	1	9,507,437	102.1020	9,851,662	9,648,843	9,521,046	0	5,934	0	0	3.500	3.599	MON	28,142	331,393	01/22/2018	03/25/2048
3136B1-RY-2	FNR 1821A JT - CMO/RMBS	0		4	1	4,276,626	103.3710	4,427,711	4,283,319	4,275,799	0	(648)	0	0	4.000	4.013	MON	14,278	171,333	10/11/2018	12/25/2043
3136B1-T7-9	FNR 1838E VZ - CMO/RMBS	0		4	1	1,916,917	108.0010	2,070,904	1,917,485	1,916,451	0	(354)	0	0	4.000	4.015	MON	6,392	75,063	08/01/2018	06/25/2048
3136B2-7H-9	FNR 1872 ZB - CMO/RMBS			4	1	12,307,772	101.3668	13,006,994	12,831,609	12,345,296	0	37,524	0	0	3.500	3.836	MON	37,426	404,566	01/10/2019	10/25/2058
3136B2-7H-9	FNR 1872 ZB - CMO/RMBS	C		4	1	250,454	101.3668	264,733	261,164	251,221	0	767	0	0	3.500	3.837	MON	762	8,234	01/10/2019	10/25/2058
3136B2-K5-0	FNR 1868A DZ - CMO/RMBS	0		4	1	11,154,231	105.9829	12,185,024	11,497,163	11,186,026	0	25,700	0	0	4.000	4.265	MON	38,324	450,075	10/17/2018	09/25/2048
3136B2-SB-9	FNR 1847J GZ - CMO/RMBS	0		4	1	3,994,618	102.2571	4,310,433	4,215,288	4,010,522	0	11,258	0	0	3.500	3.823	MON	12,295	144,776	08/30/2018	07/25/2048
3136B2-UE-0	FNR 1855D LZ - CMO/RMBS	0		4	1	2,852,122	102.3684	3,226,931	3,152,272	2,873,704	0	18,312	0	0	3.500	4.142	MON	9,194	108,266	10/23/2018	08/25/2048
3136B2-YL-0	FNR 1854D LZ - CMO/RMBS			4	1	984,612	102.5341	1,077,385	1,050,757	988,626	0	4,014	0	0	3.500	3.940	MON	3,065	33,129	01/09/2019	08/25/2048
3136B2-YL-0	FNR 1854D LZ - CMO/RMBS	0		4	1	1,989,929	102.5341	2,154,770	2,101,515	1,998,924	0	6,949	0	0	3.500	3.863	MON	6,129	72,177	08/30/2018	08/25/2048
3136B3-BY-5	FNR 1875B ZU - CMO/RMBS	0		4	1	1,915,173	106.3755	2,222,512	2,089,309	1,928,193	0	11,005	0	0	3.500	4.105	MON	6,094	71,758	10/29/2018	10/25/2058
3136B3-CF-5	FNR 1875D KZ - CMO/RMBS	0		4	1	1,670,099	102.1216	1,866,931	1,828,146	1,684,109	0	10,527	0	0	3.500	4.170	MON	5,332	62,788	09/18/2018	10/25/2048
3136B3-CF-5	FNR 1875D KZ - CMO/RMBS	C		4	1	238,586	102.1216	266,704	261,164	240,587	0	1,504	0	0	3.500	4.170	MON	762	8,970	09/18/2018	10/25/2048
3136B3-DT-4	FNR 1873B BZ - CMO/RMBS			4	1	1,235,077	103.1097	1,346,426	1,305,818	1,239,244	0	4,167	0	0	3.500	3.869	MON	3,809	41,171	01/09/2019	10/25/2048
3136B3-GN-4	FNR 1876C ZB - CMO/RMBS	0		4	1	9,380,947	101.7657	10,631,002	10,446,546	9,465,067	0	66,656	0	0	3.500	4.247	MON	30,469	358,791	10/03/2018	10/25/2048
3136B3-LJ-7	FNR 1883D ZJ - CMO/RMBS	0		4	1	4,686,989	100.2495	5,221,078	5,208,083	4,724,318	0	29,616	0	0	3.500	4.179	MON	15,190	178,874	10/17/2018	11/25/2048
3136B3-MM-9	FNR 1884A ZA - CMO/RMBS	0		4	1	2,779,850	100.1769	3,130,377	3,124,850	2,800,988	0	17,246	0	0	3.500	4.144	MON	9,114	107,324	10/05/2018	11/25/2048
3136B3-MV-9	FNR 1884A ZD - CMO/RMBS	0		4	1	9,335,697	102.7335	10,700,895	10,416,166	9,402,203	0	54,891	0	0	3.500	4.105	MON	30,380	357,747	10/17/2018	11/25/2048
3136B3-PT-1	FNR 1888B MZ - CMO/RMBS	0		4	1	3,785,599	106.2313	4,413,218	4,154,349	3,810,376	0	21,953	0	0	3.533	4.134	MON	12,231	142,683	10/30/2018	12/25/2058
3136FC-WG-7	FNS T361 PO - CMO/RMBS	8		4	1	115,603	88.2967	118,754	134,494	118,629	0	1,229	0	0	0.000	2.972	N/A	0	0	04/01/2017	09/25/2035
3137A0-3H-6	FHR 3680A ZA - CMO/RMBS			4	1	106,949	108.5995	118,180	108,821	107,401	0	102	0	0	4.500	4.838	MON	408	3,444	07/08/2010	06/15/2040
3137A0-3H-6	FHR 3680A ZA - CMO/RMBS	CF		4	1	53,475	108.5995	59,090	54,411	53,700	0	51	0	0	4.500	4.838	MON	204	1,722	07/08/2010	06/15/2040
3137A5-P2-4	FHR 3795D VZ - CMO/RMBS	CF		4	1	2,636,886	105.3998	3,120,477	2,960,610	2,850,281	0	14,512	0	0	4.000	4.922	MON	9,869	118,098	05/24/2011	01/15/2041
3137AM-ZG-5	FHR 4011F PL - CMO/RMBS			4	1	1,434,120	107.6262	1,513,225	1,406,000	1,424,571	0	(1,169)	0	0	3.500	3.383	MON	4,101	49,210	05/23/2012	03/15/2042
3137AN-GA-7	FHR 4013E GL - CMO/RMBS			4	1	1,015,000	106.1470	1,061,470	1,000,000	1,009,469	0	(636)	0	0	3.500	3.423	MON	2,917	35,000	05/25/2012	03/15/2042
3137AR-FM-3	FHR 4066E VZ - CMO/RMBS	C		4	1	520,875	104.2066	541,741	519,872	520,127	0	(54)	0	0	3.500	3.505	MON	1,516	17,855	06/19/2012	06/15/2042
3137AR-M2-9	FHR 4057A ZB - CMO/RMBS	C		4	1	489,544	104.0031	513,649	493,878	491,489	0	370	0	0	3.500	3.572	MON	1,440	16,962	06/20/2012	06/15/2042
3137AR-M3-7	FHR 4057A ZC - CMO/RMBS	C		4	1	373,282	104.5022	393,876	376,907	374,917	0	231	0	0	3.500	3.577	MON	1,099	12,945	06/21/2012	06/15/2042
3137AY-FG-1	FHR 4171 Z - CMO/RMBS	C		4	1	288,704	97.9142	288,774	294,926	289,765	0	(128)	0	0	3.000	3.179	MON	737	8,457	02/06/2013	02/15/2043
3137B2-G3-8	FHR 4206B LZ - CMO/RMBS	C		4	1	418,114	106.8127	470,559	440,546	425,660	0	(274)	0	0	3.500	3.776	MON	1,285	15,131	05/31/2013	05/15/2043
3137B3-JF-6	FHR 4231A PY - CMO/RMBS			4	1	230,898	106.8484	267,121	250,000	236,239	0	1,063	0	0	3.500	4.161	MON	729	8,750	09/24/2013	07/15/2043
3137BG-LN-7	FHR 4438D ZP - CMO/RMBS	0		4	1	5,156,146	106.4183	5,486,088	5,155,210	5,155,153	0	(376)	0	0	3.500	3.516	MON	15,036	177,058	11/03/2017	02/15/2045
3137BM-XU-5	FHR 4553A PZ - CMO/RMBS	0		4	1	3,586,907	108.0755	3,954,215	3,658,752	3,595,314	0	3,531	0	0	3.500	3.617	MON	10,671	125,661	06/29/2017	02/15/2046
3137BR-DQ-5	FHR 4609E QZ - CMO/RMBS			4	1	275,239	96.8814	267,643	276,258	275,244	0	6	0	0	3.000	3.033	MON	691	689	11/25/2019	08/15/2046
3137BT-YC-9	FHR 4649A AZ - CMO/RMBS	0		4	1	8,306,443	104.4599	8,602,351	8,235,078	8,294,607	0	(5,266)	0	0	3.500	3.464	MON	24,019	282,837	09/19/2017	05/15/2046
3137BU-XJ-2	FHR 4653B PZ - CMO/RMBS	0		4	1	17,019,245	103.0394	17,536,526	17,019,245	17,019,245	0	0	0	0	3.500	3.514	MON	49,639	584,533	08/22/2017	02/15/2047
3137BW-KN-3	FHR 4667B LZ - CMO/RMBS	0		4	1	3,429,738	104.7640	3,690,642	3,522,816	3,441,935	0	2,656	0	0	3.500	3.665	MON	10,275	120,993	07/11/2017	03/15/2047
3137BW-QR-8	FHR 4664A KZ - CMO/RMBS	0		4	1	18,832,405	104.1987	19,443,395	18,659,917	18,802,852	0	(15,104)	0	0	3.500	3.458	MON	54,425	640,882	09/19/2017	02/15/2047
3137BW-US-1	FHR 4663E TZ - CMO/RMBS	0		4	1	4,064,404	100.7962	4,216,651	4,183,344	4,080,633	0	3,749	0	0	3.500	3.683	MON	12,201	143,679	07/11/2017	03/15/2047
3137BX-FZ-0	FHR 4673D WZ - CMO/RMBS	0		4	1	17,847,695	107.2843	19,077,721	17,782,392	17,835,852	0	(2,876)	0	0	3.500	3.498	MON	51,865	610,743	08/10/2017	04/15/2047
3137BX-N4-0	FHR 4675B EZ - CMO/RMBS	0		4	1	3,971,598	104.5105	4,244,598	4,061,410	3,983,328	0	2,453	0	0	3.500	3.642	MON	11,846	139,491	07/11/2017	04/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BX-ZD-7	FHR 4682E KZ - CMO/RMBS	0		4	1	9,337,399	104.3928	9,683,232	9,275,771	9,327,065	0	(4,749)	0	0	3.500	3.478	MON	27,054	318,580	09/19/2017	09/15/2046
3137BY-2F-6	FHR 4686B LZ - CMO/RMBS	0		4	1	52,669,248	105.6496	55,474,442	52,507,977	52,642,925	0	(12,954)	0	0	3.500	3.500	MON	153,148	1,803,407	01/12/2018	05/15/2047
3137BY-6K-1	FHR 4680A GZ - CMO/RMBS	0		4	1	21,788,847	104.4435	22,862,397	21,889,725	21,798,248	0	2,334	0	0	3.500	3.542	MON	63,845	751,811	08/15/2017	03/15/2047
3137F1-SB-5	FHR 4700A KZ - CMO/RMBS	0		4	1	18,426,466	104.3018	19,180,468	18,389,390	18,419,020	0	(1,889)	0	0	3.500	3.508	MON	53,636	631,591	08/10/2017	07/15/2047
3137F2-XU-5	FHR 4713 DZ - CMO/RMBS	0		4	1	32,485,170	104.6369	33,996,364	32,489,849	32,480,309	0	(1,694)	0	0	3.500	3.519	MON	94,762	1,115,877	07/28/2017	08/15/2047
3137F3-K6-0	FHR 4768F ZH - CMO/RMBS	0		4	1	3,787,122	96.5919	4,081,853	4,225,872	3,831,314	0	26,571	0	0	3.000	3.629	MON	10,565	124,740	02/02/2018	03/15/2048
3137F4-DM-1	FHR 4778A BN - CMO/RMBS	0		4	1	11,694,712	105.3870	12,347,859	11,716,681	11,695,316	0	591	0	0	4.000	4.039	MON	39,056	468,667	10/11/2018	09/15/2045
3137F4-PQ-9	FHR 4776L MW - CMO/RMBS	0		4	1	3,979,844	103.2377	4,129,506	4,000,000	3,982,113	0	1,891	0	0	4.000	4.094	MON	13,333	160,000	10/04/2018	07/15/2045
3137FA-5D-6	FHR 4710H GZ - CMO/RMBS	0		4	1	10,664,077	100.4633	11,635,738	11,582,077	10,760,093	0	42,831	0	0	3.000	3.387	MON	28,955	341,881	08/02/2017	01/15/2047
3137FB-NL-6	FHR 4732C QZ - CMO/RMBS	0		4	1	972,072	100.3081	1,070,360	1,067,072	981,897	0	3,540	0	0	3.000	3.466	MON	2,668	31,498	10/26/2017	11/15/2047
3137FB-YC-4	FHR 4734B Z - CMO/RMBS	0		4	1	6,597,650	97.8635	6,979,192	7,131,557	6,657,452	0	19,182	0	0	3.000	3.438	MON	17,829	210,510	11/10/2017	12/15/2047
3137FC-4R-2	FHR 4738D LZ - CMO/RMBS	0		4	1	4,341,558	95.2350	4,460,245	4,683,410	4,375,383	0	18,843	0	0	3.000	3.389	MON	11,709	138,246	12/08/2017	12/15/2047
3137FC-BP-8	FHR 4741B GY - CMO/RMBS	0		4	1	2,418,652	102.2861	2,557,152	2,500,000	2,425,377	0	3,428	0	0	3.000	3.255	MON	6,250	75,000	01/05/2018	12/15/2047
3137FC-CD-4	FHR 4740A CZ - CMO/RMBS	0		4	1	1,958,085	96.1997	2,047,922	2,128,823	1,974,127	0	9,233	0	0	3.000	3.408	MON	5,322	62,839	12/08/2017	12/15/2047
3137FC-PQ-1	FHR 4752B PZ - CMO/RMBS	0		4	1	6,571,089	101.8829	7,202,748	7,069,634	6,621,310	0	24,570	0	0	3.000	3.396	MON	17,674	208,682	01/05/2018	11/15/2047
3137FC-WR-1	FHR 4749C ZG - CMO/RMBS	0		4	1	10,155,823	103.2964	10,412,845	10,080,550	10,146,726	0	(3,143)	0	0	3.500	3.482	MON	29,402	346,220	12/12/2017	11/15/2047
3137FC-WS-9	FHR 4749D ZL - CMO/RMBS	0		4	1	29,445,414	106.1481	30,966,990	29,173,376	29,402,596	0	(17,677)	0	0	3.500	3.455	MON	85,089	1,001,971	12/12/2017	12/15/2047
3137FD-DG-4	FHR 4750E KZ - CMO/RMBS	0		4	1	1,553,619	103.7553	1,613,372	1,554,978	1,553,556	0	(23)	0	0	3.500	3.523	MON	4,535	53,406	12/19/2017	01/15/2048
3137FG-5H-4	FHR 4796B NZ - CMO/RMBS	0		4	1	5,592,666	106.0742	5,932,376	5,592,666	5,592,666	0	0	0	0	4.000	4.020	MON	18,642	218,934	07/23/2018	05/15/2048
3137FH-CA-9	FHR 4824A ZJ - CMO/RMBS	0		4	1	18,126,485	100.2476	19,695,902	19,647,251	18,240,801	0	85,320	0	0	3.500	4.029	MON	57,304	674,793	09/28/2018	09/15/2048
3137FJ-C2-3	FHR 4833A VZ - CMO/RMBS	0		4	1	10,521,553	105.9412	11,484,784	10,840,710	10,556,532	0	29,631	0	0	4.000	4.319	MON	36,136	424,378	10/31/2018	09/15/2048
3137G1-BU-0	FWLS 17SC02 1A2 - CMO	0		4	1	10,772,266	97.1514	11,172,412	11,500,000	10,850,104	0	10,477	0	0	3.000	3.505	MON	28,750	345,000	07/19/2017	05/25/2047
3137G1-BX-4	FWLS 17SC02 2A2 - CMO	0		4	1	19,916,406	102.9286	20,585,712	20,000,000	19,922,825	0	3,757	0	0	3.500	3.545	MON	58,333	700,000	07/19/2017	05/25/2047
31388J-TR-6	FN 606360 - RMBS	0		4	1	4,887	111.8204	4,908	4,389	4,779	0	(68)	0	0	7.000	4.189	MON	26	300	04/01/2017	10/01/2031
3138WG-EZ-3	FN AS6451 - RMBS	C		4	1	716,554	105.8030	734,050	693,789	711,929	0	(2,895)	0	0	3.500	2.967	MON	2,024	23,651	12/30/2015	01/01/2046
313921-6F-0	FNW 01W3 A - CMO/RMBS			4	1	108,703	108.6367	115,918	106,702	107,777	0	(125)	0	0	5.939	6.415	MON	528	6,361	12/05/2006	09/25/2041
31392D-BS-0	FNR 0233C Z - CMO/RMBS			4	1	176,268	114.1084	195,758	171,554	173,937	0	(641)	0	0	6.500	5.954	MON	929	11,080	11/15/2006	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS	C		4	1	364,395	113.4337	373,053	328,873	368,680	0	(3,075)	0	0	6.000	2.734	MON	1,644	13,408	09/28/2012	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS			4	1	74,490	112.9650	75,939	67,223	76,911	0	358	0	0	6.000	2.242	MON	336	1,979	09/25/2012	09/15/2032
31392W-7B-0	FSPC T051 1A - CMO/RMBS			4	1	211,751	117.6894	245,526	208,622	210,894	0	(96)	0	0	6.500	6.247	MON	1,130	13,505	12/05/2006	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS	C		4	1	867,964	109.0687	874,233	801,544	868,425	0	4,363	0	0	5.000	3.109	MON	3,340	34,178	02/14/2014	07/25/2033
31393P-FY-5	FHR 2595A TG - CMO/RMBS	C		4	1	337,998	102.9960	311,220	302,167	314,505	0	(3,743)	0	0	5.500	2.224	MON	1,385	8,501	09/28/2012	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS	C		4	1	926,968	109.5078	903,105	824,694	926,519	0	(22,487)	0	0	5.000	1.424	MON	3,436	26,265	09/28/2012	05/15/2033
31393U-A6-0	FNW 03W19 A7 - CMO/RMBS	C		4	1	1,254,910	110.5315	1,241,994	1,123,656	1,210,895	0	1,995	0	0	5.620	3.629	MON	5,262	67,943	09/28/2012	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS	C		4	1	2,195,481	111.0951	2,110,842	1,900,032	2,040,557	0	8,479	0	0	5.000	3.128	MON	7,917	97,144	09/28/2012	07/15/2033
31393X-7A-9	FNGT 04T2A A1 - CMO/RMBS			4	1	122,771	112.8340	137,496	121,857	122,551	0	113	0	0	6.000	5.863	MON	609	7,269	12/05/2006	11/25/2043
31393X-GH-4	FNW 04W2A 1A - CMO/RMBS			4	1	57,847	110.9071	63,679	57,417	57,682	0	(53)	0	0	6.000	5.769	MON	287	3,412	12/05/2006	02/25/2044
31394A-LV-6	FNW 04W10 A6 - CMO/RMBS	C		4	1	935,584	110.9900	927,892	836,014	918,877	0	4,654	0	0	5.750	4.808	MON	4,006	48,071	09/28/2012	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS	CF		4	1	199,158	109.7521	216,204	196,993	197,747	0	491	0	0	5.500	5.322	MON	903	6,859	03/04/2009	04/25/2035
31394C-A2-8	FNR 0514F MG - CMO/RMBS	C		4	1	946,244	111.9613	970,506	866,823	926,538	0	525	0	0	5.000	3.243	MON	3,612	39,047	02/14/2014	03/25/2035
31394E-F2-9	FNR 0567B HG - CMO/RMBS	C		4	1	53,818	100.5031	48,800	48,556	48,933	0	(824)	0	0	5.500	1.869	MON	223	(3,121)	09/28/2012	01/25/2035
31394H-FZ-9	FHR 2660A PE - CMO/RMBS	C		4	1	481,406	109.5954	485,619	443,101	486,272	0	5,068	0	0	5.000	2.723	MON	1,846	17,902	02/14/2014	08/15/2033
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS			4	1	1,465,876	111.7906	1,711,448	1,530,941	1,486,484	0	5,746	0	0	5.666	6.465	MON	7,229	78,845	10/16/2008	09/25/2043
31394L-EG-3	FHR 2691C MG - CMO/RMBS	C		4	1	753,156	107.8350	746,845	692,581	742,062	0	2,799	0	0	4.500	2.690	MON	2,597	27,149	02/14/2014	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS	C		4	1	915,359	112.0798	875,179	780,853	839,577	0	(13,063)	0	0	5.500	3.176	MON	3,579	39,713	09/28/2012	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS	C		4	1	572,436	109.7418	576,820	525,615	575,482	0	9,680	0	0	5.000	3.017	MON	2,190	22,389	02/14/2014	01/15/2034
31394P-DZ-3	FHR 2738A QG - CMO/RMBS	C		4	1	1,051,906	111.2625	1,076,376	967,420	1,061,176	0	6,867	0	0	5.000	2.511	MON	4,031	37,778	02/14/2014	01/15/2034
31394R-HL-6	FHR 2750F ZN - CMO/RMBS	C		4	1	712,044	108.7208	652,407	600,075	656,141	0	(12,956)	0	0	5.000	2.070	MON	2,500	26,172	09/28/2012	02/15/2034
31394R-LX-5	FHR 2752A GZ - CMO/RMBS	C		4	1	1,179,735	112.2355	1,094,152	974,872	1,056,616	0	(797)	0	0	5.000	2.643	MON	4,062	46,125	09/28/2012	02/15/2034
31394V-YH-7	FNR 064A ME - CMO/RMBS	C		4	1	868,403	111.4938	809,814	726,331	799,896	0	5,419	0	0	6.000	3.737	MON	3,632	42,902	09/28/2012	02/25/2036
31395B-XZ-1	FNR 0625B B - CMO/RMBS	C		4	1	1,048,552	103.4240	972,312	940,122	982,449	0	(9,691)	0	0	5.500	2.734	MON	4,309	43,995	02/14/2014	04/25/2026
31395C-QX-2	FHR 2825A PZ - CMO/RMBS	CF		4	1	628,413	112.3561	698,977	622,109	623,757	0	645	0	0	5.500	5.430	MON	2,851	33,107	03/10/2009	07/15/2034
31395C-XH-9	FHR 2827C PG - CMO/RMBS	C		4	1	798,977	111.7043	755,455	676,299	733,996	0	(3,612)	0	0	6.000	3.751	MON	3,382	39,637	09/28/2012	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS	C		4	1	577,252	109.8308	543,841	495,163	560,668	0	1,159	0	0	5.000	1.856	MON	2,063	19,592	09/28/2012	08/15/2034
31395F-2F-0	FHR 2835B NZ - CMO/RMBS			4	1	321,297	109.5402	348,422	318,077	318,807	0	266	0	0	5.500	5.433	MON	1,458	16,046	03/10/2009	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS	C		4	1	666,239	109.8171	668,334	608,588	666,224	0	7,144	0	0	5.000	2.835	MON	2,536	25,655	02/14/2014	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS	C		4	1	1,132,821	109.1391	1,137,595	1,042,335	1,144,022	0	5,596	0	0	5.000	2.643	MON	4,343	41,341	02/14/2014	04/15/2035

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
31395U-KP-5	FHR 2978B JG - CMO/RMBS			4	1	308,864	108.0645	338,546	313,281	310,702	0	75	0	0	5.500	5.744	MON	1,436	17,091	12/08/2006	05/15/2035
31396G-K4-2	FHR 3104A QE - CMO/RMBS	C		4	1	836,656	109.3701	839,534	767,608	836,408	0	3,502	0	0	5.000	2.893	MON	3,198	31,737	02/14/2014	01/15/2036
31396H-MW-6	FHR 3110G HE - CMO/RMBS	C		4	1	484,925	110.1642	460,402	417,923	457,978	0	(765)	0	0	5.500	3.139	MON	1,915	21,044	09/28/2012	02/15/2036
31396J-ND-3	FHR 3131B ME - CMO/RMBS	C		4	1	696,852	112.6135	707,038	627,845	677,739	0	3,464	0	0	5.500	3.679	MON	2,878	32,150	02/14/2014	03/15/2036
31396W-G9-1	FNR 0765H GZ - CMO/RMBS	CF		4	1	583,614	108.0130	710,614	657,897	629,494	0	6,181	0	0	5.000	6.457	MON	2,741	29,708	10/08/2008	07/25/2037
31397B-CM-1	FHR 3212A PE - CMO/RMBS	C		4	1	909,829	114.6731	945,573	824,581	932,286	0	2,136	0	0	6.000	2.880	MON	4,123	38,632	02/14/2014	09/15/2036
31397C-WG-0	FHR 3239F ZE - CMO/RMBS			4	1	230,957	110.2263	252,582	229,149	230,245	0	435	0	0	5.750	5.630	MON	1,098	9,015	03/03/2009	11/15/2036
31397E-VT-9	FHRR R010 ZA - CMO/RMBS			4	1	415,330	111.9030	460,319	411,355	412,768	0	420	0	0	5.500	5.411	MON	1,885	19,177	03/05/2009	02/15/2037
31397M-2E-6	FNR 093E CD - CMO/RMBS	D		4	1	3,265,607	120.0216	3,492,627	2,910,000	3,233,182	0	(21,105)	0	0	6.000	4.607	MON	14,550	174,600	09/27/2018	02/25/2049
31397N-WX-9	FNR 0930A Z - CMO/RMBS			4	1	338,753	111.7200	379,004	339,245	338,312	0	170	0	0	6.500	6.543	MON	1,838	21,493	03/30/2009	05/25/2039
31397S-G9-9	FNR 1146C Z - CMO/RMBS	CF		4	1	3,224,169	108.6251	3,847,685	3,542,169	3,451,646	0	48,120	0	0	4.500	5.315	MON	13,283	155,579	04/13/2011	05/25/2041
31398F-5A-5	FNR 0999D HZ - CMO/RMBS	C		4	1	54,819	103.8491	58,070	55,918	54,977	0	433	0	0	5.000	5.414	MON	233	944	03/18/2010	12/25/2039
31398F-VY-4	FNR 0995A PZ - CMO/RMBS	C		4	1	637,543	121.4377	746,746	614,921	620,794	0	(1,913)	0	0	6.000	5.741	MON	3,075	35,724	01/15/2010	11/25/2039
31398F-VY-4	FNR 0995A PZ - CMO/RMBS			4	1	955,355	121.4377	1,115,792	918,818	932,073	0	(1,849)	0	0	6.000	5.727	MON	4,594	53,378	03/19/2010	11/25/2039
31398F-YE-5	FNR 0993C VZ - CMO/RMBS	C		4	1	58,505	102.3592	63,810	62,340	59,827	0	290	0	0	4.500	5.497	MON	234	1,788	12/01/2009	11/25/2039
31398F-YE-5	FNR 0993C VZ - CMO/RMBS			4	1	143,651	102.3592	160,437	156,739	147,998	0	574	0	0	4.500	5.924	MON	588	7,150	03/19/2010	11/25/2039
31398G-BZ-1	FNR 09102E EZ - CMO/RMBS	C		4	1	40,727	103.8813	43,182	41,569	40,780	0	410	0	0	5.000	5.473	MON	173	288	03/17/2010	12/25/2039
31398G-MM-8	FNR 09115C HZ - CMO/RMBS	C		4	1	56,085	103.9508	59,527	57,265	56,241	0	502	0	0	5.000	5.443	MON	239	1,022	03/18/2010	01/25/2040
31398G-TW-9	FNR 09109D LZ - CMO/RMBS	C		4	1	53,149	106.4399	59,158	55,579	53,852	0	320	0	0	5.000	5.811	MON	232	1,604	02/05/2010	01/25/2040
31398G-TW-9	FNR 09109D LZ - CMO/RMBS			4	1	217,714	106.4399	241,693	227,070	220,034	0	849	0	0	5.000	5.815	MON	946	11,541	03/19/2010	01/25/2040
31398G-U7-2	FNR 104C GZ - CMO/RMBS	C		4	1	100,927	104.8781	108,206	103,173	101,585	0	281	0	0	5.000	5.380	MON	430	3,398	03/17/2010	02/25/2040
31398G-Y4-5	FNR 1010C BZ - CMO/RMBS	C		4	1	264,176	111.3177	300,637	270,071	267,029	0	857	0	0	5.000	5.287	MON	1,125	12,212	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623E CZ - CMO/RMBS	C		4	1	274,464	109.6933	308,712	281,432	278,266	0	262	0	0	5.000	5.337	MON	1,173	12,828	03/18/2010	01/15/2040
31398L-YL-6	FHR 3623E CZ - CMO/RMBS			4	1	548,928	109.6933	617,425	562,864	556,533	0	524	0	0	5.000	5.337	MON	2,345	25,656	03/18/2010	01/15/2040
31398L-ZZ-4	FHR 3621C HZ - CMO/RMBS			4	1	555,744	109.1352	615,463	563,946	559,384	0	102	0	0	5.000	5.223	MON	2,350	28,324	03/17/2010	01/15/2040
31398M-YC-4	FNR 1019A Z - CMO/RMBS	C		4	1	215,371	110.2046	241,078	218,755	216,725	0	484	0	0	5.000	5.224	MON	911	9,523	03/17/2010	03/25/2040
31398M-ZX-7	FNR 1023E LZ - CMO/RMBS	C		4	1	292,535	111.0422	329,067	296,344	294,251	0	483	0	0	5.000	5.167	MON	1,235	13,633	03/17/2010	03/25/2040
31398S-RV-7	FNR 10143G BG - CMO/RMBS			4	1	2,095,313	105.7477	2,379,323	2,250,000	2,171,731	0	17,172	0	0	4.000	4.672	MON	7,500	90,000	06/08/2011	12/25/2040
31402C-V5-8	FN 725236 - RMBS	D		4	1	3,590	107.6918	3,589	3,333	3,574	0	(16)	0	0	4.500	2.605	MON	13	145	04/01/2017	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS	C		4	1	211,732	105.2210	223,976	212,863	211,744	0	91	0	0	3.500	3.582	MON	621	7,373	03/05/2018	08/01/2056
3140Q9-DP-5	FN CA1909 - RMBS	D		4	1	40,336,640	105.3619	41,421,825	39,313,865	40,282,075	0	(30,186)	0	0	4.500	3.614	MON	147,427	1,766,832	10/10/2018	06/01/2048
31410C-VS-8	FN 885425 - RMBS	D		4	1	315	111.3560	313	281	319	0	0	0	0	6.500	2.804	MON	2	17	04/01/2017	06/01/2036
31411A-2E-4	FN 902673 - RMBS			4	1	33,390	112.0795	37,721	33,656	33,081	0	38	0	0	5.500	5.945	MON	154	1,833	12/19/2006	12/01/2036
31411D-A3-3	FN 904626 - RMBS			4,5	1	57,474	104.8612	58,287	55,585	58,174	0	(744)	0	0	3.742	2.114	MON	173	2,567	09/25/2009	12/01/2036
31411G-UY-6	FN 907899 - RMBS			4,5	1	73,043	105.5768	75,156	71,186	72,443	0	(78)	0	0	3.990	2.576	MON	237	3,353	09/25/2009	01/01/2037
31418C-3J-1	FN MA3500 - RMBS	D		4	1	5,934,593	102.4436	6,112,083	5,966,289	5,932,845	0	(2,056)	0	0	4.000	4.149	MON	19,888	238,533	10/10/2018	10/01/2048
31418C-DL-5	FN MA2806 - RMBS	D		4	1	21,716,874	102.4178	23,472,406	22,918,294	21,737,069	0	17,559	0	0	3.000	3.900	MON	57,296	686,650	10/10/2018	11/01/2046
31418C-TP-9	FN MA3257 - RMBS	C		4	1	188,771	101.9514	188,855	185,240	188,258	0	(343)	0	0	3.500	3.063	MON	540	6,442	12/08/2017	01/01/2048
31419H-QD-7	FN AE6751 - RMBS	D		4	1	202,724	105.8154	199,231	188,281	205,773	0	4,877	0	0	4.500	2.446	MON	706	8,382	04/01/2017	10/01/2040
35563P-AQ-2	SCRT 171SC HB - CMO	D		4	1	16,470,463	99.2691	17,719,534	17,850,000	16,765,879	0	34,166	0	0	3.000	3.689	MON	44,625	520,625	10/11/2017	01/25/2056
35563P-BD-0	SCRT 172SC MB - CMO	D		4	1	26,447,415	99.4298	28,039,195	28,200,000	26,654,458	0	31,435	0	0	3.000	3.531	MON	70,500	846,000	08/03/2017	08/25/2056
35563P-BG-3	SCRT 172SC HB - CMO	D		4	1	15,651,424	98.9588	16,823,005	17,000,000	15,965,864	0	45,330	0	0	3.000	3.669	MON	42,500	481,667	10/11/2017	08/25/2056
35563P-BU-2	SCRT 173SC MB - CMO	D		4	1	14,929,512	99.2096	15,873,544	16,000,000	15,065,020	0	(14,181)	0	0	3.000	3.627	MON	40,000	480,000	10/04/2017	07/25/2056
35563P-BZ-1	SCRT 173SC HB - CMO	D		4	1	4,027,928	101.9693	4,333,694	4,250,000	4,110,665	0	11,166	0	0	3.250	3.608	MON	11,510	127,500	10/04/2017	07/25/2056
35563P-DT-3	SCRT 181SC HT - CMO	C		4	1	243,679	101.8563	261,653	256,885	249,086	0	2,183	0	0	3.381	3.774	MON	724	5,569	03/09/2018	05/25/2057
35563P-DV-8	SCRT 181SC HB - CMO	D		4	1	9,304,137	98.4303	10,335,184	10,500,000	9,516,248	0	55,150	0	0	2.750	3.934	MON	24,063	266,875	03/09/2018	05/25/2057
35563P-DY-2	SCRT 181SC MT - CMO	C		4	1	248,889	101.9563	264,892	259,809	252,001	0	1,043	0	0	3.000	3.812	MON	650	6,733	03/09/2018	05/25/2057
35563P-EA-3	SCRT 181SC MB - CMO	D		4	1	9,371,543	98.8205	10,376,149	10,500,000	9,493,091	0	36,976	0	0	3.000	4.083	MON	26,250	315,000	03/09/2018	05/25/2057
35563P-GH-6	SCRT 183SC MB - CMO	D		4	1	2,354,064	105.0091	2,625,228	2,500,000	2,356,124	0	(721)	0	0	3.500	3.799	MON	7,292	87,500	08/09/2018	08/27/2057
35563P-GK-9	SCRT 183SC MZ - CMO	D		4	1	9,027,643	104.4512	10,426,520	9,982,195	9,071,294	0	20,331	0	0	3.500	3.869	MON	29,115	342,842	08/09/2018	08/27/2057
35563P-HD-4	SCRT 184SC HZ - CMO	D		4	1	12,110,961	96.9236	15,055,735	15,533,617	12,375,907	0	279,796	0	0	3.000	5.119	MON	38,834	458,523	11/08/2018	03/25/2058
35563P-HG-7	SCRT 184SC MB - CMO	D		4	1	4,470,646	104.6171	5,230,853	5,000,000	4,510,305	0	37,519	0	0	3.500	4.715	MON	14,583	175,000	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 184SC MZ - CMO	D		4	1	1,779,793	104.4284	2,175,488	2,083,233	1,801,235	0	25,113	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						883,423,750	XXX	938,906,716	912,273,218	886,396,361	0	1,506,850	0	0	XXX	XXX	XXX	2,665,200	31,261,331	XXX	XXX
302947-AE-6	FREMF 16K60 B - CMBS	D		4	1	5,162,162	100.8583	5,547,209	5,500,000	5,202,829	0	31,981	0	0	3.536	4.416	MON	16,207	197,270	09/27/2018	12/25/2049

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
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	0		4	1	9,273,083	103.9067	10,195,299	9,811,976	9,328,455	0	41,045	0	0	3.180	3.995	MON	26,002	311,951	10/25/2018	09/01/2033
313637-VQ-0	FN 109623 - CMBS/RMBS	0		4	1	375,537	111.3520	403,783	362,618	374,763	0	(666)	0	0	4.330	3.982	MON	1,352	15,915	08/09/2018	09/01/2048
313637-Z9-4	FN 109768 - CMBS/RMBS	0		4	1	3,706,938	106.1737	3,928,426	3,700,000	3,703,994	0	(2,561)	0	0	3.910	3.854	MON	12,458	146,679	08/17/2018	09/01/2038
31377U-5M-1	FN 387952 - CMBS/RMBS	0		4	1	4,016,250	107.1746	4,286,984	4,000,000	4,012,463	0	(3,262)	0	0	3.880	3.803	MON	13,364	157,356	08/21/2018	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS	0		4	1	1,020,625	106.7048	1,067,048	1,000,000	1,018,703	0	(1,523)	0	0	4.060	3.852	MON	3,496	41,164	07/17/2018	08/01/2048
3137B7-MZ-9	FHMS K036 A2 - CMBS			4	1	1,300,391	105.0884	1,313,605	1,250,000	1,270,633	0	(5,928)	0	0	3.527	3.005	MON	3,674	44,088	09/18/2014	10/25/2023
3137BF-XU-0	FHMS K042 X1 - CMBS	C		3	1	41,170	4.4109	21,302	0	25,863	0	(5,601)	0	0	1.046	(3.289)	MON	421	5,361	01/21/2015	12/25/2024
3137BF-XU-0	FHMS K042 X1 - CMBS			3	1	325,242	4.4109	168,287	0	204,314	0	(44,247)	0	0	1.046	(3.289)	MON	3,327	42,349	01/21/2015	12/25/2024
3137FD-ET-5	FHMS K1504 A3 - CMBS	0		4	1	257,495	107.0748	267,687	250,000	256,628	0	(440)	0	0	3.459	3.204	MON	721	8,648	01/11/2018	11/25/2032
3137FH-Q7-1	FHMS K1507 A3 - CMBS	0		4	1	7,499,012	113.0318	8,364,351	7,400,000	7,491,420	0	(5,912)	0	0	3.990	3.879	MON	24,605	295,260	09/20/2018	08/25/2033
3137FJ-Y6-0	FHMS K1508 A2 - CMBS	0		4	1	4,955,835	111.2527	5,562,633	5,000,000	4,958,214	0	2,149	0	0	3.900	3.999	MON	16,250	195,000	11/07/2018	12/25/2030
3137FJ-Y7-8	FHMS K1508 A3 - CMBS	0		4	1	8,827,074	112.0355	10,083,195	9,000,000	8,835,612	0	7,690	0	0	3.900	4.084	MON	29,250	351,000	11/07/2018	10/25/2033
3138L6-PW-2	FN AM5836 - CMBS/RMBS	C		4	1	231,564	108.3457	248,098	228,988	233,705	0	1,823	0	0	4.050	4.146	MON	799	9,346	03/31/2014	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS	0		4	1	4,278,502	109.0711	4,773,581	4,376,576	4,304,473	0	24,100	0	0	3.700	4.360	MON	13,944	164,159	10/29/2018	09/01/2034
3138L8-CM-4	FN AM7275 - CMBS/RMBS	C		4	1	346,240	101.6802	355,881	350,000	347,658	0	352	0	0	3.000	3.122	MON	875	10,500	11/05/2014	12/01/2024
3138L9-4A-7	FN AM8916 - CMBS/RMBS	C		4	1	192,125	103.1555	206,311	200,000	195,739	0	1,886	0	0	3.160	3.689	MON	544	6,408	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS	C		4	1	199,344	103.4976	206,995	200,000	201,198	0	1,512	0	0	3.450	3.665	MON	594	6,996	05/05/2015	05/01/2045
3138LA-CG-2	FN AM9070 - CMBS/RMBS	0		4	1	620,750	105.1231	683,300	650,000	625,911	0	4,434	0	0	3.770	4.622	MON	2,110	24,845	09/20/2018	08/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS	C		4	1	192,006	105.6322	198,721	188,126	192,628	0	914	0	0	3.880	3.860	MON	629	7,373	11/17/2015	01/01/2046
3138LJ-ZP-8	FN AN6149 - CMBS/RMBS	0		4	1	3,852,162	105.1458	4,400,350	4,185,000	3,887,425	0	31,092	0	0	3.140	4.189	MON	11,316	133,234	10/17/2018	07/01/2032
3138LL-5Q-4	FN AN8054 - CMBS/RMBS	0		4	1	353,350	105.9560	370,846	350,000	353,844	0	729	0	0	3.210	3.264	MON	967	11,391	12/13/2017	01/01/2033
3138LL-CX-1	FN AN7285 - CMBS/RMBS	0		4	1	302,438	106.4412	319,324	300,000	302,981	0	696	0	0	3.250	3.329	MON	840	9,885	12/20/2017	01/01/2033
3138LL-EC-5	FN AN7330 - CMBS/RMBS	0		4	1	17,007,969	104.0155	17,682,630	17,000,000	17,077,003	0	68,428	0	0	3.260	3.466	MON	47,723	561,897	10/20/2017	12/01/2037
3138LL-ET-8	FN AN7345 - CMBS/RMBS			4	1	0	103.6822	0	0	0	0	0	0	0	3.210	3.168	MON	0	(4,747)	10/12/2017	11/01/2037
3138LL-MU-6	FN AN7570 - CMBS/RMBS	0		4	1	100,063	105.2750	105,275	100,000	100,290	0	246	0	0	3.160	3.291	MON	272	3,204	12/20/2017	02/01/2033
3138LL-Q8-1	FN AN7678 - CMBS/RMBS	0		4	1	300,188	104.5631	313,689	300,000	300,836	0	719	0	0	3.080	3.204	MON	796	9,368	12/18/2017	02/01/2033
3138LM-B3-6	FN AN8157 - CMBS/RMBS	0		4	1	300,188	103.9980	311,994	300,000	300,923	0	799	0	0	3.100	3.235	MON	801	9,429	12/18/2017	01/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS	0		4	1	487,474	104.0705	507,297	487,455	487,941	0	511	0	0	3.740	3.808	MON	1,570	18,469	03/02/2018	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS	C		4	1	300,938	106.5698	319,709	300,000	302,047	0	1,054	0	0	3.510	3.728	MON	907	10,676	02/07/2018	04/01/2038
3138LM-RA-3	FN AN8580 - CMBS/RMBS	0		4	1	5,316,563	106.5698	5,648,199	5,300,000	5,336,157	0	18,618	0	0	3.510	3.728	MON	16,019	188,614	02/07/2018	04/01/2038
3138LM-YG-2	FN AN8810 - CMBS/RMBS	C		4	1	305,063	109.4049	328,215	300,000	305,456	0	517	0	0	3.610	3.645	MON	933	10,980	03/02/2018	05/01/2033
3138LN-6W-6	FN AN9884 - CMBS/RMBS	0		4	1	4,203,281	109.3753	4,593,762	4,200,000	4,200,301	0	(3,541)	0	0	4.020	3.975	MON	14,539	171,185	07/26/2018	09/01/2048
3138LN-G7-0	FN AN9221 - CMBS/RMBS	C		4	1	301,781	105.2552	315,766	300,000	301,667	0	10	0	0	3.660	3.634	MON	946	11,133	02/23/2018	05/01/2033
3138LN-PL-9	FN AN9426 - CMBS/RMBS	0		4	1	1,000,625	109.2874	1,092,874	1,000,000	999,853	0	(625)	0	0	4.040	3.995	MON	3,479	40,961	06/21/2018	08/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS	0		4	1	248,559	109.9816	270,495	245,946	248,287	0	(236)	0	0	4.050	3.918	MON	858	10,096	08/21/2018	09/01/2048
3138LN-YB-1	FN AN9705 - CMBS/RMBS			4	1	1,004,766	106.6053	1,066,053	1,000,000	1,003,921	0	(845)	0	0	3.880	3.784	MON	3,341	35,998	01/09/2019	07/01/2033
3138LN-YB-1	FN AN9705 - CMBS/RMBS	0		4	1	299,344	106.6053	319,816	300,000	299,170	0	(149)	0	0	3.880	3.858	MON	1,002	11,802	09/11/2018	07/01/2033
3140HR-6G-3	FN BL0870 - CMBS/RMBS	0		4	1	20,406,250	113.1920	22,638,405	20,000,000	20,377,414	0	(29,002)	0	0	4.280	4.067	MON	73,711	867,889	11/14/2018	12/01/2048
3140HR-C6-8	FN BL0092 - CMBS/RMBS	0		4	1	3,373,626	109.7206	3,807,306	3,470,000	3,377,950	0	3,554	0	0	3.690	3.916	MON	11,026	129,821	10/19/2018	10/01/2033
3140HR-N2-5	FN BL0408 - CMBS/RMBS	0		4	1	995,179	107.4267	1,057,849	984,717	994,096	0	(1,028)	0	0	4.140	3.996	MON	3,511	41,329	10/01/2018	11/01/2038
3140HR-N5-8	FN BL0411 - CMBS/RMBS	0		4	1	6,526,406	109.8776	7,142,046	6,500,000	6,520,117	0	(6,393)	0	0	3.890	3.798	MON	21,773	256,362	10/05/2018	11/01/2030
3140HR-PV-9	FN BL0435 - CMBS/RMBS	0		4	1	3,057,659	106.9643	3,252,311	3,040,556	3,056,683	0	(925)	0	0	4.220	4.175	MON	10,693	128,296	10/23/2018	06/01/2044
3140HR-QU-0	FN BL0466 - CMBS/RMBS	0		4	1	2,459,733	109.7206	2,775,932	2,530,000	2,462,885	0	2,591	0	0	3.690	3.916	MON	8,039	94,654	10/19/2018	10/01/2033
3140HR-SE-4	FN BL0516 - CMBS/RMBS	0		4	1	6,003,750	113.4452	6,806,712	6,000,000	6,000,174	0	(3,619)	0	0	4.085	4.037	MON	21,106	248,504	10/24/2018	12/01/2038
3140HR-WX-7	FN BL0661 - CMBS/RMBS	0		4	1	8,865,300	109.8724	9,717,738	8,844,570	8,858,695	0	(6,436)	0	0	3.990	3.917	MON	30,388	357,759	10/09/2018	11/01/2033
3140HR-X4-0	FN BL0698 - CMBS/RMBS	0		4	1	3,048,750	112.2841	3,368,523	3,000,000	3,043,891	0	(4,789)	0	0	4.110	3.911	MON	10,618	125,013	10/26/2018	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS	0		4	1	497,578	108.7701	527,895	485,331	496,685	0	(892)	0	0	4.320	3.976	MON	1,805	19,452	12/27/2018	11/01/2038
3140HS-2H-3	FN BL1675 - CMBS/RMBS			4	1	2,025,625	112.0873	2,241,746	2,000,000	2,024,087	0	(1,538)	0	0	4.170	4.036	MON	7,182	70,195	01/28/2019	02/01/2049
3140HS-CX-5	FN BL0973 - CMBS/RMBS	0		4	1	994,091	110.1497	1,085,490	985,468	993,054	0	(1,054)	0	0	4.270	4.127	MON	3,624	42,664	11/21/2018	12/01/2033
3140HS-DM-0	FN BL1007 - CMBS/RMBS	0		4	1	3,019,688	112.5512	3,376,537	3,000,000	3,016,921	0	(2,793)	0	0	4.030	3.924	MON	10,411	122,579	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011 - CMBS/RMBS	0		4	1	8,005,000	111.3392	8,907,132	8,000,000	8,000,073	0	(5,001)	0	0	4.020	3.969	MON	27,693	326,067	11/26/2018	12/01/2033
3140HS-DV-0	FN BL1015 - CMBS/RMBS	0		4	1	4,500,000	107.4536	4,835,412	4,500,000	4,500,000	0	0	0	0	3.955	3.894	MON	15,326	180,447	11/28/2018	12/01/2028
3140HS-J7-7	FN BL1185 - CMBS/RMBS			4	1	6,011,250	110.5851	6,635,103	6,000,000	6,007,957	0	(3,293)	0	0	3.900	3.836	MON	20,150	196,950	12/11/2018	02/01/2034
3140HS-KL-4	FN BL1198 - CMBS/RMBS			4	1	905,063	103.1333	928,200	900,000	904,289	0	(773)	0	0	4.250	4.146	MON	3,294	35,488	12/06/2018	01/01/2034
3140HS-L3-3	FN BL1245 - CMBS/RMBS			4	1	2,001,250	103.3240	2,066,480	2,000,000	2,000,045	0	(1,205)	0	0	4.090	4.033	MON	7,044	75,892	12/12/2018	01/01/2031
3140HS-LY-5	FN BL1242 - CMBS/RMBS			4	1	2,179,078	107.5453	2,339,110	2,175,000	2,177,802	0	(1,277)	0	0	4.080	4.021	MON	7,642	82,331	12/10/2018	01/01/2039
3140HS-U4-1	FN BL1502 - CMBS/RMBS			4	1	6,031,627	110.8006	6,564,107	5,924,250	6,028,524	0	(3,103)	0	0	4.080	3.933	MON	20,142	201,425	01/08/2019	02/01/2049

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
3140HS-VM-0	FN BL1519 - CMBS/RMBS			4	1	4,082,500	111.8767	4,475,067	4,000,000	4,076,925	0	(5,575)	0	0	3.870	3.636	MON	13,330	130,290	01/08/2019	02/01/2034
3140HS-W5-6	FN BL1567 - CMBS/RMBS	C		4	1	251,406	105.1384	262,846	250,000	251,177	0	(229)	0	0	3.590	3.468	MON	773	7,554	01/14/2019	02/01/2029
3140HS-X6-3	FN BL1600 - CMBS/RMBS			4	1	1,008,438	108.4743	1,084,743	1,000,000	1,007,532	0	(905)	0	0	3.660	3.516	MON	3,152	27,958	01/17/2019	03/01/2031
3140HS-YQ-8	FN BL1618 - CMBS/RMBS			4	1	1,752,734	110.5892	1,935,310	1,750,000	1,751,885	0	(850)	0	0	3.750	3.690	MON	5,651	50,130	01/18/2019	03/01/2034
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS	C		4	1	250,781	107.9785	269,946	250,000	250,656	0	(125)	0	0	3.660	3.588	MON	788	6,990	01/24/2019	03/01/2034
3140HT-CK-3	FN BL1873 - CMBS/RMBS			4	1	2,021,250	109.6540	2,193,081	2,000,000	2,020,027	0	(1,223)	0	0	4.080	3.957	MON	7,027	55,307	02/21/2019	04/01/2049
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1	3,141,963	109.0851	3,425,272	3,140,000	3,140,980	0	(982)	0	0	3.590	3.540	MON	9,707	67,009	03/01/2019	05/01/2034
3140HT-F2-0	FN BL1984 - CMBS/RMBS	C		4	1	50,031	109.0851	54,543	50,000	50,016	0	(16)	0	0	3.590	3.540	MON	155	1,067	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1	3,302,063	109.0851	3,599,808	3,300,000	3,301,030	0	(1,032)	0	0	3.590	3.540	MON	10,202	70,424	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS	C		4	1	50,031	109.0851	54,543	50,000	50,016	0	(16)	0	0	3.590	3.540	MON	155	1,067	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1	2,871,794	109.0851	3,130,742	2,870,000	2,870,896	0	(898)	0	0	3.590	3.540	MON	8,872	61,247	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS	C		4	1	30,019	109.0851	32,726	30,000	30,009	0	(9)	0	0	3.590	3.540	MON	93	640	03/01/2019	05/01/2034
3140HT-FB-0	FN BL1961 - CMBS/RMBS			4	1	2,021,250	108.8612	2,177,223	2,000,000	2,019,833	0	(1,417)	0	0	3.620	3.480	MON	6,234	49,071	02/27/2019	04/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1	4,522,825	109.0851	4,930,646	4,520,000	4,521,411	0	(1,414)	0	0	3.590	3.540	MON	13,973	96,459	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS	C		4	1	70,044	109.0851	76,360	70,000	70,022	0	(22)	0	0	3.590	3.540	MON	216	1,494	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1	3,171,981	109.0851	3,457,997	3,170,000	3,170,990	0	(991)	0	0	3.590	3.540	MON	9,800	67,650	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS	C		4	1	50,031	109.0851	54,543	50,000	50,016	0	(16)	0	0	3.590	3.540	MON	155	1,067	03/01/2019	05/01/2034
3140HT-HJ-1	FN BL2032 - CMBS/RMBS			4	1	1,010,625	109.0235	1,090,235	1,000,000	1,009,917	0	(708)	0	0	3.675	3.534	MON	3,165	24,908	03/01/2019	04/01/2034
3140HJ-B7-0	FN BL2761 - CMBS/RMBS			4	1	1,622,269	106.4396	1,691,842	1,589,486	1,621,416	0	(853)	0	0	3.950	3.731	MON	5,406	31,916	05/13/2019	06/01/2049
3140HJ-B9-6	FN BL2763 - CMBS/RMBS			4	1	1,171,783	106.9663	1,222,097	1,142,506	1,171,077	0	(706)	0	0	3.990	3.729	MON	3,925	23,173	05/13/2019	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS			4	1	502,763	105.7159	525,913	497,477	502,652	0	(111)	0	0	3.460	3.329	MON	1,482	5,833	07/12/2019	08/01/2049
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						212,369,574	XXX	231,668,500	212,506,046	212,373,133	0	80,700	0	0	XXX	XXX	XXX	696,365	7,669,614	XXX	XXX
00164T-AD-0	AMCEST 07A A2 - ABS			1	1FE	526,662	119.5190	572,888	479,328	525,264	0	(884)	0	0	6.010	5.224	JJ	13,284	28,808	07/28/2016	01/15/2053
196711-LY-9	COLORADO ST CTFS PARTN	C		1	1FE	495,484	123.2040	492,816	400,000	473,417	0	(6,091)	0	0	6.250	3.954	MS	7,361	25,000	03/03/2016	09/15/2029
249218-BC-1	DENVER COLO PUB SCHS CTFS PARTN			1	1FE	2,000,000	111.2920	2,225,840	2,000,000	2,000,000	0	0	0	0	4.242	4.242	JD	3,771	84,840	04/18/2013	12/15/2037
35563C-AA-6	FMMHR 15R1 1A - ABS	D		4	1	13,713,326	114.2630	14,735,619	12,896,229	13,690,776	0	24,232	0	0	4.492	4.201	MON	9,656	599,528	09/19/2018	11/26/2055
35563C-AA-6	FMMHR 15R1 1A - ABS			4	1	1,522,561	114.2630	1,473,562	1,289,623	1,522,133	0	(428)	0	0	4.492	3.379	MON	966	16,239	10/29/2019	11/26/2055
35563C-AB-4	FMMHR 15R1 1XA - ABS			4	1	382,484	7.9658	380,477	4,776,381	382,813	0	330	0	0	0.700	11.155	MON	557	7,717	12/16/2019	11/26/2055
35563C-AD-0	FMMHR 15R1 1B - ABS	D		4	1	20,217,526	112.0573	20,071,070	17,911,430	20,089,623	0	(58,847)	0	0	12.442	3.805	MON	37,143	831,825	11/09/2017	11/26/2055
35563C-AJ-7	FMMHR 15R1 2A - ABS			4	1IF	10,230,348	109.4974	10,583,334	9,665,377	10,227,492	0	(2,856)	0	0	4.327	3.889	MON	6,970	245,735	07/26/2019	10/25/2052
35563C-AJ-7	FMMHR 15R1 2A - ABS	C		4	1IF	252,168	109.4974	264,583	241,634	252,149	0	(19)	0	0	4.327	3.998	MON	174	6,886	05/21/2019	10/25/2052
35563C-AM-0	FMMHR 15R1 2B - ABS	D		4	1	3,649,416	107.4552	3,635,083	3,382,882	3,632,707	0	(8,021)	0	0	4.327	3.778	MON	2,439	146,514	11/09/2017	10/25/2052
35563C-AS-7	FMMHR 15R1 3A - ABS			4	1	257,982	110.9752	256,803	231,406	257,977	0	(5)	0	0	4.104	3.481	MON	158	3,957	07/26/2019	11/25/2052
35563C-AV-0	FMMHR 15R1 3B - ABS	D		4	1	4,177,457	108.5948	4,171,494	3,841,340	4,159,635	0	(7,262)	0	0	4.436	3.752	MON	2,840	170,570	11/09/2017	11/25/2052
35563C-AY-4	FMMHR 15R1 3C - ABS			4	1IF	462,812	97.0160	449,002	462,812	462,812	0	0	0	0	5.936	6.044	MON	458	6,354	09/10/2019	11/25/2052
373283-CA-6	GEORGIA MUN ASSN INC CTFS PARTN			1	1FE	1,336,748	108.7970	1,523,158	1,400,000	1,380,008	0	6,131	0	0	5.210	5.749	JD	6,078	72,940	05/03/2011	12/01/2022
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN	C		1	1FE	510,000	125.4960	640,030	510,000	510,000	0	0	0	0	6.485	6.485	JD	1,470	33,074	06/11/2010	06/15/2027
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN			1	1FE	1,125,000	125.4960	1,411,830	1,125,000	1,125,000	0	0	0	0	6.485	6.485	JD	3,243	72,956	06/11/2010	06/15/2027
59524E-AC-6	MIDATL 0508 3 - ABS			4	2FE	2,678,617	101.6133	2,796,614	2,752,211	2,701,255	0	19,539	0	0	5.300	5.711	FA	60,778	144,218	10/07/2016	08/01/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						63,538,592	XXX	65,684,202	63,365,654	63,393,061	0	(34,182)	0	0	XXX	XXX	XXX	157,345	2,497,159	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,958,993,711	XXX	2,123,146,868	2,109,315,125	1,972,596,331	0	3,448,965	0	0	XXX	XXX	XXX	12,367,278	70,014,072	XXX	XXX
286857-B*-7	ELIZABETHTOWN GAS COMPANY	D			1	4,250,000	111.1111	4,722,222	4,250,000	4,250,000	0	0	0	0	4.290	4.290	JD	5,571	182,325	09/19/2018	12/20/2038
00083Y-AA-3	ACC GROUP HSG LLC				1FE	1,793,022	131.5714	1,951,516	1,483,238	1,772,227	0	(5,407)	0	0	6.350	4.861	JJ	43,430	94,014	08/17/2016	07/15/2054
001055-AD-4	AFLAC INC	D		1	1FE	11,768,329	142.5590	12,972,868	9,100,000	11,673,189	0	(76,449)	0	0	6.900	4.701	JD	24,418	627,900	09/27/2018	12/17/2039
001055-AF-9	AFLAC INC	D		1	1FE	14,666,658	138.1619	16,648,512	12,050,000	14,579,254	0	(70,104)	0	0	6.450	4.831	FA	293,618	777,225	09/27/2018	08/15/2040
001055-AR-3	AFLAC INC	D		1,2	1FE	9,248,696	110.9185	10,143,496	9,145,000	9,244,176	0	(2,122)	0	0	4.000	3.933	AO	77,224	365,800	08/21/2017	10/15/2046
0010EP-AN-8	AEP TEXAS CENTRAL CO	C		1,2	1FE	247,553	104.2903	260,726	250,000	248,484	0	230	0	0	3.850	3.969	AO	2,406	9,625	09/15/2015	10/01/2025
00131L-2B-0	AIA GROUP LTD	D	C		1FE	19,411,146	121.7733	21,919,198	18,000,000	19,331,672	0	(30,450)	0	0	4.875	4.376	MS	268,125	877,500	04/01/2017	03/11/2044
00185A-AH-7	AON PLC	D	C	1,2	2FE	25,970,802	117.9413	30,664,736	26,000,000	25,974,840	0	503	0	0	4.750	4.757	MN	157,806	1,235,000	04/01/2017	05/15/2045
00206R-40-9	AT&T INC			2	2FE	369,442	27.5300	408,821	371,250	366,909	0	17	0	0	5.625	5.696	FMAN	3,480	20,883	10/01/2018	08/01/2067
00206R-DE-9	AT&T INC	D		1	2FE	31,246,577	129.8878	36,946,590	28,445,000	31,157,672	0	(70,959)	0	0	6.350	5.558	MS	531,842	1,806,258	09/27/2018	03/15/2040
00206R-DF-6	AT&AMP T INC	D		1,2	2FE	3,201,411	128.0842	3,842,526	3,000,000	3,195,214	0	(5,049)	0	0	6.000	5.467	FA	68,000	180,000	09/27/2018	08/15/2040
00206R-JC-7	AT&T INC				2FE	10,499,115	124.1317	10,551,195	8,500,000	10,455,425	0	(43,690)	0	0	6.500	4.534	MN	70,597	276,250	06/05/2019	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-JE-3	AT&T INC			1	2FE	10,457,280	127.4827	11,473,443	9,000,000	10,434,680	0	(22,600)	0	0	6.100	4.864	JJ	253,150	274,500	06/05/2019	07/15/2040
00206R-JG-8	AT&T INC			1	2FE	3,215,940	118.9938	3,569,814	3,000,000	3,212,982	0	(2,958)	0	0	5.375	4.844	AO	34,042	80,625	06/05/2019	10/15/2041
002218-AA-9	CTL - ARKANSAS STATE UNIVERSITY	0			1	4,875,587	105.1222	5,074,665	4,827,396	4,873,351	0	(1,085)	0	0	4.450	4.385	N/A	6,564	214,790	10/13/2017	08/20/2043
002819-AC-4	ABBOTT LABORATORIES			1	1FE	408,460	140.9542	563,817	400,000	406,833	0	(208)	0	0	6.150	5.993	MN	2,118	24,600	08/21/2008	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1FE	423,484	138.9571	555,828	400,000	419,338	0	(548)	0	0	6.000	5.587	AO	6,000	24,000	01/27/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES			1	1FE	1,761,297	131.4883	2,333,918	1,775,000	1,764,068	0	365	0	0	5.300	5.350	MN	8,885	94,075	05/24/2010	05/27/2040
002824-BN-9	ABBOTT LABORATORIES	0		1,2	1FE	991,058	125.9677	1,240,782	985,000	990,776	0	(139)	0	0	4.750	4.708	AO	9,877	46,788	04/01/2017	04/15/2043
00287Y-AQ-2	ABBVIE INC			1,2	2FE	998,250	105.6475	1,056,475	1,000,000	999,015	0	163	0	0	3.600	3.620	MN	4,700	36,000	05/05/2015	05/14/2025
00287Y-AR-0	ABBVIE INC	C		1,2	2FE	773,295	112.7851	845,888	750,000	772,852	0	(443)	0	0	4.500	4.222	MN	4,406	16,875	07/19/2019	05/14/2035
00289L-AA-3	ABENGOA TRANSMISION SUR SA	0	C	1	2FE	6,598,539	126.3760	7,526,146	5,955,360	6,574,029	0	(21,762)	0	0	6.875	5.798	AO	69,376	408,700	09/27/2018	04/30/2043
00339T-AA-6	ABILENE CHRISTIAN UNIVERSITY	0		2	1FE	13,314,995	108.2511	15,155,154	14,000,000	13,333,557	0	14,692	0	0	4.554	4.896	AO	159,390	637,560	09/27/2018	04/01/2046
00440E-AW-7	CHUBB INA HOLDINGS INC	0		1,2	1FE	10,838,421	121.1937	12,103,617	9,987,000	10,793,953	0	(18,604)	0	0	4.350	3.847	MN	69,992	434,435	07/25/2017	11/03/2045
00440E-AW-7	CHUBB INA HOLDINGS INC	C		1,2	1FE	2,111,270	121.1937	2,423,875	2,000,000	2,105,158	0	(2,355)	0	0	4.350	4.017	MN	14,017	87,000	04/01/2017	11/03/2045
00507U-AH-4	ACTAVIS FUNDING SCS	0	C	1,2	2FE	507	108.9881	545	500	506	0	0	0	0	4.850	4.759	JD	1	24	04/01/2017	06/15/2044
00802#-AA-4	AEROSTAR HOLDINGS LLC	0			3FE	5,374,164	108.2966	6,874,950	6,348,260	5,423,197	0	39,136	0	0	5.750	8.009	N/A	100,382	365,025	09/27/2018	03/22/2035
00817Y-AF-5	AETNA INC	0		1	2FE	5,496,309	135.0744	6,078,348	4,500,000	5,449,826	0	(37,346)	0	0	6.625	4.760	JD	13,250	298,125	09/27/2018	06/15/2036
00817Y-AG-3	AETNA INC	0		1	2FE	17,939,537	134.9979	19,061,698	14,120,000	17,717,307	0	(126,494)	0	0	6.750	4.641	JD	42,360	953,100	09/27/2018	12/15/2037
00817Y-AP-3	AETNA INC	0		1,2	2FE	11,376,190	111.7082	11,064,697	9,905,000	11,292,825	0	(35,319)	0	0	4.750	3.844	MS	138,532	470,488	07/20/2017	03/15/2044
00817Y-AZ-1	AETNA INC	0		1,2	2FE	8,074,242	101.7221	8,239,490	8,100,000	8,075,424	0	489	0	0	3.875	3.893	FA	118,575	313,875	08/07/2017	08/15/2047
008474-A@-7	AGNICO EAGLE MINES LIMITED	C	A		2	335,000	100.9395	338,147	335,000	335,000	0	0	0	0	6.670	6.668	AO	5,214	22,345	03/18/2010	04/07/2020
008474-E#-1	AGNICO EAGLE MINES LIMITED	0	A		2FE	24,900,000	107.6379	26,801,837	24,900,000	24,900,000	0	0	0	0	4.630	4.628	AO	275,408	1,152,870	01/17/2018	04/05/2033
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1	2,551,353	106.9846	2,729,555	2,551,353	2,551,353	0	0	0	0	4.494	4.494	MON	6,688	66,899	05/07/2019	11/10/2039
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED	0			1	4,738,226	106.9846	5,069,173	4,738,226	4,738,226	0	0	0	0	4.494	4.494	MON	12,421	212,959	12/05/2018	11/10/2039
00910G-A*-4	CTL - AMZN S BERNARDINO A-1				1	7,400,000	107.5402	7,957,975	7,400,000	7,400,000	0	0	0	0	4.533	4.533	MON	161,199	0	07/03/2019	03/10/2041
00912X-AN-4	AIR LEASE CORP	C		1,2	2FE	991,960	107.1378	1,071,378	1,000,000	995,787	0	790	0	0	4.250	4.350	MS	12,514	42,500	09/09/2014	09/15/2024
010392-EE-4	ALABAMA POWER COMPANY			1	1FE	3,720,671	124.3586	3,730,759	3,000,000	3,526,979	0	(29,821)	0	0	5.600	3.886	MS	49,467	168,000	09/28/2012	03/15/2033
010392-EE-4	ALABAMA POWER COMPANY	0		1	1FE	3,402,810	124.3586	3,730,759	3,000,000	3,351,963	0	(19,250)	0	0	5.600	4.418	MS	49,467	168,000	04/01/2017	03/15/2033
010392-EZ-7	ALABAMA POWER CO			1	1FE	376,369	136.4462	511,673	375,000	376,207	0	(35)	0	0	6.125	6.096	MN	2,935	22,969	05/30/2008	05/15/2038
010392-FD-5	ALABAMA POWER CO	0		1	1FE	9,320,488	126.0138	10,081,104	8,000,000	9,229,378	0	(34,562)	0	0	5.500	4.380	MS	129,556	440,000	04/01/2017	03/15/2041
010392-FL-7	ALABAMA POWER CO	0		1,2	1FE	16,994,458	111.5012	18,955,208	17,000,000	16,995,850	0	95	0	0	4.150	4.152	FA	266,522	705,500	04/01/2017	08/15/2044
010392-FS-2	ALABAMA POWER CO			1,2	1FE	992,470	115.9012	1,159,012	1,000,000	992,721	0	132	0	0	4.300	4.345	JJ	19,828	45,031	06/21/2018	07/15/2048
010392-FS-2	ALABAMA POWER CO	C		1,2	1FE	367,214	115.9012	428,834	370,000	367,293	0	48	0	0	4.300	4.345	JJ	7,336	16,661	06/21/2018	07/15/2048
012873-AK-1	ENCANA CORP	0	C	1	2FE	9,530,001	122.0029	9,516,230	7,800,000	9,408,320	0	(97,288)	0	0	7.375	5.040	MN	95,875	575,250	09/27/2018	11/01/2031
013716-AU-9	ALCAN INC.	0	C	1	1FE	9,081,336	135.8389	10,867,110	8,000,000	8,958,657	0	(46,834)	0	0	6.125	4.927	JD	21,778	490,000	04/01/2017	12/15/2033
015271-AD-1	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2FE	448,704	105.0600	472,770	450,000	449,511	0	130	0	0	3.900	3.934	JD	780	17,550	05/29/2013	06/15/2023
01877K-AD-5	ALLIANCE PIPELINE L.P.	0		1	2FE	33,458	104.2173	34,731	33,326	33,462	0	(17)	0	0	4.591	4.487	JD	4	1,148	04/01/2017	12/31/2025
020002-AJ-0	ALLSTATE CORPORATION (THE)	0			1FE	12,776,750	140.6085	14,060,852	10,000,000	12,664,980	0	(89,560)	0	0	6.900	4.715	MN	88,167	690,000	09/27/2018	05/15/2038
020002-AP-6	ALLSTATE CORPORATION (THE)	0		1	1FE	6,115,917	125.5333	6,684,647	5,325,000	6,065,178	0	(40,756)	0	0	6.125	4.682	JD	14,496	326,156	09/27/2018	12/15/2032
020002-AQ-4	ALLSTATE CORPORATION (THE)	0		1	1FE	1,407,549	124.4998	1,587,372	1,275,000	1,399,240	0	(6,680)	0	0	5.350	4.382	JD	5,684	68,213	09/27/2018	06/01/2033
020002-AS-0	ALLSTATE CORP	0		1	1FE	4,194,918	126.5432	4,429,012	3,500,000	4,118,874	0	(28,698)	0	0	5.550	3.998	MN	28,058	194,250	04/01/2017	05/09/2035
020002-AU-5	ALLSTATE CORP	C		1,2,5	2FE	82,500	126.2500	126,250	100,000	85,313	0	393	0	0	6.500	7.927	MN	831	6,500	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP			1,2,5	2FE	1,331,625	126.2500	2,020,000	1,600,000	1,374,789	0	6,023	0	0	6.500	7.857	MN	13,289	104,000	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP	0		1,2,5	2FE	2,719,500	126.2500	3,093,125	2,450,000	2,701,243	0	(14,455)	0	0	6.500	5.545	MN	20,349	159,250	09/27/2018	05/15/2067
020002-AY-7	ALLSTATE CORP	0		1	1FE	5,252,935	120.6637	6,033,186	5,000,000	5,245,603	0	(6,095)	0	0	5.200	4.835	JJ	119,889	260,000	09/27/2018	01/15/2042
020002-BA-8	ALLSTATE CORP	0		1	1FE	12,534,774	118.9279	14,033,489	11,800,000	12,489,858	0	(17,225)	0	0	4.500	4.109	JD	23,600	531,000	04/01/2017	06/15/2043
020002-BC-4	ALLSTATE CORP	0		1,2	1FE	6,291,120	115.2493	6,914,959	6,000,000	6,277,106	0	(5,887)	0	0	4.200	3.918	JD	11,200	252,000	07/06/2017	12/15/2046
02209S-BD-4	ALTRIA GROUP INC			1,2	2FE	2,233,661	111.4665	2,496,850	2,240,000	2,234,106	0	445	0	0	4.800	4.836	FA	40,917	53,760	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2FE	4,489,425	117.6515	5,294,318	4,500,000	4,489,680	0	255	0	0	5.800	5.820	FA	99,325	130,500	02/12/2019	02/14/2039
023135-BM-7	AMAZON.COM INC	0		1,2	1FE	32,630,878	121.9922	40,135,418	32,900,000	32,638,996	0	2,750	0	0	4.250	4.293	FA	501,040	1,398,250	08/15/2017	08/22/2057
023551-AM-6	HESS CORP	0		1	3FE	12,720,479	126.4836	13,970,108	11,045,000	12,538,592	0	(74,378)	0	0	7.125	5.657	MS	231,715	786,956	02/14/2018	03/15/2033
02361D-AQ-3	AMEREN ILLINOIS CO	0		1,2	1FE	3,618,867	115.1199	4,029,198	3,500,000	3,612,447	0	(2,485)	0	0	4.150	3.950	MS	42,768	145,250	04/01/2017	03/15/2046
02364W-AJ-4	AMERICA MOVIL, S.A. DE C.V	0	C	1	1FE	1,171,034	133.7040	1,337,040	1,000,000	1,162,158	0	(7,072)	0	0	6.375	4.852	MS	21,250	63,750	09/27/2018	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV	0	C	1	1FE	3,033,229	133.9880	3,456,890	2,580,000	3,017,449	0	(12,544)	0	0	6.125	4.806	MS	39,945	158,025	09/27/2018	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1,2	1FE	12,429,625	114.8360	14,354,500	12,500,000	12,430,427	0	802	0	0	4.375	4.409	AO	104,818	273,438	04/15/2019	04/22/2049
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	0		1,2	2FE	21,348,812	106.7652	22,313,925	20,900,000	21,254,596	0	(40,955)	0	0	5.000	4.717	JD	46,444	1,045,000	10/15/2018	06/15/2027
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING	C		1,2	2FE	99,930	106.7652	106,765	100,000	99,945	0	6	0	0	5.000	5.009	JD	222	5,000	06/13/2017	06/15/2027
025816-BF-5	AMERICAN EXPRESS CO	0			1FE	19,350,590	117.8242	22,386,595	19,000,000	19,335,170	0	(9,505)	0	0	4.050	3.929	JD	59,850	769,500	12/07/2017	12/03/2042

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
025932-AL-8	AMERICAN FINANCIAL GROUP INC	0		1,2	2FE	33,287,170	108.2276	35,363,382	32,675,000	33,263,240	0	(11,261)	0	0	4.500	4.385	JD	65,350	1,470,375	11/09/2017	06/15/2047
026351-AZ-9	AIG LIFE HOLDINGS INC	0			2FE	13,759,274	125.2692	14,481,115	11,560,000	13,370,943	0	(157,434)	0	0	6.625	4.510	FA	289,321	765,850	09/27/2018	02/15/2029
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC	0		1,2	2FE	3,062,665	109.8105	3,843,366	3,500,000	3,068,346	0	4,376	0	0	4.375	5.138	JJ	70,608	153,125	09/27/2018	01/15/2055
029163-AD-4	MUNICH RE AMERICA CORP	0		1	1FE	19,655,106	128.9726	20,914,194	16,216,000	19,203,434	0	(360,653)	0	0	7.450	4.351	JD	53,693	1,208,092	09/27/2018	12/15/2026
03027X-AD-2	AMERICAN TOWER CORP	C		1	2FE	2,098,740	109.9868	2,199,736	2,000,000	2,045,996	0	(9,975)	0	0	5.000	4.384	FA	37,778	100,000	02/18/2014	02/15/2024
03040W-AD-7	AMERICAN WATER CAPITAL CORP	0		1	1FE	13,525,160	141.1854	14,118,535	10,000,000	13,204,185	0	(120,929)	0	0	6.593	4.048	AO	139,186	659,300	04/01/2017	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP	0		1,2	2FE	7,576,668	105.9019	8,048,544	7,600,000	7,577,884	0	447	0	0	3.750	3.767	MS	95,000	285,000	08/07/2017	09/01/2047
03063#-AB-0	AMERICOLD REALTY TRUST	0			2PL	15,000,000	110.8444	16,626,660	15,000,000	15,000,000	0	0	0	0	4.860	4.859	JJ	350,325	433,350	11/06/2018	01/08/2029
03073E-AN-5	AMERISOURCEBERGEN CORP	0		1,2	2FE	2,933,961	102.8516	3,085,547	3,000,000	2,937,714	0	1,333	0	0	4.250	4.387	MS	42,500	127,500	04/01/2017	03/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP	C		1,2	2FE	1,955,974	102.8516	2,057,032	2,000,000	1,958,476	0	889	0	0	4.250	4.387	MS	28,333	85,000	04/01/2017	03/01/2045
03076C-AH-9	AMERIPRISE FINANCIAL INC	C		1,2	1FE	2,008,340	102.2235	2,044,469	2,000,000	2,005,792	0	(799)	0	0	2.875	2.826	MS	16,931	57,500	08/17/2016	09/15/2026
03076K-AA-6	AMERIS BANCORP	0		2,5	2FE	7,102,879	102.9192	7,204,342	7,000,000	7,067,581	0	(28,113)	0	0	5.750	5.280	MS	118,514	402,500	09/27/2018	03/15/2027
030981-AL-8	AMERIGAS PARTNERS LP			1,2	3FE	590,250	109.7500	658,500	600,000	591,107	0	857	0	0	5.750	6.001	MN	3,929	34,500	02/25/2019	05/20/2027
031162-AW-0	AMGEN INC	0		1	2FE	7,930,423	136.5250	8,874,128	6,500,000	7,805,226	0	(47,654)	0	0	6.375	4.677	JD	34,531	414,375	04/01/2017	06/01/2037
031162-AY-6	AMGEN INC	0		1	2FE	27,088,915	139.4410	29,561,501	21,200,000	26,617,099	0	(179,882)	0	0	6.900	4.795	JD	121,900	1,462,800	04/01/2017	06/01/2038
031162-BC-3	AMGEN INC	C		1	2FE	1,550,332	125.5731	1,758,023	1,400,000	1,531,111	0	(3,681)	0	0	5.750	5.008	MS	23,703	80,500	02/14/2014	03/15/2040
031162-BE-9	AMGEN INC	0		1	2FE	5,931,873	119.1232	6,819,800	5,725,000	5,925,359	0	(5,207)	0	0	4.950	4.692	AO	70,847	283,388	09/27/2018	10/01/2041
032095-AH-4	AMPHENOL CORP	C		1,2	2FE	498,060	111.9733	555,387	496,000	497,882	0	(177)	0	0	4.350	4.300	JD	1,798	19,299	01/08/2019	06/01/2029
035229-CG-6	ANHEUSER-BUSCH COMPANIES, INC.	0		1	2FE	5,669,225	130.2738	6,122,868	4,700,000	5,593,161	0	(60,921)	0	0	6.800	4.587	JJ	147,371	319,600	09/27/2018	01/15/2031
035229-CM-3	ANHEUSER-BUSCH COMPANIES, INC.	0		1	2FE	28,417,076	134.0961	28,562,468	21,300,000	27,956,395	0	(174,498)	0	0	6.500	4.307	MN	230,750	1,384,500	04/01/2017	05/01/2042
035229-CN-1	ANHEUSER-BUSCH COMPANIES, INC.	0		1	2FE	2,677,564	136.2260	2,724,520	2,000,000	2,635,826	0	(15,833)	0	0	6.500	4.312	FA	54,167	130,000	04/01/2017	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	567,380	118.6123	622,714	525,000	565,277	0	(788)	0	0	4.900	4.398	FA	10,719	25,725	04/01/2017	02/01/2046
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2FE	22,907,142	133.6626	25,195,391	18,850,000	22,660,835	0	(196,996)	0	0	6.625	4.610	FA	471,774	1,248,813	09/27/2018	08/15/2033
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2FE	15,458,384	123.5912	16,901,092	13,675,000	15,367,927	0	(72,927)	0	0	5.875	4.736	JD	35,707	803,406	09/27/2018	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0		1	2FE	15,048,334	118.3727	16,572,176	14,000,000	14,981,072	0	(25,800)	0	0	4.950	4.448	JJ	319,550	693,000	04/01/2017	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C		1,2	2FE	992,160	110.0554	1,100,554	1,000,000	993,315	0	665	0	0	4.000	4.096	AO	8,667	40,000	03/20/2018	04/13/2028
03666H-AA-9	ANTARES HOLDINGS LP	C	C	1,2	2FE	499,975	105.2130	526,065	500,000	500,000	0	6	0	0	6.000	6.000	FA	11,333	31,583	07/19/2018	08/15/2023
036752-AD-5	ANTHEM INC	0		1,2	2FE	499,995	110.4122	552,061	500,000	500,002	0	0	0	0	4.375	4.375	JD	1,823	21,875	11/14/2017	12/01/2047
037389-AU-7	AON CORP	0		1	2FE	8,537,777	136.4735	9,771,503	7,160,000	8,491,631	0	(36,684)	0	0	6.250	4.822	MS	113,118	447,500	09/27/2018	09/30/2040
037411-AW-5	APACHE CORP			1,2	2FE	3,927,514	101.8137	4,001,277	3,930,000	3,927,653	0	139	0	0	5.100	5.104	MS	66,810	50,490	10/02/2019	09/01/2040
037411-AY-1	APACHE CORP			1,2	2FE	1,238,378	104.2326	1,250,791	1,200,000	1,238,114	0	(264)	0	0	5.250	5.008	FA	26,250	0	09/19/2019	02/01/2042
037411-AY-1	APACHE CORP	0		1,2	2FE	7,477,380	104.2326	7,817,444	7,500,000	7,478,560	0	638	0	0	5.250	5.272	FA	164,063	393,750	09/27/2018	02/01/2042
037735-CG-0	APPALACHIAN POWER CO	0		1	2FE	6,243,580	131.8785	6,692,834	5,075,000	6,129,954	0	(43,027)	0	0	6.375	4.551	AO	80,883	323,531	04/01/2017	04/01/2036
037833-AT-7	APPLE INC	0		1	1FE	20,682,140	122.0125	24,402,508	20,000,000	20,644,291	0	(14,891)	0	0	4.450	4.237	MN	135,972	890,000	04/01/2017	05/06/2044
037833-BA-7	APPLE INC	0		1	1FE	9,804,773	105.4114	11,595,252	11,000,000	9,872,550	0	25,301	0	0	3.450	4.108	FA	149,692	379,500	04/01/2017	02/09/2045
037833-BX-7	APPLE INC	0		1,2	1FE	18,226,012	125.4753	21,313,227	16,986,000	18,160,888	0	(25,095)	0	0	4.650	4.207	FA	280,835	789,849	04/01/2017	02/23/2046
037833-BX-7	APPLE INC	C		1,2	1FE	2,146,004	125.4753	2,509,505	2,000,000	2,138,331	0	(2,956)	0	0	4.650	4.207	FA	33,067	93,000	04/01/2017	02/23/2046
037833-CD-0	APPLE INC	0		1,2	1FE	459,385	112.7802	563,901	500,000	460,310	0	790	0	0	3.850	4.357	FA	7,860	19,250	11/01/2018	08/04/2046
038222-AG-0	APPLIED MATERIALS INC	0		1	1FE	7,349,637	135.8719	7,744,701	5,700,000	7,243,629	0	(44,961)	0	0	5.850	3.964	JD	14,820	333,450	07/24/2017	06/15/2041
038222-AM-7	APPLIED MATERIALS INC	0		1,2	1FE	27,596,152	120.8519	30,817,232	25,500,000	27,498,728	0	(41,942)	0	0	4.350	3.877	AO	277,313	1,109,250	08/03/2017	04/01/2047
03937L-AA-3	ARCH CAPITAL GROUP LTD.	0	C	1	2FE	18,295,373	141.9664	20,350,877	14,335,000	18,073,168	0	(177,584)	0	0	7.350	4.811	MN	175,604	1,053,623	09/27/2018	05/01/2034
03938L-AP-9	ARCELORMITTAL SA		C	1	2FE	3,254,355	121.8927	3,352,050	2,750,000	3,250,103	0	(4,253)	0	0	7.000	5.482	AO	40,639	96,250	09/09/2019	10/15/2039
03939C-AB-9	ARCH CAPITAL FINANCE LLC	0		1,2	2FE	7,125,188	125.0630	7,816,435	6,250,000	7,086,724	0	(17,035)	0	0	5.031	4.189	JD	13,975	314,438	08/23/2017	12/15/2046
039483-AM-4	ARCHER-DANIELS-MIDLAND COMPANY	0			1FE	5,196,792	130.6302	5,225,210	4,000,000	4,910,253	0	(107,576)	0	0	7.500	3.852	MS	88,333	300,000	04/01/2017	03/15/2027
039483-AS-1	ARCHER-DANIELS-MIDLAND COMPANY	0		1	1FE	29,135,273	136.0184	30,604,137	22,500,000	28,101,997	0	(390,466)	0	0	7.000	4.172	FA	656,250	1,575,000	04/01/2017	02/01/2031
039483-AT-9	ARCHER-DANIELS-MIDLAND COMPANY	0		1	1FE	12,060,645	131.2461	13,872,716	10,570,000	11,961,493	0	(78,869)	0	0	5.935	4.562	AO	156,832	627,330	09/27/2018	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND CO	0		1	1FE	16,884,044	124.8642	18,729,625	15,000,000	16,759,650	0	(76,678)	0	0	5.375	4.337	MS	237,396	806,250	09/27/2018	09/15/2035
04015C-AA-6	ARES FINANCE CO LLC			1,2	2FE	475,945	99.9641	499,820	500,000	485,525	0	2,649	0	0	4.000	4.685	AO	4,611	20,000	02/24/2016	10/08/2024
040555-CF-9	ARIZONA PUBLIC SERVICE COMPANY	0		1	1FE	1,585,325	122.9639	1,721,494	1,400,000	1,573,630	0	(9,369)	0	0	5.625	4.389	MN	10,063	78,750	09/27/2018	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE CO	0		1	1FE	11,590,990	122.8242	12,282,416	10,000,000	11,424,803	0	(62,848)	0	0	5.500	4.245	MS	183,333	550,000	04/01/2017	09/01/2035
040555-CN-2	ARIZONA PUBLIC SERVICE CO	0		1,2	1FE	9,696,207	114.8267	10,512,384	9,155,000	9,659,203	0	(14,105)	0	0	4.500	4.114	AO	102,994	411,975	04/01/2017	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE CO			1,2	1FE	998,660	115.2173	1,152,173	1,000,000	998,825	0	24	0	0	4.350	4.358	MN	5,558	43,500	11/03/2015	11/15/2045
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A			1,2	1FE	970,000	113.4432	1,100,399	970,000	970,000	0	0	0	0	5.750	5.750	JD	2,479	54,913	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B			1,2	1FE	970,000	113.4389	1,100,357	970,000	970,000	0	0	0	0	5.750	5.750	JD	2,479	54,913	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B	0		1,2	1FE	501,002	113.4389	538,835	475,000	500,331	0	(662)	0	0	5.750	5.319	JD	1,214	27,313	12/18/2018	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO				2	18,500,000	107.8294	19,948,439	18,500,000	18,500,000	0	0	0	0	5.140	5.140	N/A	285,270	475,450	01/18/2019	03/13/2031
04621X-AJ-7	ASSURANT INC	0		1,2	2FE	4,134,106	109.6360	4,549,895	4,150,000	4,136,378	0	1,309	0	0	4.900	4.949	MS	53,097	203,350	03/22/2018	03/27/2028

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	
		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
046353-AD-0	ASTRAZENECA PLC	0	C	1	2FE	3,264,235	141.0473	3,526,181	2,500,000	3,195,367	0	(25,984)	0	0	6.450	4.206	MS	47,479	161,250	04/01/2017	09/15/2037
046353-AM-0	ASTRAZENECA PLC	0	C	1	2FE	27,471,685	116.6213	29,738,441	25,500,000	27,373,827	0	(41,205)	0	0	4.375	3.920	MN	139,453	1,115,625	07/10/2017	11/16/2045
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC				1FE	409,705	108.3594	398,118	367,405	406,797	0	(945)	0	0	5.373	4.503	JD	1,645	19,470	09/23/2016	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC	0			1FE	2,056,221	107.7918	2,231,456	2,070,153	2,056,634	0	409	0	0	5.433	5.491	JD	9,373	112,471	12/21/2018	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC	C		1	1FE	445,621	122.0896	625,802	512,576	453,076	0	1,029	0	0	5.595	6.715	JD	2,390	27,903	05/03/2010	12/01/2051
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC			1	1FE	364,599	122.0896	512,020	419,380	370,898	0	742	0	0	5.595	6.710	JD	1,955	23,468	05/03/2010	12/01/2051
049560-AP-0	ATMOS ENERGY CORP	0		1,2	1FE	14,924,850	117.2034	17,580,503	15,000,000	14,926,370	0	1,243	0	0	4.300	4.330	AO	161,250	639,625	10/01/2018	10/01/2048
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1FE	1,297,686	120.7027	1,569,136	1,300,000	1,297,823	0	31	0	0	5.695	5.707	JD	3,290	74,035	12/16/2015	12/15/2047
05178T-AA-9	AURMIL 11A I1 - ABS			1	1FE	1,009,521	117.4160	1,185,339	1,009,521	1,009,521	0	0	0	0	5.820	5.818	JJ	27,092	56,586	06/28/2011	07/15/2034
05178T-AB-7	AURMIL 11A I2 - ABS			1	1FE	2,235,200	133.1743	2,663,486	2,000,000	2,229,377	0	(5,823)	0	0	6.615	5.587	JJ	61,005	99,225	03/14/2019	01/15/2042
053611-AJ-8	AVERY DENNISON CORP	0		1,2	2FE	4,477,500	113.2533	5,096,398	4,500,000	4,479,421	0	1,794	0	0	4.875	4.939	JD	15,234	219,375	11/29/2018	12/06/2028
054561-AJ-4	AXA EQUITABLE HOLDINGS INC	C		1,2	2FE	998,150	108.6048	1,086,048	1,000,000	998,465	0	210	0	0	4.350	4.372	AO	8,579	43,500	04/17/2018	04/20/2028
054561-AJ-4	AXA EQUITABLE HOLDINGS INC			1,2	2FE	1,996,300	108.6048	2,172,096	2,000,000	1,996,931	0	420	0	0	4.350	4.372	AO	17,158	87,000	04/17/2018	04/20/2028
05463H-AB-7	AXIS CAPITAL HOLDINGS LTD	C		1,2	2FE	412,356	104.6076	434,121	415,000	412,483	0	127	0	0	3.900	3.977	JJ	8,632	0	06/12/2019	07/15/2029
05490L-AA-7	BCBSM INC	0		1,2	1FE	481,865	103.4380	517,190	500,000	485,415	0	2,376	0	0	3.790	4.410	MN	3,158	18,950	06/28/2018	05/01/2025
05545M-AA-0	BBA US HOLDINGS INC	0		1,2	3FE	250,000	105.2610	263,153	250,000	250,000	0	0	0	0	5.375	5.375	MN	2,240	13,438	04/20/2018	05/01/2026
05565E-E*-2	BMW US CAPITAL LLC	0			1	4,335,972	110.5683	4,422,732	4,000,000	4,238,131	0	(77,933)	0	0	6.190	3.947	MN	41,267	247,600	09/27/2018	11/01/2022
05578Q-AA-1	BPCE SA	0	C		2FE	18,225,380	110.4410	18,979,286	17,185,000	17,827,223	0	(150,931)	0	0	5.700	4.618	AO	187,746	979,545	04/01/2017	10/22/2023
05607M-AA-5	HEATHROW FUNDING LTD	C	C		1FE	3,394,976	103.4144	3,309,261	3,200,000	3,245,171	0	(27,961)	0	0	4.875	3.920	JJ	71,933	157,600	02/14/2014	07/15/2023
057224-AZ-0	BAKER HUGHES INC			1	1FE	622,313	117.8227	736,392	625,000	622,923	0	53	0	0	5.125	5.151	MS	9,431	16,016	08/19/2010	09/15/2040
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	C		1	1FE	2,304,244	139.2591	2,645,922	1,900,000	2,236,763	0	(12,846)	0	0	6.350	4.798	AO	30,163	120,650	02/14/2014	10/01/2036
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	0		1	1FE	8,544,452	139.2591	9,748,134	7,000,000	8,472,085	0	(57,561)	0	0	6.350	4.543	AO	111,125	444,500	09/27/2018	10/01/2036
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO	C		1,2	1FE	496,360	106.7649	533,825	500,000	496,519	0	70	0	0	3.750	3.791	FA	7,083	18,750	08/23/2017	08/15/2047
06050T-JZ-6	BANK OF AMERICA, N.A.	0			1FE	33,651,896	136.8543	37,463,869	27,375,000	33,050,118	0	(227,407)	0	0	6.000	4.259	AO	346,750	1,642,500	04/01/2017	10/15/2036
06051G-EN-5	BANK OF AMERICA CORPBACYUSUS	0			1FE	20,233,384	142.0841	23,904,235	16,824,000	20,015,759	0	(82,896)	0	0	5.875	4.510	FA	395,364	988,410	04/01/2017	02/07/2042
06051G-FB-0	BANK OF AMERICA CORP	C			1FE	99,927	107.4937	107,494	100,000	99,967	0	7	0	0	4.125	4.134	JJ	1,822	4,125	01/15/2014	01/22/2024
06051G-HS-1	BANK OF AMERICA CORP			1,2,5	1FE	3,340,500	120.5553	3,616,660	3,000,000	3,337,424	0	(3,076)	0	0	4.330	3.697	MS	38,248	64,950	06/27/2019	03/15/2050
06368B-GS-1	BANK OF MONTREAL	C	C	2	2FE	485,000	104.2950	505,831	485,000	485,000	0	0	0	0	3.803	3.803	JD	820	18,445	12/07/2017	12/15/2032
06406F-AE-3	BANK OF NEW YORK MELLON CORP	C		2	1FE	996,130	101.1856	1,011,856	1,000,000	997,331	0	366	0	0	2.450	2.494	FA	9,119	24,500	08/09/2016	08/17/2026
06406R-AF-4	BANK OF NEW YORK MELLON	C		2	1FE	983,050	106.7045	1,067,045	1,000,000	985,820	0	1,488	0	0	3.400	3.604	JJ	14,356	34,000	02/12/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON	C			1FE	748,335	111.8581	838,936	750,000	748,570	0	143	0	0	3.850	3.877	AO	5,053	28,875	04/23/2018	04/28/2028
06652K-AA-1	BANKUNITED NA	C		1,2	2FE	297,078	109.1044	327,313	300,000	298,112	0	270	0	0	4.875	5.000	MN	1,788	14,625	11/12/2015	11/17/2025
06738E-AJ-4	BARCLAYS PLC	0	C		2FE	2,917,293	121.5200	3,645,600	3,000,000	2,919,263	0	1,486	0	0	5.250	5.446	FA	58,625	157,500	09/27/2018	08/17/2045
06738E-AN-5	BARCLAYS PLC	0	C		2FE	970,920	108.0300	1,080,300	1,000,000	975,270	0	3,461	0	0	4.375	4.853	JJ	20,538	43,750	09/28/2018	01/12/2026
06738E-BD-6	BARCLAYS PLC	0	C	1,2,5	2FE	4,500,000	112.7611	5,074,248	4,500,000	4,500,000	0	0	0	0	4.972	4.973	MN	27,968	223,740	05/09/2018	05/16/2029
06849A-AB-5	BARRICK INTERNATIONAL BANK CORP	0	C	1	2FE	6,762,145	129.3147	7,695,520	5,951,000	6,691,685	0	(27,007)	0	0	6.350	5.227	AO	79,776	377,889	04/01/2017	10/15/2036
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC	0		1	2FE	6,361,870	138.7572	6,937,858	5,000,000	6,261,252	0	(38,454)	0	0	7.500	5.349	MS	110,417	375,000	04/01/2017	09/15/2038
070101-0*-8	BASIN ELECTRIC POWER COOPERATIVE I	0			1	16,467,358	128.0982	17,005,748	13,275,556	16,363,228	0	(84,640)	0	0	8.200	6.111	JD	42,334	1,088,596	09/27/2018	12/17/2038
07177M-AB-9	BAXALTA INC	C		1,2	2FE	993,240	107.7615	1,077,615	1,000,000	995,977	0	643	0	0	4.000	4.083	JD	889	42,500	06/18/2015	06/23/2025
072732-AC-4	BAYER CORPORATION	0		1	2FE	6,913,428	122.9891	7,379,346	6,000,000	6,812,536	0	(80,641)	0	0	6.650	4.630	FA	150,733	399,000	09/27/2018	02/15/2028
07274N-AQ-6	BAYER US FINANCE II LLC	C		1,2	2FE	499,277	114.6559	573,279	500,000	499,293	0	11	0	0	4.875	4.884	JD	406	24,375	06/19/2018	06/25/2048
07274N-BA-0	BAYER US FINANCE II LLC	0		1	2FE	669,677	114.8854	695,057	605,000	663,132	0	(2,501)	0	0	5.500	4.628	JJ	13,957	33,275	04/01/2017	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC	0		1	2FE	4,897,745	115.6283	4,879,515	4,220,000	4,842,494	0	(21,163)	0	0	5.875	4.667	AO	52,340	247,925	04/01/2017	04/15/2038
07274N-BF-9	BAYER US FINANCE II LLC	0		1,2	2FE	4,859,670	101.3499	5,067,497	5,000,000	4,867,655	0	2,877	0	0	4.400	4.581	JJ	101,444	220,000	04/01/2017	07/15/2044
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE	0		1	1FE	11,058,820	122.0986	12,454,057	10,200,000	11,034,545	0	(19,797)	0	0	5.259	4.675	MN	68,542	536,418	09/27/2018	11/15/2046
075887-AV-1	BECTON DICKINSON & CO			1	2FE	612,156	123.9420	743,652	600,000	609,947	0	(295)	0	0	6.000	5.852	MN	4,600	36,000	09/25/2009	05/15/2039
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	C	1,2	2FE	493,840	115.9757	579,878	500,000	493,985	0	103	0	0	4.464	4.540	AO	5,580	22,320	09/11/2018	04/01/2048
081331-AD-2	BELVOIR LAND LLC	C			1FE	189,600	118.5772	284,585	240,000	189,834	0	855	0	0	5.270	7.156	JD	562	12,648	06/08/2010	12/15/2047
081331-AD-2	BELVOIR LAND LLC				1FE	54,900	118.5772	106,719	90,000	55,863	0	435	0	0	5.270	9.348	JD	211	4,743	04/08/2009	12/15/2047
084423-60-7	W. R. BERKLEY CORP			2	2FE	1,025,305	26.1800	1,096,288	1,046,875	1,017,438	0	(3,317)	0	0	5.750	5.775	MJSD	5,016	55,928	04/23/2019	06/01/2056
084423-AP-7	W. R. BERKLEY CORP	0		1	2FE	17,610,320	123.1009	18,569,764	15,085,000	17,499,994	0	(88,475)	0	0	6.250	4.862	FA	356,174	942,813	09/27/2018	02/15/2037
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO	C		1,2	1FE	249,920	119.0207	297,552	250,000	249,920	0	2	0	0	4.450	4.452	JJ	5,130	10,816	07/23/2018	01/15/2049
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	C		1,2	1FE	492,490	118.3977	586,068	495,000	492,550	0	43	0	0	4.200	4.230	FA	7,854	20,790	08/07/2018	08/15/2048
084680-AA-5	BERKSHIRE HILLS BANCORP INC			2,5	2FE	1,878,150	104.8457	1,992,068	1,900,000	1,886,380	0	1,340	0	0	6.875	7.000	MS	33,745	130,625	09/20/2012	09/28/2027
08949L-AA-8	BIG RIVER STEEL LLC	0		1,2	4FE	550,000	105.5000	580,250	550,000	550,000	0	0	0	0	7.250	7.250	MS	13,292	39,875	08/15/2017	09/01/2025
09247X-AN-1	BLACKROCK INC	C		1	1FE	497,975	105.7325	528,663	500,000	498,470	0	185	0	0	3.200	3.248	MS	4,711	16,000	03/21/2017	03/15/2027
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1	1FE	2,129,540	107.5757	2,151,514	2,000,000	2,050,270	0	(14,869)	0	0	4.750	3.887	FA	35,889	95,000	02/25/2014	02/15/2023

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
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1,2	1FE	1,224,086	106.4864	1,357,702	1,275,000	1,225,421	0	756	0	0	4.000	4.238	AO	12,608	45,500	05/23/2019	10/02/2047
09659T-2A-8	BNP PARIBAS SA	D	C	2	2FE	18,041,899	108.0153	19,550,775	18,100,000	18,047,146	0	2,904	0	0	4.375	4.404	MS	263,958	791,875	02/22/2018	03/01/2033
096630-AE-8	BOARDWALK PIPELINES LP	D		1,2	2FE	3,167,628	112.5344	3,376,032	3,000,000	3,143,564	0	(19,366)	0	0	5.950	5.039	JD	14,875	178,500	09/27/2018	06/01/2026
09681L-AB-6	BOC AVIATION PTE LTD	D	C	2	1FE	3,629,135	104.0883	3,965,766	3,810,000	3,655,223	0	20,633	0	0	3.875	4.624	AO	26,247	147,638	09/27/2018	04/27/2026
09951#-AG-1	BORAL USA	D			2	16,437,789	101.0000	15,150,000	15,000,000	15,143,766	0	(485,787)	0	0	7.220	3.847	N/A	228,633	1,098,000	04/01/2017	04/16/2020
101137-AE-7	BOSTON SCIENTIFIC CORP	D		1	2FE	5,011,716	140.9962	5,639,848	4,000,000	4,962,254	0	(39,619)	0	0	7.000	4.815	MN	35,778	280,000	09/27/2018	11/15/2035
10115P-AA-3	BOSTON UNIVERSITY	C		1,2	1FE	1,253,417	131.9225	1,319,225	1,000,000	1,203,318	0	(18,999)	0	0	7.625	4.702	JJ	35,160	76,250	04/01/2017	07/15/2097
10115P-AA-3	BOSTON UNIVERSITY	D		1,2	1FE	17,234,484	131.9225	18,139,349	13,750,000	16,545,618	0	(261,230)	0	0	7.625	4.702	JJ	483,446	1,048,438	04/01/2017	07/15/2097
103557-AA-2	BOYNE USA INC	D		1,2	4FE	200,000	108.7500	217,500	200,000	200,000	0	0	0	0	7.250	7.249	MN	2,417	14,500	03/27/2018	05/01/2025
108035-AB-2	BRIDGE BANCORP INC	D		2,5	2FE	7,078,750	103.7500	7,262,500	7,000,000	7,066,710	0	(9,606)	0	0	5.750	5.554	MS	101,743	402,500	09/27/2018	09/30/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2FE	745,853	92.6610	857,114	925,000	747,732	0	1,879	0	0	4.700	6.154	JD	1,087	43,475	04/24/2019	06/22/2047
110122-AC-2	BRISTOL-MYERS SQUIBB COMPANY	D		1	1FE	11,525,544	147.9970	12,838,738	8,675,000	11,519,395	0	(2,779)	0	0	6.875	5.152	FA	248,503	596,406	04/01/2017	08/01/2097
110122-AX-6	BRISTOL-MYERS SQUIBB CO	D		1,2	1FE	8,401,425	120.4240	9,031,799	7,500,000	8,349,706	0	(21,889)	0	0	4.500	3.772	MS	112,500	337,500	07/21/2017	03/01/2044
11041R-AL-2	BAE SYSTEMS FINANCE INC	D		1	2FE	4,540,106	127.8389	4,474,362	3,500,000	4,300,822	0	(90,122)	0	0	7.500	3.946	JJ	131,250	262,500	04/01/2017	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PUBLIC LIMITE	D	C	1	2FE	26,399,767	153.7941	27,141,588	17,648,000	25,028,461	0	(517,821)	0	0	9.625	4.697	JD	75,494	1,698,620	04/01/2017	12/15/2030
11135F-AB-7	BROADCOM INC			1,2	2FE	13,684,688	109.3483	15,035,391	13,750,000	13,688,739	0	4,051	0	0	4.750	4.810	AO	137,882	344,705	03/29/2019	04/15/2029
11135F-AB-7	BROADCOM INC	C		1,2	2FE	248,813	109.3483	273,371	250,000	248,886	0	74	0	0	4.750	4.810	AO	2,507	6,267	03/29/2019	04/15/2029
11271L-AA-0	BROOKFIELD FINANCE INC	C	C	1,2	1FE	544,698	108.6916	597,804	550,000	546,340	0	484	0	0	4.250	4.370	JD	1,883	23,375	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD ASSET MANAGEMENT INC	D	C	1,2	1FE	30,588,900	115.0210	34,506,296	30,000,000	30,570,939	0	(10,394)	0	0	4.700	4.577	MS	395,583	1,410,000	01/11/2018	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC	D	C	1,2	1FE	1,911,844	107.2573	2,145,146	2,000,000	1,924,657	0	7,614	0	0	3.900	4.461	JJ	33,800	78,000	04/19/2018	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC	C	C	1,2	1FE	340,390	114.5114	390,484	341,000	340,474	0	84	0	0	4.850	4.871	MS	4,227	11,026	01/24/2019	03/29/2029
11271R-AA-7	BROOKFIELD FINANCE LLC	C		1,2	1FE	1,496,130	107.2577	1,608,865	1,500,000	1,497,566	0	515	0	0	4.000	4.042	AO	15,000	60,000	03/07/2017	04/01/2024
11373M-AA-5	BROOKLINE BANCORP INC	D		2,5	2FE	7,097,874	103.4678	7,242,749	7,000,000	7,079,930	0	(14,335)	0	0	6.000	5.720	MS	123,667	420,000	09/27/2018	09/15/2029
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	1FE	1,500,000	112.0745	1,681,118	1,500,000	1,500,000	0	0	0	0	4.273	4.273	MS	18,872	32,048	03/09/2018	03/15/2048
114259-AQ-7	BROOKLYN UNION GAS CO	C		1,2	1FE	2,750,000	112.0745	3,082,050	2,750,000	2,750,000	0	0	0	0	4.273	4.273	MS	34,599	117,508	03/09/2018	03/15/2048
115637-AL-4	BROWN-FORMAN CORP			1,2	1FE	714,405	105.8640	793,980	750,000	718,356	0	822	0	0	3.750	4.033	JJ	12,969	28,125	10/29/2014	01/15/2043
115637-AT-7	BROWN-FORMAN CORP			1,2	1FE	3,212,788	112.8719	3,668,338	3,250,000	3,215,294	0	1,087	0	0	4.000	4.083	AO	27,444	130,000	03/22/2018	04/15/2038
115637-AT-7	BROWN-FORMAN CORP	C		1,2	1FE	1,235,688	112.8719	1,410,899	1,250,000	1,236,563	0	486	0	0	4.000	4.084	AO	10,556	50,000	03/22/2018	04/15/2038
11778B-AB-8	SKY GROUP FINANCE PLC	D	C	1	1FE	19,462,514	136.2312	22,178,442	16,280,000	19,292,009	0	(124,937)	0	0	6.500	4.813	AO	223,398	1,058,200	09/27/2018	10/15/2035
11778B-AB-8	SKY GROUP FINANCE PLC	C	C	1	1FE	1,741,244	136.2312	2,043,468	1,500,000	1,699,881	0	(7,966)	0	0	6.500	5.248	AO	20,583	97,500	02/14/2014	10/15/2035
118230-AC-5	BUCKEYE PARTNERS, L.P.	D		1	3FE	19,289,636	104.5930	19,872,672	19,000,000	19,276,182	0	(11,641)	0	0	6.750	6.587	FA	484,500	1,282,500	09/27/2018	08/15/2033
118230-AP-6	BUCKEYE PARTNERS LP	D		1,2	3FE	4,571,795	87.5567	4,377,834	5,000,000	4,580,693	0	6,928	0	0	5.600	6.271	AO	59,111	280,000	09/27/2018	10/15/2044
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC	D		1,2	1FE	21,020,886	113.6405	22,728,094	20,000,000	20,976,010	0	(20,397)	0	0	4.125	3.833	JD	36,667	825,000	07/12/2017	06/15/2047
12189T-AN-4	BURLINGTON NORTHERN SANTA FE CORPORATION	D		1	1FE	2,444,610	130.9855	2,619,711	2,000,000	2,400,440	0	(35,077)	0	0	6.750	4.114	MS	39,750	135,000	09/27/2018	03/15/2029
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	5,107,784	137.7111	5,508,443	4,000,000	4,881,058	0	(35,597)	0	0	6.200	4.328	FA	93,689	248,000	09/25/2012	08/15/2036
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	2,200,040	140.1771	2,803,541	2,000,000	2,157,986	0	(4,029)	0	0	6.150	5.440	MN	20,500	123,000	12/01/2009	05/01/2037
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE CORP	D		1	1FE	8,941,387	140.1771	9,812,395	7,000,000	8,760,063	0	(68,474)	0	0	6.150	4.108	MN	71,750	430,500	04/01/2017	05/01/2037
12201P-AB-2	BURLINGTON RESOURCES FINANCE COMPANY	D	C	1	1FE	2,633,424	142.0309	2,840,618	2,000,000	2,539,964	0	(35,320)	0	0	7.200	4.235	FA	54,400	144,000	04/01/2017	08/15/2031
12201P-AN-6	BURLINGTON RESOURCES FINANCE COMPANY	D	C	1	1FE	3,895,035	143.9619	4,318,858	3,000,000	3,829,948	0	(52,013)	0	0	7.400	4.393	JD	18,500	222,000	09/27/2018	12/01/2031
124857-AJ-2	CBS CORP	D		1,2	2FE	8,719,020	111.9126	10,072,131	9,000,000	8,727,687	0	6,372	0	0	4.850	5.077	JJ	218,250	436,500	09/27/2018	07/01/2042
12505#-AA-9	CCHM PROPERTY HOLDINGS LP	D			2PL	4,287,157	119.2274	4,682,840	3,927,655	4,263,594	0	(23,739)	0	0	6.340	4.781	MJSD	64,736	184,546	09/27/2018	09/30/2031
12505B-AD-2	CBRE SERVICES INC	C		1,2	2FE	248,100	111.4971	278,743	250,000	248,778	0	165	0	0	4.875	4.968	MS	4,063	12,188	08/06/2015	03/01/2026
125094-AQ-5	CDP FINANCIAL INC	C	C	1	1FE	199,252	105.2598	210,520	200,000	199,629	0	74	0	0	3.150	3.194	JJ	2,748	6,300	07/21/2014	07/24/2024
12527G-AH-6	CF INDUSTRIES INC	C		1	2FE	1,490,775	108.8350	1,632,524	1,500,000	1,493,222	0	816	0	0	4.500	4.577	JD	5,625	67,500	11/10/2016	12/01/2026
125523-AK-6	CIGNA CORP	C		1,2	2FE	2,494,375	119.4496	2,986,240	2,500,000	2,495,178	0	575	0	0	4.900	4.913	JD	5,444	152,444	09/06/2018	12/15/2048
125523-BC-3	CIGNA CORP			1	2FE	18,823,114	127.2167	21,626,831	17,000,000	18,746,076	0	(62,179)	0	0	6.150	5.226	MN	133,592	1,062,500	09/27/2018	11/15/2036
125523-BG-4	CIGNA CORP			1,2	2FE	24,970,537	117.2264	23,738,352	20,250,000	24,667,399	0	(127,926)	0	0	5.375	3.876	FA	411,188	1,108,688	07/21/2017	02/15/2042
125523-CC-2	CIGNA CORP			1	2FE	21,831,844	127.7462	24,648,639	19,295,000	21,711,034	0	(57,415)	0	0	6.125	5.163	MN	151,010	1,201,114	09/27/2018	11/15/2041
125523-CE-8	CIGNA CORP			1,2	2FE	12,206,092	116.0742	14,787,857	12,740,000	12,231,601	0	9,776	0	0	4.800	5.075	JJ	281,979	624,260	04/01/2017	07/15/2046
12572Q-AH-8	CME GROUP INC	D		1,2	1FE	18,663,938	118.9415	22,301,534	18,750,000	18,666,104	0	1,515	0	0	4.150	4.177	JD	34,583	778,125	06/14/2018	06/15/2048
125896-BN-9	CMS ENERGY CORP			1,2	2FE	1,091,720	119.4409	1,194,409	1,000,000	1,090,179	0	(1,541)	0	0	4.875	4.266	MS	16,250	24,375	04/09/2019	03/01/2044
12626P-AF-0	CRH AMERICA, INC.	D		1	2FE	8,805,888	128.8749	10,309,995	8,000,000	8,760,541	0	(36,311)	0	0	6.400	5.413	AO	108,089	512,000	09/27/2018	10/15/2033
126307-AS-6	CSC HOLDINGS LLC	D		1,2	3FE	500,000	106.6250	533,125	500,000	500,000	0	0	0	0	5.375	5.375	FA	11,198	26,875	01/12/2018	02/01/2028
126408-BP-7	CSX CORPORATION	D			2FE	2,371,746	127.7338	2,554,676	2,000,000	2,325,902	0	(36,574)	0	0	7.250	4.606	MN	24,167	145,000	09/27/2018	05/01/2027
126408-GK-3	CSX CORP	D		1	2FE	10,093,671	132.9266	11,046,200	8,310,000	9,974,166	0	(62,411)	0	0	6.150	4.476	MN	85,178	511,065	09/27/2018	05/01/2037
126408-HF-3	CSX CORP	D		1,2	2FE	18,607,602	104.7543	20,008,064	19,100,000	18,631,660	0	9,671	0	0	3.800	3.949	MN	120,967	725,800	07/11/2017	11/01/2046
126408-HG-1	CSX CORP	D		1,2	2FE	2,456,950	106.9810	2,931,280	2,740,000	2,459,043	0	1,581	0	0	4.250	4.802	MN	19,408	116,450	09/27/2018	11/01/2066

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
126408-HP-1	CSX CORP	C		1,2	2FE	498,275	117.2041	586,020	500,000	498,431	0	156	0	0	4.500	4.519	MS	6,625	12,313	02/21/2019	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC.	D			2FE	2,045,501	153.1513	2,251,324	1,470,000	2,014,520	0	(11,849)	0	0	7.875	5.135	MN	14,792	115,763	04/01/2017	05/15/2043
126650-BR-0	CVS CAREMARK CORP	D		1	2FE	7,465,982	127.7568	7,799,554	6,105,000	7,363,563	0	(38,837)	0	0	6.125	4.532	MS	110,102	373,931	04/01/2017	09/15/2039
126650-BS-8	CVS CAREMARK CORP - ABS			1	2FE	264,861	123.6727	294,424	238,067	254,448	0	(1,984)	0	0	7.507	6.288	MON	1,043	18,586	05/11/2010	01/10/2032
126650-BS-8	CVS CAREMARK CORP - ABS	C		1	2FE	979,257	123.6727	981,413	793,556	923,289	0	6,060	0	0	7.507	4.693	MON	3,475	62,382	02/14/2014	01/10/2032
126650-BS-8	CVS CAREMARK CORP - ABS	D		1	2FE	4,607,182	123.6727	4,907,065	3,967,782	4,555,949	0	(40,978)	0	0	7.507	4.940	MON	17,375	316,476	09/27/2018	01/10/2032
126650-CM-0	CVS HEALTH CORP			1,2	2FE	1,196,410	115.0209	1,150,209	1,000,000	1,169,052	0	(8,457)	0	0	4.875	3.428	JJ	21,802	48,750	08/15/2016	07/20/2035
126650-CX-6	CVS HEALTH CORP	C		1,2	2FE	207,047	109.2441	229,413	210,000	207,493	0	247	0	0	4.300	4.475	MS	2,408	9,030	03/06/2018	03/25/2028
12702*-AA-4	CVS LEASE PASS THROUGH TRUST	D			2	9,605,422	99.5958	9,566,597	9,605,422	9,605,422	0	0	0	0	3.901	3.901	MON	21,858	373,576	08/02/2017	10/10/2039
12717@-AA-5	CVS PASS-THROUGH TRUST				2PL	4,987,949	99.2638	4,951,228	4,987,949	4,987,949	0	0	0	0	3.860	3.860	MON	11,231	28,345	09/18/2019	11/10/2041
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY			1,2	1FE	8,224,103	96.9939	8,001,999	8,250,000	8,224,247	0	145	0	0	3.650	3.661	MS	30,113	0	12/02/2019	09/01/2119
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING, LLC	D			2FE	118,799	125.2717	125,272	100,000	117,986	0	(406)	0	0	5.937	4.675	AO	1,484	5,937	12/06/2017	10/01/2043
134011-AE-5	CAMP PENDLETON & QUANTICO HSG LLC			1	2FE	1,988,208	124.6379	1,994,206	1,600,000	1,968,344	0	(6,107)	0	0	5.586	4.220	AO	22,344	89,376	07/21/2016	10/01/2049
134011-AG-0	CAMP PENDLETON & QUANTICO HSG LLC			1	2FE	399,600	118.9026	594,513	500,000	407,183	0	1,020	0	0	5.354	6.838	AO	6,693	26,770	05/18/2010	10/01/2048
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC	C		1	2FE	310,030	122.1236	464,070	380,000	314,509	0	602	0	0	5.572	6.934	AO	5,293	20,756	05/17/2010	10/01/2050
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC			1	2FE	775,200	122.1236	1,038,051	850,000	780,537	0	747	0	0	5.572	6.168	AO	11,841	46,387	05/10/2011	10/01/2050
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		C	1	1FE	629,155	139.6699	698,350	500,000	608,740	0	(5,296)	0	0	6.250	4.236	FA	13,021	31,250	11/12/2015	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		C	1	1FE	396,552	140.4757	561,903	400,000	397,443	0	87	0	0	6.200	6.263	JD	2,067	24,800	08/21/2008	06/01/2036
136385-AG-6	CANADIAN NATURAL RESOURCES LIMITED	D	C	1	2FE	3,217,309	123.1725	3,572,001	2,900,000	3,200,915	0	(13,205)	0	0	5.850	4.871	FA	70,688	169,650	09/27/2018	02/01/2035
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD	D	C	1	2FE	11,868,550	130.7499	13,074,987	10,000,000	11,787,504	0	(64,984)	0	0	6.500	4.941	FA	245,556	650,000	09/27/2018	02/15/2037
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO	D	C	1	2FE	7,137,168	132.8609	7,971,653	6,000,000	7,063,881	0	(27,876)	0	0	5.750	4.476	JJ	159,083	345,000	04/01/2017	01/15/2042
139859-AB-8	ABC INC	D			1FE	5,007,645	110.0018	4,466,074	4,060,000	4,426,184	0	(217,133)	0	0	8.750	3.009	FA	134,206	355,250	04/01/2017	08/15/2021
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP	C		2	2FE	999,920	107.9485	1,079,485	1,000,000	999,949	0	8	0	0	4.200	4.201	AO	7,233	42,000	10/26/2015	10/29/2025
141781-AE-4	CARGILL, INCORPORATED	D			1FE	6,024,170	124.9093	6,245,465	5,000,000	5,883,848	0	(111,552)	0	0	7.500	4.410	MS	125,000	375,000	09/27/2018	09/01/2026
141781-AT-1	CARGILL, INCORPORATED	D		1	1FE	2,212,915	131.5943	2,408,176	1,830,000	2,190,376	0	(17,953)	0	0	6.125	4.270	AO	22,418	112,088	09/27/2018	04/19/2034
141781-AW-4	CARGILL INC	D		1	1FE	10,051,032	144.0369	11,522,950	8,000,000	9,962,407	0	(70,452)	0	0	6.625	4.586	MS	156,056	530,000	09/27/2018	09/15/2037
143658-AH-5	CARNIVAL CORPORATION				1FE	1,590,036	123.2842	1,984,876	1,610,000	1,598,277	0	1,067	0	0	6.650	6.769	JJ	49,369	107,065	01/26/2010	01/15/2028
143658-AH-5	CARNIVAL CORPORATION	D			1FE	8,675,198	123.2842	9,246,316	7,500,000	8,543,682	0	(105,280)	0	0	6.650	4.562	JJ	229,979	498,750	09/27/2018	01/15/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC	D		1	1FE	9,168,056	124.1822	9,934,579	8,000,000	9,105,522	0	(49,740)	0	0	5.700	4.443	AO	114,000	456,000	09/27/2018	04/01/2035
144141-CY-2	DUKE ENERGY PROGRESS LLC			1	1FE	5,241,643	139.2818	5,501,630	3,950,000	4,997,008	0	(37,953)	0	0	6.300	4.196	AO	62,213	248,850	09/25/2012	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS LLC	D		1,2	1FE	10,144,850	113.1917	11,319,173	10,000,000	10,135,461	0	(3,812)	0	0	4.100	4.006	MN	52,389	410,000	04/01/2017	05/15/2042
149123-AZ-4	CATERPILLAR INC.	D			1FE	11,639,150	108.6599	10,400,930	9,572,000	10,230,892	0	(526,760)	0	0	9.375	3.479	MS	264,227	897,375	04/01/2017	03/15/2021
149123-BE-0	CATERPILLAR INC.	D		1,2	1FE	48,967,141	157.0850	59,535,210	37,900,000	48,577,919	0	(150,014)	0	0	7.375	5.432	MS	931,708	2,795,125	04/01/2017	03/01/2097
15135U-AF-6	CENOVUS ENERGY INC	D	C	1	2FE	5,566,770	127.4068	6,370,342	5,000,000	5,549,162	0	(14,404)	0	0	6.750	5.811	MN	43,125	337,500	09/27/2018	11/15/2039
15135U-AR-0	CENOVUS ENERGY INC	D	C	1,2	2FE	7,881,336	116.2265	9,298,117	8,000,000	7,884,287	0	1,778	0	0	5.400	5.503	JD	19,200	432,000	09/27/2018	06/15/2047
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	D		1	1FE	23,612,523	107.9933	24,568,464	22,750,000	23,555,906	0	(30,885)	0	0	4.823	4.370	FMAN	182,872	1,097,233	03/20/2018	02/01/2038
161175-AZ-7	CHARTER COMMUNICATIONS INC	D		1,2	2FE	5,373,285	125.8646	6,293,232	5,000,000	5,355,636	0	(14,259)	0	0	6.384	5.682	AO	60,293	319,200	09/27/2018	10/23/2035
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC	C		1,2	1FE	867,721	104.9060	912,683	870,000	868,351	0	208	0	0	3.400	3.431	JD	2,465	29,580	11/17/2016	12/01/2026
16876B-AA-0	CHILDREN'S HOSPITAL CORP	D		1,2	1FE	11,623,135	113.4315	12,460,453	10,985,000	11,591,544	0	(13,139)	0	0	4.115	3.783	JJ	226,016	452,033	07/11/2017	01/01/2047
171232-AE-1	CHUBB INA HOLDINGS INC	D		1	1FE	9,894,766	137.4220	10,959,403	7,975,000	9,754,292	0	(112,187)	0	0	6.800	4.371	MN	69,294	542,300	09/27/2018	11/15/2031
172062-AE-1	CINCINNATI FINANCIAL CORPORATION	D		1	1FE	14,187,961	133.4754	16,017,050	12,000,000	13,997,295	0	(92,444)	0	0	6.125	4.567	MN	122,500	735,000	09/27/2018	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL CORPORATION				1FE	863,307	129.3724	1,138,477	880,000	869,907	0	857	0	0	6.920	7.104	MN	7,781	60,896	01/26/2010	05/15/2028
172062-AF-8	CINCINNATI FINANCIAL CORPORATION	D			1FE	5,425,794	129.3724	5,821,758	4,500,000	5,325,111	0	(80,332)	0	0	6.920	4.289	MN	39,790	311,400	09/27/2018	05/15/2028
172070-CP-7	DUKE ENERGY OHIO INC	C		1	2FE	1,684,322	122.2441	1,833,661	1,500,000	1,661,437	0	(8,679)	0	0	5.400	4.336	JD	3,600	81,000	04/01/2017	06/15/2033
17275R-AD-4	CISCO SYSTEMS INC	D		1	1FE	1,915,913	140.1472	2,102,208	1,500,000	1,881,253	0	(13,090)	0	0	5.900	3.988	FA	33,433	88,500	04/01/2017	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC	D		1	1FE	28,272,026	136.6277	31,657,995	23,171,000	27,873,757	0	(150,476)	0	0	5.500	4.016	JJ	587,642	1,274,405	04/01/2017	01/15/2040
172967-CC-3	CITIGROUP INC	D			2FE	4,300,646	128.7948	4,829,805	3,750,000	4,236,332	0	(24,457)	0	0	6.000	4.713	AO	38,125	225,000	04/01/2017	10/31/2033
172967-CT-6	CITIGROUP INC	D			1FE	9,145,944	126.4633	10,117,061	8,000,000	9,023,674	0	(46,552)	0	0	5.850	4.652	JD	26,000	468,000	04/01/2017	12/11/2034
172967-DR-9	CITIGROUP INC	D			2FE	3,889,497	130.2507	4,343,859	3,335,000	3,838,618	0	(19,403)	0	0	6.125	4.798	FA	71,494	204,269	04/01/2017	08/25/2036
172967-EC-1	CITIGROUP INC	D			1FE	9,178,688	126.1104	10,088,836	8,000,000	9,076,225	0	(39,092)	0	0	5.875	4.732	MN	41,778	470,000	04/01/2017	05/29/2037
172967-HV-6	CITIGROUP INC	C			2FE	618,686	107.1025	664,036	620,000	619,331	0	130	0	0	4.000	4.026	FA	10,058	24,800	07/29/2014	08/05/2024
172967-JT-9	CITIGROUP INC	C			2FE	995,920	108.7091	1,087,091	1,000,000	997,560	0	388	0	0	4.400	4.451	JD	2,567	44,000	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC	D			2FE	1,593,968	110.1781	1,735,306	1,575,000	1,589,855	0	(1,584)	0	0	4.450	4.305	MS	17,911	70,088	04/01/2017	09/29/2027
172967-KU-4	CITIGROUP INC	C			2FE	996,910	109.1269	1,091,269	1,000,000	997,645	0	225	0	0	4.125	4.158	JJ	17,875	41,250	07/18/2016	07/25/2028
174610-AJ-4	CITIZENS FINANCIAL GROUP INC	C		2	2FE	250,000	107.7963	269,491	250,000	250,000	0	0	0	0	4.350	4.351	FA	4,531	10,875	07/28/2015	08/01/2025
17858P-AB-7	CITY OF HOPE	C		1,2	1FE	615,000	115.8070	712,213	615,000	615,000	0	0	0	0	4.378	4.378	FA	10,172	26,925	05/09/2018	08/15/2048
17858P-AB-7	CITY OF HOPE	D		1,2	1FE	3,498,041	115.8070	4,198,002	3,625,000	3,500,688	0	2,154	0	0	4.378	4.595	FA	59,954	158,703	11/02/2018	08/15/2048

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
185401-AG-1	CLEAVER-BROOKS INC	0		1,2	4FE	450,000	99.7500	448,875	450,000	450,000	0	0	0	0	7.875	7.879	MS	11,813	35,438	12/01/2017	03/01/2023
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO	0		1	2FE	9,128,808	126.0873	10,086,980	8,000,000	9,028,144	0	(38,447)	0	0	5.950	4.831	JD	21,156	476,000	04/01/2017	12/15/2036
190897-AA-6	COBIZ FINANCIAL INC	0		2,5	2FE	5,185,535	104.3594	5,217,970	5,000,000	5,155,639	0	(24,149)	0	0	5.625	4.969	JD	4,688	281,250	09/27/2018	06/25/2030
19238V-B@-3	COGECO COMMUNICATIONS INC	0	C		2	24,604,055	103.9282	25,982,050	25,000,000	24,722,299	0	43,928	0	0	4.300	4.532	JD	44,792	1,075,000	04/01/2017	06/16/2025
194160-EJ-5	COLGATE-PALMOLIVE CO	0		1	1FE	6,167,795	117.8359	6,881,616	5,840,000	6,150,811	0	(7,204)	0	0	4.000	3.678	FA	88,249	233,600	07/20/2017	08/15/2045
194160-EK-2	COLGATE-PALMOLIVE CO	C		1,2	1FE	993,180	114.9650	1,149,650	1,000,000	993,497	0	133	0	0	3.700	3.738	FA	15,417	37,000	07/24/2017	08/01/2047
194160-EK-2	COLGATE-PALMOLIVE CO	0		1,2	1FE	6,058,398	114.9650	7,012,863	6,100,000	6,060,332	0	811	0	0	3.700	3.738	FA	94,042	225,700	07/24/2017	08/01/2047
195869-AG-7	COLONIAL PIPELINE COMPANY	0		1	1FE	5,826,379	145.7196	6,462,665	4,435,000	5,729,609	0	(77,329)	0	0	7.630	4.510	MN	29,139	338,391	09/27/2018	04/15/2032
195869-AL-6	COLONIAL PIPELINE CO	0		1	1FE	8,428,385	135.4686	9,482,802	7,000,000	8,367,523	0	(48,872)	0	0	6.375	4.727	FA	185,938	446,250	09/27/2018	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO	0		1,2	1FE	15,436,755	112.0420	18,486,923	16,500,000	15,457,319	0	17,827	0	0	4.250	4.654	AO	148,042	701,250	11/06/2018	04/15/2048
20030N-AM-3	COMCAST CORP			1	1FE	228,702	141.5451	318,476	225,000	227,956	0	(93)	0	0	6.450	6.324	MS	4,273	14,513	11/16/2006	03/15/2037
20030N-BQ-3	COMCAST CORP			1,2	1FE	3,263,433	120.2321	3,907,542	3,250,000	3,262,592	0	(187)	0	0	4.600	4.574	FA	56,478	97,750	02/02/2016	08/15/2045
20030N-CH-2	COMCAST CORP	C		1,2	1FE	996,470	107.6280	1,076,280	1,000,000	996,999	0	304	0	0	3.550	3.592	MN	5,917	35,500	02/01/2018	05/01/2028
200339-AJ-8	COMERICA BANK	0			2FE	1,211,761	127.6939	1,276,939	1,000,000	1,183,135	0	(22,747)	0	0	7.875	4.662	MS	23,188	78,750	09/27/2018	09/15/2026
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1FE	490,315	97.5828	487,914	500,000	490,384	0	69	0	0	3.817	3.927	AO	6,892	0	09/16/2019	10/01/2049
202795-HG-8	COMMONWEALTH EDISON COMPANY	0		1	1FE	8,816,762	129.5148	9,848,304	7,604,000	8,738,140	0	(62,994)	0	0	5.875	4.366	FA	186,140	446,735	09/27/2018	02/01/2033
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	0	C		1FE	21,085,303	109.2997	22,474,210	20,562,000	21,065,022	0	(10,300)	0	0	3.900	3.757	JJ	376,456	801,918	12/07/2017	07/12/2047
20449E-EE-2	COMPASS BANK	0			2FE	855,617	111.7519	926,423	829,000	851,851	0	(3,001)	0	0	5.900	5.375	AO	12,228	48,911	09/27/2018	04/01/2026
205363-AN-4	COMPUTER SCIENCES CORP	C		1	2FE	80,410	105.0915	84,073	80,000	80,130	0	(44)	0	0	4.450	4.385	MS	1,048	3,560	09/21/2012	09/15/2022
205887-AF-9	CONAGRA, INC.	0			2FE	1,836,207	122.6297	1,839,445	1,500,000	1,752,246	0	(31,638)	0	0	7.125	4.234	AO	26,719	106,875	04/01/2017	10/01/2026
205887-AR-3	CONAGRA, INC.			1	2FE	1,657,017	126.1259	1,891,888	1,500,000	1,595,229	0	(8,040)	0	0	7.000	6.054	AO	26,250	105,000	01/26/2010	10/01/2028
205887-BS-0	CONAGRA FOODS INC	0		1,2	2FE	9,470,600	103.9373	10,393,734	10,000,000	9,501,248	0	11,289	0	0	4.650	5.017	JJ	201,500	465,000	04/01/2017	01/25/2043
208251-AE-8	CONOCO INC.	0		1	1FE	646,072	135.9930	679,965	500,000	618,409	0	(10,394)	0	0	6.950	3.887	AO	7,336	34,750	04/01/2017	04/15/2029
20825C-AQ-7	CONOCOPHILLIPS	0		1	1FE	20,153,304	145.7365	22,880,625	15,700,000	19,983,096	0	(140,895)	0	0	6.500	4.377	FA	425,208	1,020,500	10/10/2018	02/01/2039
20825C-AQ-7	CONOCOPHILLIPS			1	1FE	499,937	145.7365	655,814	450,000	491,054	0	(1,166)	0	0	6.500	5.709	FA	12,188	29,250	03/25/2010	02/01/2039
20825U-AC-8	CONOCO GLOBAL FUNDING	0		1	1FE	21,374,608	142.8213	22,851,405	16,000,000	20,588,377	0	(296,208)	0	0	7.250	4.149	AO	244,889	1,160,000	04/01/2017	10/15/2031
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	C		1	1FE	2,271,702	125.5072	2,510,144	2,000,000	2,215,640	0	(10,642)	0	0	5.700	4.648	FA	47,500	114,000	02/14/2014	02/01/2034
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK	0		1	1FE	5,025,411	129.5357	5,524,697	4,265,000	4,987,632	0	(30,027)	0	0	5.850	4.379	MS	73,465	249,503	09/27/2018	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK	0		1	1FE	663,592	134.1325	704,195	525,000	649,873	0	(5,185)	0	0	6.200	4.185	JD	1,447	32,550	04/01/2017	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK	0		1	1FE	1,622,837	129.5451	1,834,358	1,416,000	1,613,344	0	(7,637)	0	0	5.700	4.513	JD	6,726	80,712	09/27/2018	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK	0		1	1FE	9,954,792	137.7052	11,016,416	8,000,000	9,868,529	0	(68,996)	0	0	6.300	4.384	FA	190,400	504,000	09/27/2018	08/15/2037
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	0		1	1FE	10,144,590	111.5982	11,159,820	10,000,000	10,135,423	0	(3,674)	0	0	4.200	4.106	MS	123,667	420,000	04/01/2017	03/15/2042
21036P-AT-5	CONSTELLATION BRANDS INC	0		1,2	2FE	1,856,202	109.1270	2,182,541	2,000,000	1,859,290	0	2,379	0	0	4.500	4.973	MN	13,000	90,000	09/27/2018	05/09/2047
21036P-BC-1	CONSTELLATION BRANDS INC	0		1,2	2FE	3,589,920	112.5484	4,051,744	3,600,000	3,590,955	0	866	0	0	4.650	4.685	MN	21,390	174,840	10/22/2018	11/15/2028
210518-DB-9	CONSUMERS ENERGY CO			1,2	1FE	2,474,275	115.3962	2,884,906	2,500,000	2,475,139	0	456	0	0	4.050	4.110	MN	12,938	101,250	05/01/2018	05/15/2048
210518-DD-5	CONSUMERS ENERGY CO			1,2	1FE	996,180	121.4029	1,214,029	1,000,000	996,240	0	63	0	0	4.350	4.373	AO	9,183	40,117	10/29/2018	04/15/2049
210518-E@-1	CONSUMERS ENERGY COMPANY	0		1	1	8,000,000	100.7010	8,056,080	8,000,000	8,000,000	0	0	0	0	3.860	3.860	N/A	79,773	308,800	08/10/2017	09/28/2052
210518-F@-0	CONSUMERS ENERGY COMPANY	0			1	12,000,000	100.6881	12,082,572	12,000,000	12,000,000	0	0	0	0	3.860	3.860	N/A	59,187	463,200	08/10/2017	11/15/2052
21685W-CJ-4	RABOBANK NEDERLAND	0	C		1FE	31,584,579	136.6996	34,805,073	25,461,000	31,202,769	0	(173,248)	0	0	5.250	3.713	MN	137,383	1,336,703	12/07/2017	05/24/2041
219350-AH-8	CORNING INCORPORATED	0			2FE	6,859,482	124.6294	7,035,329	5,645,000	6,633,757	0	(85,336)	0	0	6.850	4.497	MS	128,894	386,683	04/01/2017	03/01/2029
219350-BF-1	CORNING INC	0		1,2	2FE	18,293,046	102.6192	18,779,320	18,300,000	18,293,238	0	69	0	0	4.375	4.377	MN	102,302	800,625	11/06/2017	11/15/2057
221010-AA-8	CORVIAS MGMT FEE BORROWER LLC	C		2,5	1	323,576	112.8170	365,049	323,576	323,576	0	0	0	0	6.250	6.250	JJ	10,112	19,542	10/02/2013	12/01/2043
221010-AA-8	CORVIAS MGMT FEE BORROWER LLC			2,5	1	5,547,024	112.8170	6,257,986	5,547,024	5,547,024	0	0	0	0	6.250	6.250	JJ	173,344	339,402	10/02/2013	12/01/2043
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	0	C	1	1FE	19,300,515	142.2845	21,342,678	15,000,000	18,923,484	0	(142,647)	0	0	6.550	4.412	AO	207,417	982,500	04/01/2017	10/15/2037
224044-BR-7	COX COMMUNICATIONS INC			1	2FE	1,030,525	127.5475	1,275,475	1,000,000	1,027,162	0	(894)	0	0	6.450	6.188	JD	5,375	64,500	09/23/2015	12/01/2036
224044-BT-3	COX COMMUNICATIONS INC			1	2FE	374,171	133.9117	468,691	350,000	370,111	0	(560)	0	0	6.950	6.414	JD	2,027	24,325	03/25/2010	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC			1	2FE	502,437	150.3860	714,333	475,000	498,106	0	(593)	0	0	8.375	7.861	MS	13,260	39,781	09/25/2009	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC	0		1	2FE	1,770,804	108.4239	2,168,478	2,000,000	1,776,882	0	4,717	0	0	4.700	5.567	JD	4,178	94,000	09/27/2018	12/15/2042
224044-CF-2	COX COMMUNICATIONS INC			1,2	2FE	884,180	110.7753	1,107,753	1,000,000	900,138	0	4,053	0	0	4.800	5.803	FA	20,000	48,000	09/18/2015	02/01/2035
224399-AP-0	CRANE CO	0		1	2FE	20,670,319	125.0166	22,061,674	17,647,000	20,538,447	0	(106,104)	0	0	6.550	5.091	MN	147,696	1,155,879	09/27/2018	11/15/2036
225401-AC-2	CREDIT SUISSE GROUP AG	C	C	1,2	2FE	150,000	108.8105	163,216	150,000	150,000	0	0	0	0	4.282	4.282	JJ	3,069	6,423	01/04/2017	01/09/2028
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3FE	1,400,000	107.8000	1,509,200	1,400,000	1,400,000	0	0	0	0	6.375	6.375	FA	32,229	0	08/14/2019	12/29/2049
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	0	C		2FE	11,956,025	126.2588	14,835,408	11,750,000	11,946,875	0	(3,933)	0	0	4.875	4.761	MN	73,193	572,813	04/01/2017	05/15/2045
22966R-AD-8	CUBESMART LP	0		1,2	2FE	462,660	101.7380	508,690	500,000	469,732	0	3,858	0	0	3.125	4.175	MS	5,208	15,625	02/20/2018	09/01/2026
231021-AJ-5	CUMMINS ENGINE COMPANY, INC.	0		1	1FE	20,681,863	132.1296	22,477,880	17,012,000	20,271,920	0	(325,882)	0	0	7.125	4.315	MS	404,035	1,212,105	09/27/2018	03/01/2028
23204G-AC-4	CUSTOMERS BANCORP INC	C		2	2FE	199,550	101.9417	203,883	200,000	199,764	0	88	0	0	3.950	4.000	JD	22	7,900	06/28/2017	06/30/2022
23338V-AG-1	DTE ELECTRIC CO	0		1,2	1FE	19,689,362	109.4497	21,561,595	19,700,000	19,689,956	0	205	0	0	3.750	3.753	FA	279,083	738,750	07/31/2017	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235851-AR-3	DANAHER CORP	C		1,2	1FE	1,496,760	118.4693	1,777,040	1,500,000	1,497,067	0	61	0	0	4.375	4.388	MS	19,323	65,625	09/10/2015	09/15/2045
239753-DL-7	TARGET CORP	0			1FE	4,960,712	127.2964	5,419,009	4,257,000	4,887,290	0	(58,762)	0	0	6.650	4.547	FA	117,954	283,091	09/27/2018	08/01/2028
24023M-AA-2	DBS GROUP HOLDINGS LTD	0	C	2	1FE	3,800,000	106.3489	4,041,258	3,800,000	3,800,000	0	0	0	0	4.520	4.520	JD	9,542	171,760	06/04/2018	12/11/2028
244199-BF-1	DEERE & CO	0		2	1FE	26,765,265	112.5363	28,921,834	25,700,000	26,695,731	0	(29,228)	0	0	3.900	3.642	JD	61,252	1,002,300	07/11/2017	06/09/2042
246688-AF-2	DELHAIZE AMERICA, INC.			1	2FE	1,338,689	148.2106	1,630,316	1,100,000	1,298,172	0	(11,439)	0	0	9.000	6.699	AO	20,900	99,000	02/08/2016	04/15/2031
250847-DU-1	DTE ELECTRIC CO	0		1	1FE	1,221,018	133.3342	1,333,342	1,000,000	1,206,057	0	(11,908)	0	0	6.350	4.245	AO	13,406	63,500	09/27/2018	10/15/2032
250847-DZ-0	DTE ELECTRIC CO	0		1	1FE	6,967,374	122.5561	7,353,369	6,000,000	6,861,166	0	(40,211)	0	0	5.450	4.162	FA	123,533	327,000	04/01/2017	02/15/2035
251799-AA-0	DEVON ENERGY CORPORATION	0		1	2FE	1,690,681	141.9067	1,905,806	1,343,000	1,667,617	0	(18,390)	0	0	7.950	5.255	AO	22,540	106,769	09/27/2018	04/15/2032
25179S-AD-2	DEVON FINANCING CORP.	C		1	2FE	1,205,948	139.3500	1,205,377	865,000	1,124,513	0	(16,380)	0	0	7.875	4.549	MS	17,219	68,119	07/02/2014	09/30/2031
25179S-AD-2	DEVON FINANCING CORP.	0		1	2FE	9,965,672	139.3500	11,147,999	8,000,000	9,827,248	0	(110,036)	0	0	7.875	5.245	MS	159,250	630,000	09/27/2018	09/30/2031
25245B-AA-5	DIAGEO INVESTMENT CORP	0		1	1FE	10,221,360	115.2661	11,526,610	10,000,000	10,207,348	0	(5,570)	0	0	4.250	4.107	MN	59,028	425,000	04/01/2017	05/11/2042
25466A-AP-6	DISCOVER BANK	0		2	2FE	5,142,275	112.7287	5,805,527	5,150,000	5,143,092	0	630	0	0	4.650	4.669	MS	71,843	239,475	09/10/2018	09/13/2028
254687-DM-5	WALT DISNEY CO				1FE	12,591,040	132.5071	13,250,709	10,000,000	12,050,485	0	(203,541)	0	0	7.125	4.167	AO	164,271	722,500	04/01/2017	04/08/2028
254687-DP-8	WALT DISNEY CO				1FE	6,639,759	133.8698	6,974,614	5,210,000	6,343,293	0	(111,853)	0	0	7.300	4.180	AO	64,445	385,540	04/01/2017	04/30/2028
254687-DT-0	WALT DISNEY CO				1FE	4,563,733	138.4998	5,048,316	3,645,000	4,470,978	0	(74,135)	0	0	7.625	4.509	MN	23,933	281,576	09/27/2018	11/30/2028
254687-DX-1	WALT DISNEY CO				1FE	9,771,048	164.5715	11,849,149	7,200,000	9,502,491	0	(102,482)	0	0	8.450	5.278	FA	253,500	615,600	04/01/2017	08/01/2034
254687-DZ-6	WALT DISNEY CO				1FE	18,864,560	140.4493	22,471,892	16,000,000	18,559,194	0	(116,671)	0	0	6.200	4.699	JD	44,089	1,008,000	04/01/2017	12/15/2034
254687-EB-8	WALT DISNEY CO			1	1FE	8,983,228	142.1337	10,660,030	7,500,000	8,838,331	0	(55,880)	0	0	6.400	4.781	JD	21,333	487,500	04/01/2017	12/15/2035
254687-EH-5	WALT DISNEY CO			1	1FE	3,129,578	148.6525	3,716,313	2,500,000	3,076,398	0	(20,339)	0	0	6.650	4.725	MN	21,243	168,750	04/01/2017	11/15/2037
254687-EK-8	WALT DISNEY CO	C			1FE	1,890,840	148.8514	2,381,622	1,600,000	1,849,398	0	(8,086)	0	0	6.750	5.387	JJ	51,600	109,600	02/14/2014	01/09/2038
254687-ET-9	WALT DISNEY CO			1	1FE	5,456,850	136.1890	6,809,451	5,000,000	5,431,863	0	(9,581)	0	0	5.400	4.787	AO	67,500	275,000	04/01/2017	10/01/2043
254687-EZ-5	WALT DISNEY CO				1FE	20,325,808	169.1459	24,864,447	14,700,000	20,071,512	0	(98,358)	0	0	7.750	5.174	JD	94,938	1,153,950	04/01/2017	12/01/2045
25468P-CX-2	WALT DISNEY CO	0		1	1FE	452,135	109.2800	546,400	500,000	453,493	0	1,166	0	0	3.700	4.345	JD	1,542	18,500	11/01/2018	12/01/2042
25468P-DB-9	WALT DISNEY CO			1	1FE	1,008,840	118.0727	1,180,727	1,000,000	1,008,196	0	(193)	0	0	4.125	4.072	JD	3,438	41,250	01/05/2016	06/01/2044
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC	0		1	2FE	8,705,294	110.9295	10,685,841	9,633,000	8,756,685	0	19,095	0	0	4.950	5.673	MN	60,929	476,834	04/01/2017	05/15/2042
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	2,397,960	103.8845	2,493,228	2,400,000	2,398,970	0	178	0	0	3.450	3.459	MS	24,380	82,800	02/25/2015	03/15/2025
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	0		1,2	2FE	23,371,686	116.5698	27,277,322	23,400,000	23,372,604	0	434	0	0	5.200	5.208	MS	341,380	1,216,800	09/07/2017	09/20/2047
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC	C		1,2	2FE	294,499	108.0853	318,852	295,000	294,522	0	23	0	0	4.125	4.146	MN	1,555	5,882	05/16/2019	05/15/2029
25470X-AJ-4	DISH DBS CORP	0		1	4FE	14,709	106.0000	14,840	14,000	14,363	0	(131)	0	0	5.875	4.779	JJ	379	823	04/01/2017	07/15/2022
25654#-AB-8	DODGER TICKETS LLC	0			1PL	8,596,836	115.0000	8,894,949	7,734,738	8,540,227	0	(45,922)	0	0	6.070	4.918	MAR	353,428	469,499	09/27/2018	03/31/2032
25746U-AN-9	DOMINION RESOURCES INC	0		1	2FE	2,319,998	130.3727	2,607,454	2,000,000	2,299,916	0	(15,968)	0	0	6.300	4.757	MS	37,100	126,000	09/27/2018	03/15/2033
25746U-AV-1	DOMINION RESOURCES INC	0		1	2FE	4,476,524	127.2537	5,090,147	4,000,000	4,452,733	0	(19,224)	0	0	5.950	4.897	JD	10,578	238,000	09/27/2018	06/15/2035
25746U-BM-0	DOMINION RESOURCES INC	0		1,2	2FE	7,396,095	117.3462	8,214,236	7,000,000	7,369,373	0	(10,324)	0	0	4.900	4.510	FA	142,917	343,000	04/01/2017	08/01/2041
257559-AK-0	DOMTAR CORP	0		1,2	2FE	8,308,136	116.1612	9,292,899	8,000,000	8,302,196	0	(5,112)	0	0	6.750	6.437	FA	204,000	540,000	09/27/2018	02/15/2044
260543-BJ-1	DOW CHEMICAL CO	0			2FE	12,491,080	132.6445	13,264,447	10,000,000	12,265,977	0	(179,566)	0	0	7.375	4.498	MN	122,917	737,500	09/27/2018	11/01/2029
260543-CE-1	DOW CHEMICAL CO	0		1,2	2FE	8,471,176	116.5742	9,325,936	8,000,000	8,456,573	0	(12,010)	0	0	5.250	4.819	MN	53,667	420,000	09/27/2018	11/15/2041
260543-CG-6	DOW CHEMICAL CO	0		1,2	2FE	10,325,700	106.8166	10,681,656	10,000,000	10,306,622	0	(8,172)	0	0	4.375	4.163	MN	55,903	437,500	07/11/2017	11/15/2042
260543-CY-7	DOW CHEMICAL CO			1,2	2FE	998,980	114.3982	1,143,982	1,000,000	999,077	0	90	0	0	4.800	4.813	MN	4,133	48,000	11/28/2018	11/30/2028
26078J-AE-0	DOWDUPONT INC	C		1,2	2FE	998,680	119.3671	1,193,671	1,000,000	998,700	0	21	0	0	5.319	5.330	MN	6,797	51,269	11/15/2018	11/15/2038
26078J-AF-7	DOWDUPONT INC			1,2	2FE	1,355,088	123.3880	1,542,350	1,250,000	1,353,715	0	(1,372)	0	0	5.419	4.876	MN	8,655	65,291	02/19/2019	11/15/2048
26138E-AJ-8	DR PEPPER SNAPPLE GROUP INC	0		1	2FE	7,456,264	141.5570	8,442,458	5,964,000	7,400,059	0	(45,112)	0	0	7.450	5.369	MN	74,053	444,318	09/27/2018	05/01/2038
264399-DK-9	DUKE ENERGY CORPORATION			1	1FE	241,555	124.5278	311,320	250,000	244,956	0	411	0	0	6.000	6.299	JD	1,250	15,000	04/23/2009	12/01/2028
264399-DK-9	DUKE ENERGY CORPORATION	0		1	1FE	2,628,162	124.5278	2,801,876	2,250,000	2,589,175	0	(31,130)	0	0	6.000	3.975	JD	11,250	135,000	09/27/2018	12/01/2028
26441C-AY-1	DUKE ENERGY CORP	0		1,2	2FE	15,238,494	105.9319	16,207,575	15,300,000	15,241,264	0	1,154	0	0	3.950	3.973	FA	228,310	604,350	08/07/2017	08/15/2047
26442C-AA-2	DUKE ENERGY CAROLINAS LLC			1	1FE	472,695	136.0574	680,287	500,000	478,340	0	654	0	0	6.100	6.520	JD	2,542	30,500	08/21/2008	06/01/2037
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	C		1,2	1FE	498,235	111.0077	555,039	500,000	498,365	0	35	0	0	3.875	3.895	MS	5,705	19,375	03/08/2016	03/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	0		1,2	1FE	1,222,179	111.0077	1,387,596	1,250,000	1,223,735	0	558	0	0	3.875	4.005	MS	14,262	48,438	04/01/2017	03/15/2046
26442E-AE-0	DUKE ENERGY OHIO INC	C		1,2	1FE	496,505	106.1931	530,965	500,000	496,741	0	71	0	0	3.700	3.739	JD	822	18,500	06/20/2016	06/15/2046
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1FE	499,375	111.6784	558,392	500,000	499,438	0	11	0	0	3.920	3.927	JD	1,633	19,600	07/13/2017	06/01/2047
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC	C		1,2	1FE	1,029,400	111.6784	1,116,784	1,000,000	1,027,966	0	(593)	0	0	3.920	3.754	JD	3,267	39,200	06/23/2017	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC	C		1,2	1FE	498,655	107.4594	537,297	500,000	498,751	0	27	0	0	3.750	3.765	MN	2,396	18,750	05/09/2016	05/15/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC	C		1,2	1FE	254,033	115.9598	289,899	250,000	253,935	0	(73)	0	0	4.200	4.105	JJ	4,842	11,200	06/29/2018	07/15/2048
26875P-AG-6	EOG RESOURCES INC			1	1FE	2,404,090	102.4149	2,329,940	2,275,000	2,292,271	0	(15,390)	0	0	4.100	3.381	FA	38,865	93,275	10/17/2011	02/01/2021
26875P-AQ-4	EOG RESOURCES INC	0		1,2	1FE	5,385,280	122.8952	6,144,761	5,000,000	5,345,624	0	(15,125)	0	0	5.100	4.478	JJ	117,583	255,000	04/01/2017	01/15/2036
26882P-AR-3	ERAC USA FINANCE COMPANY	0		1	2FE	11,015,965	135.0104	12,353,453	9,150,000	10,866,368	0	(80,504)	0	0	6.700	4.873	JD	51,088	613,050	09/27/2018	06/01/2034
26882P-AR-3	ERAC USA FINANCE COMPANY	C		1	2FE	1,440,621	135.0104	1,687,630	1,250,000	1,404,876	0	(6,923)	0	0	6.700	5.448	JD	6,979	83,750	02/14/2014	06/01/2034
26882P-BE-1	ERAC USA FINANCE CO	0		1	2FE	31,648,615	141.4621	35,593,289	25,161,000	31,237,695	0	(209,122)	0	0	7.000	4.943	AO	371,824	1,761,270	09/27/2018	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884U-A@-8	EPR PROPERTIES				2FE	1,100,000	104.9068	1,153,975	1,100,000	1,100,000	0	0	0	0	4.560	4.560	FA	17,974	50,160	08/26/2016	08/22/2026
277432-AL-4	EASTMAN CHEMICAL CO	0		1,2	2FE	5,682,311	108.6892	6,249,631	5,750,000	5,684,470	0	1,631	0	0	4.800	4.884	MS	92,000	276,000	09/27/2018	09/01/2042
28176E-AD-0	EDWARDS LIFESCIENCES CORP	C		1,2	2FE	419,021	111.1993	467,037	420,000	419,147	0	82	0	0	4.300	4.329	JD	803	18,060	06/06/2018	06/15/2028
283677-AW-2	EL PASO ELECTRIC CO	0		1	2FE	3,371,049	124.4774	3,734,323	3,000,000	3,352,338	0	(15,061)	0	0	6.000	4.903	MN	23,000	180,000	09/27/2018	05/15/2035
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA	0		1	1FE	9,344,645	123.8770	10,529,547	8,500,000	9,304,336	0	(32,482)	0	0	6.090	5.198	FA	201,308	517,650	09/27/2018	02/11/2040
290408-AB-9	ELWOOD ENERGY, LLC	0		1	3FE	216,280	110.0000	212,418	193,107	208,973	0	(2,919)	0	0	8.159	4.862	JJ	7,703	14,758	04/01/2017	07/05/2026
290876-AD-3	EMERA INC		C	2,5	3FE	1,470,500	113.0000	1,553,750	1,375,000	1,457,512	0	(10,341)	0	0	6.750	5.628	JD	4,125	92,813	10/01/2018	06/15/2076
291011-BB-9	EMERSON ELECTRIC CO			1	1FE	357,669	135.7532	475,136	350,000	356,389	0	(173)	0	0	6.125	5.964	AO	4,526	21,438	04/23/2009	04/15/2039
29164R-AA-9	EMPIRE DISTRICT ELECTRIC COMPANY (THE)	0		1	2FE	22,031,630	127.5519	23,838,171	18,689,000	21,823,296	0	(153,426)	0	0	6.700	5.008	MN	159,999	1,252,163	09/27/2018	11/15/2033
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY	C			2FE	1,850,000	99.5000	1,840,750	1,850,000	1,850,000	0	0	0	0	5.750	5.750	N/A	38,709	0	08/15/2019	08/20/2039
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY				2FE	12,025,000	99.5000	11,964,875	12,025,000	12,025,000	0	0	0	0	5.750	5.750	N/A	251,606	0	08/15/2019	08/20/2039
292480-AJ-9	ENABLE MIDSTREAM PARTNERS LP	0		1,2	2FE	2,677,137	91.7934	2,753,802	3,000,000	2,684,595	0	5,774	0	0	5.000	5.811	MN	19,167	150,000	09/27/2018	05/15/2044
292505-AD-6	ENCANA CORPORATION	0	C	1	2FE	2,311,880	117.5907	2,351,814	2,000,000	2,295,257	0	(13,330)	0	0	6.500	5.059	FA	49,111	130,000	09/27/2018	08/15/2034
29250N-AF-2	ENBRIDGE INC		C	1,2	2FE	445,505	105.6618	475,478	450,000	448,123	0	454	0	0	4.000	4.121	AO	4,500	18,000	09/25/2013	10/01/2023
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	0		1	2FE	21,277,790	143.4958	23,676,800	16,500,000	21,091,760	0	(148,472)	0	0	7.500	5.135	AO	261,250	1,254,000	09/27/2018	04/15/2038
292554-A#-9	ENCORE CAPITAL GROUP INC.				3PL	950,000	99.9033	949,081	950,000	950,000	0	0	0	0	5.625	5.624	FMAN	7,422	53,438	08/11/2017	08/11/2024
29266M-AE-9	ENERGY EAST CORPORATION	0		1	2FE	1,171,695	129.5903	1,295,903	1,000,000	1,152,144	0	(7,457)	0	0	6.750	5.185	MS	19,875	67,500	04/01/2017	09/15/2033
29267H-AA-7	ENDURANCE SPECIALTY HOLDINGS LTD.	0	C	1	1FE	24,529,512	132.4326	27,810,841	21,000,000	24,345,848	0	(148,120)	0	0	7.000	5.404	JJ	677,833	1,470,000	09/27/2018	07/15/2034
29273R-AP-4	ENERGY TRANSFER PARTNERS LP	0		1,2	2FE	4,704,417	112.9099	5,080,943	4,500,000	4,698,761	0	(4,857)	0	0	6.050	5.686	JD	22,688	272,250	09/27/2018	06/01/2041
29273R-AS-8	ENERGY TRANSFER PARTNERS LP	C		1,2	2FE	1,901,140	102.4350	2,048,700	2,000,000	1,961,605	0	11,415	0	0	3.600	4.271	FA	30,000	72,000	02/20/2014	02/01/2023
29274F-AF-1	ENERSIS AMERICAS SA	0	C	1,2	2FE	1,574,128	103.5010	1,718,117	1,660,000	1,585,554	0	9,039	0	0	4.000	4.779	AO	12,173	66,400	09/27/2018	10/25/2026
29359U-AA-7	ENSTAR GROUP LTD	C	C	1,2	2FE	455,000	103.6899	471,789	455,000	455,000	0	0	0	0	4.500	4.500	MS	6,313	20,475	03/07/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2FE	8,964,900	107.1526	9,643,731	9,000,000	8,966,578	0	1,678	0	0	4.950	5.000	JD	37,125	226,463	05/22/2019	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD	C	C	1,2	2FE	497,150	107.1526	535,763	500,000	497,285	0	135	0	0	4.950	5.023	JD	2,063	12,581	05/23/2019	06/01/2029
29364D-AR-1	ENTERGY ARKANSAS INC			1,2	1FE	746,160	102.7510	770,632	750,000	748,572	0	390	0	0	3.050	3.109	JD	1,906	22,875	05/29/2013	06/01/2023
293791-AF-6	ENTERPRISE PRODUCTS PARTNERS L.P.	0		1	2FE	1,858,173	136.3689	2,045,533	1,500,000	1,835,372	0	(18,142)	0	0	6.875	4.593	MS	34,375	103,125	09/27/2018	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING L.P.	0		1	2FE	3,642,567	135.9671	4,079,014	3,000,000	3,607,656	0	(27,829)	0	0	6.650	4.730	AO	42,117	199,500	09/27/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING L.P.	0		1	2FE	8,758,156	120.5932	9,647,454	8,000,000	8,698,782	0	(30,292)	0	0	5.750	4.926	MS	153,333	460,000	09/27/2018	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2FE	7,019,964	130.8358	7,850,145	6,000,000	6,983,493	0	(29,146)	0	0	6.125	4.829	AO	77,583	367,500	09/27/2018	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1	2FE	8,543,493	135.9503	9,516,519	7,000,000	8,491,741	0	(41,258)	0	0	6.450	4.811	MS	150,500	451,500	09/27/2018	09/01/2040
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC	C		1,2	2FE	2,610,641	110.0564	3,144,313	2,857,000	2,636,623	0	4,969	0	0	4.450	5.017	FA	48,029	127,137	02/14/2014	02/15/2043
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC	0		1,2	2FE	19,113,728	119.8878	21,939,462	18,300,000	19,072,826	0	(16,149)	0	0	5.100	4.806	FA	352,580	933,300	04/01/2017	02/15/2045
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	2,031,180	107.3430	2,146,860	2,000,000	2,030,779	0	(401)	0	0	4.200	4.110	JJ	40,600	0	06/27/2019	01/31/2050
29444G-AJ-6	AXA FINANCIAL INC	0		1	2FE	28,619,264	122.3841	28,133,654	22,988,000	27,454,697	0	(444,692)	0	0	7.000	4.188	AO	402,290	1,609,160	09/27/2018	04/01/2028
29736R-AG-5	ESTEE LAUDER COMPANIES INC			1,2	1FE	979,990	118.0697	1,180,697	1,000,000	981,718	0	353	0	0	4.375	4.496	JD	1,944	43,750	06/01/2015	06/15/2045
29977A-C*-4	EVERCORE INC				2	1,000,000	102.3691	1,023,691	1,000,000	1,000,000	0	0	0	0	4.540	4.540	N/A	18,917	0	07/17/2019	08/15/2033
29977G-AA-0	EVERBANK FINANCIAL CORP	C		2	1FE	100,000	108.8561	108,856	100,000	100,000	0	0	0	0	5.750	5.750	JJ	2,859	5,750	06/26/2015	07/02/2025
29977G-AA-0	EVERBANK FINANCIAL CORP			2	1FE	100,000	108.8561	108,856	100,000	100,000	0	0	0	0	5.750	5.749	JJ	2,859	5,750	06/26/2015	07/02/2025
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS LP			1,2	4FE	1,001,250	98.5000	985,000	1,000,000	1,001,269	0	19	0	0	8.125	8.095	MN	13,542	81,250	03/04/2019	05/01/2025
30231G-AW-2	EXXON MOBIL CORP	0		1,2	1FE	33,388,027	117.4054	36,513,086	31,100,000	33,270,109	0	(49,982)	0	0	4.114	3.691	MS	426,485	1,279,454	07/20/2017	03/01/2046
30231G-AW-2	EXXON MOBIL CORP	C		1,2	1FE	1,000,000	117.4054	1,174,054	1,000,000	1,000,000	0	0	0	0	4.114	4.114	MS	13,713	41,140	02/29/2016	03/01/2046
30251B-AC-2	FMR LLC	0		1	1FE	4,990,104	142.5335	5,701,342	4,000,000	4,957,299	0	(26,406)	0	0	6.500	4.693	JD	12,278	260,000	09/27/2018	12/14/2040
309588-AC-5	FARMERS EXCHANGE CAPITAL	0			2FE	15,287,251	122.4364	15,280,058	12,480,000	14,728,093	0	(211,561)	0	0	7.050	4.488	MN	146,640	879,840	04/01/2017	07/15/2028
309588-AC-5	FARMERS EXCHANGE CAPITAL				2FE	880,856	122.4364	1,034,587	845,000	868,058	0	(1,943)	0	0	7.050	6.627	MN	9,929	59,573	07/27/2011	07/15/2028
309589-AA-9	FARMERS EXCHANGE CAPITAL III	0		2,5	2FE	10,941,029	115.1464	12,666,105	11,000,000	10,941,956	0	567	0	0	5.454	5.488	AO	139,986	599,940	09/27/2018	10/15/2054
309601-AA-0	FARMERS INSURANCE EXCHANGE				2FE	614,131	119.8865	647,387	540,000	572,334	0	(6,189)	0	0	8.625	6.998	MN	7,763	46,575	04/25/2011	05/01/2024
309601-AA-0	FARMERS INSURANCE EXCHANGE	0			2FE	5,553,315	119.8865	5,394,891	4,500,000	5,185,127	0	(139,417)	0	0	8.625	4.699	MN	64,688	388,125	04/01/2017	05/01/2024
313309-AP-1	FEDERAL EXPRESS CORPORATION	0			2FE	13,406,490	142.1276	14,212,759	10,000,000	13,401,309	0	(2,487)	0	0	7.600	5.652	JJ	380,000	760,000	04/01/2017	07/01/2097
31428X-BB-1	FEDEX CORP			1	2FE	1,988,640	97.0575	1,941,149	2,000,000	1,989,844	0	263	0	0	4.100	4.133	FA	34,167	41,000	01/06/2015	02/01/2045
31428X-BD-7	FEDEX CORP	0		1	2FE	5,781,991	89.5952	5,823,685	6,500,000	5,787,397	0	4,096	0	0	4.500	5.126	FA	121,875	292,500	09/27/2018	02/01/2065
31428X-BG-0	FEDEX CORP	0		1,2	2FE	11,079,721	102.8618	10,728,486	10,430,000	11,048,717	0	(13,205)	0	0	4.550	4.172	AO	118,641	474,565	07/12/2017	04/01/2046
31428X-BS-4	FEDEX CORP			1,2	2FE	2,481,825	109.3258	2,733,146	2,500,000	2,482,154	0	273	0	0	4.950	4.997	AO	25,438	123,750	10/15/2018	10/17/2048
315786-AC-7	FIDELITY & GUARANTY LIFE HOLDINGS INC	0		1,2	3FE	1,940,250	106.5000	2,076,750	1,950,000	1,942,310	0	1,206	0	0	5.500	5.587	MN	17,875	107,250	04/17/2018	05/01/2025
31620R-AF-2	FIDELITY NATIONAL FINANCIAL INC	0		1	2FE	10,190,796	107.6728	10,390,423	9,650,000	9,932,120	0	(97,706)	0	0	5.500	4.326	MS	176,917	530,750	04/01/2017	09/01/2022
316773-CH-1	FIFTH THIRD BANCORP	0			2FE	26,204,413	152.8036	28,108,213	18,395,000	25,576,229	0	(238,773)	0	0	8.250	4.963	MS	505,863	1,517,588	04/01/2017	03/01/2038
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP	C		1	2FE	242,555	103.5871	258,968	250,000	247,076	0	862	0	0	4.300	4.712	FA	4,479	10,750	02/21/2014	02/01/2023
32055R-A@-6	FIRST INDUSTRIAL LP				2FE	600,000	107.5588	645,353	600,000	600,000	0	0	0	0	4.300	4.300	AO	5,088	25,800	04/20/2017	04/20/2027

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
320844-PD-9	FIRSTMERIT BANK NA	C			2FE	750,000	107.2595	804,446	750,000	750,000	0	0	0	0	4.270	4.270	MN	3,203	32,025	11/18/2014	11/25/2026
337358-BA-2	WELLS FARGO BANK NA	O			1FE	1,320,648	141.3068	1,413,068	1,000,000	1,287,752	0	(12,485)	0	0	7.500	4.818	AO	15,833	75,000	04/01/2017	04/15/2035
337358-BA-2	WELLS FARGO BANK NA	C			1FE	2,641,296	141.3068	2,826,136	2,000,000	2,575,505	0	(24,969)	0	0	7.500	4.818	AO	31,667	150,000	04/01/2017	04/15/2035
337738-AV-0	FISERV INC	C		1,2	2FE	362,766	113.5283	414,378	365,000	362,789	0	22	0	0	4.400	4.437	JJ	8,342	0	06/10/2019	07/01/2049
337932-AJ-6	FIRSTENERGY CORP			1,2	2FE	598,830	118.9633	594,816	500,000	598,403	0	(427)	0	0	4.850	3.693	JJ	11,182	0	10/10/2019	07/15/2047
33829T-AA-4	FIVE CORNERS FUNDING TRUST	C		1	1FE	200,000	108.5663	217,133	200,000	200,000	0	0	0	0	4.419	4.419	MN	1,129	8,838	11/18/2013	11/15/2023
338915-AM-3	BANK OF AMERICA CORP	O			2FE	6,030,549	123.5330	6,479,308	5,245,000	5,948,960	0	(65,381)	0	0	6.700	4.768	JJ	162,041	351,415	09/27/2018	07/15/2028
341081-EP-8	FLORIDA POWER & LIGHT COMPANY	O		1	1FE	7,789,717	130.2048	8,463,312	6,500,000	7,621,715	0	(63,536)	0	0	5.850	4.130	FA	158,438	380,250	04/01/2017	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT COMPANY	O		1	1FE	25,386,774	131.7277	27,662,817	21,000,000	24,859,137	0	(198,537)	0	0	5.625	3.928	AO	295,313	1,181,250	04/01/2017	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT COMPANY	O		1	1FE	6,010,100	133.4732	6,673,658	5,000,000	5,946,917	0	(50,223)	0	0	5.950	4.131	AO	74,375	297,500	09/27/2018	10/01/2033
341081-EU-7	FLORIDA POWER & LIGHT CO	O		1	1FE	15,302,820	125.9051	16,367,667	13,000,000	15,057,442	0	(92,542)	0	0	5.400	4.028	MS	234,000	702,000	04/01/2017	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO	O		1	1FE	6,246,030	132.6132	6,630,659	5,000,000	6,128,753	0	(44,264)	0	0	5.850	4.028	MN	48,750	292,500	04/01/2017	05/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CO			1	1FE	491,195	138.5625	692,813	500,000	493,093	0	206	0	0	5.950	6.077	FA	12,396	29,750	05/30/2008	02/01/2038
341081-FE-2	FLORIDA POWER & LIGHT CO	O		1,2	1FE	11,544,000	125.5824	12,558,243	10,000,000	11,431,761	0	(42,581)	0	0	5.125	4.099	JD	42,708	512,500	04/01/2017	06/01/2041
341081-FP-7	FLORIDA POWER & LIGHT CO	C		1,2	1FE	744,068	109.2109	819,082	750,000	744,316	0	114	0	0	3.700	3.744	JD	2,313	27,750	11/13/2017	12/01/2047
341099-CL-1	DUKE ENERGY FLORIDA LLC	O		1	1FE	6,172,451	144.3010	6,717,209	4,655,000	6,041,294	0	(49,522)	0	0	6.400	4.086	JD	13,241	297,920	04/01/2017	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC	O		1	1FE	1,151,831	125.9077	1,259,077	1,000,000	1,135,069	0	(13,421)	0	0	6.750	4.721	FA	28,125	67,500	09/27/2018	02/01/2028
343498-AA-9	FLOWERS FOODS INC	C		1,2	2FE	102,985	104.1871	104,187	100,000	100,734	0	(343)	0	0	4.375	3.991	AO	1,094	4,375	07/17/2012	04/01/2022
343498-AA-9	FLOWERS FOODS INC			1,2	2FE	548,548	104.1871	573,029	550,000	549,481	0	195	0	0	4.375	4.416	AO	6,016	24,063	09/25/2013	04/01/2022
344775-AC-5	DELHAIZE AMERICA LLC			1	2FE	2,388,044	127.0971	2,592,781	2,040,000	2,291,695	0	(26,880)	0	0	8.050	5.939	AO	34,669	164,220	02/08/2016	04/15/2027
34489*-AE-9	FOOTBALL CLUB TERM NOTES	O			1FE	2,250,000	107.2662	2,413,490	2,250,000	2,250,000	0	0	0	0	4.210	4.272	OCT	23,155	96,567	06/06/2018	10/05/2033
34502@-AC-4	FOOTBALL CLUB TERM NOTES	O			1FE	1,000,000	105.4028	1,054,028	1,000,000	1,000,000	0	0	0	0	3.980	3.980	OCT	9,508	40,684	03/23/2018	10/05/2032
345370-83-7	FORD MOTOR CO			2	2FE	565,637	26.0900	589,634	565,000	565,625	0	(12)	0	0	6.000	5.972	MJSD	1,883	0	12/10/2019	12/01/2059
345370-84-5	FORD MOTOR CO			2	2FE	473,121	26.8200	508,427	473,925	473,106	0	(15)	0	0	6.200	6.205	MJSD	2,449	14,937	05/22/2019	06/01/2059
345370-CQ-1	FORD MOTOR CO	O			2FE	18,250,958	88.8774	19,553,018	22,000,000	18,342,108	0	71,526	0	0	4.750	6.104	JJ	481,861	1,045,000	09/27/2018	01/15/2043
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC			1	1FE	551,119	129.4494	626,142	483,697	544,710	0	(1,964)	0	0	6.090	5.261	JJ	13,583	29,178	09/22/2016	01/15/2051
347382-AA-1	FTGORD 6.124 5/51				2FE	1,336,530	127.8767	1,278,767	1,000,000	1,335,014	0	(1,516)	0	0	6.124	4.194	N/A	7,825	30,620	09/09/2019	05/15/2051
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION	C		1	2FE	325,845	110.8953	425,114	383,347	332,599	0	814	0	0	5.815	7.119	MON	991	22,230	03/11/2010	02/15/2052
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	2FE	804,550	110.8953	956,506	862,531	811,361	0	790	0	0	5.815	6.354	MON	2,229	50,052	11/14/2016	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	2FE	889,623	111.4966	1,070,068	959,731	897,834	0	1,030	0	0	5.915	6.517	MON	2,523	56,780	02/16/2012	02/15/2052
349553-A@-6	FORTIS INC	O	A		2	7,519,558	144.9214	9,419,891	6,500,000	7,478,587	0	(32,714)	0	0	6.600	5.279	MS	143,000	429,000	09/27/2018	09/01/2037
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2FE	2,485,187	143.0277	3,289,637	2,300,000	2,384,745	0	(1,833)	0	0	8.250	7.899	JD	8,433	189,750	05/11/2010	12/15/2053
360271-AJ-9	FULTON FINANCIAL CORP	C			2FE	99,436	106.9314	106,931	100,000	99,693	0	55	0	0	4.500	4.571	MN	575	4,500	11/12/2014	11/15/2024
361448-60-8	GATX CORP	O		2	2FE	4,025,760	26.7994	4,287,904	4,000,000	4,013,593	0	(9,634)	0	0	5.625	5.498	FMAN	775	225,000	09/27/2018	05/30/2066
361448-BC-6	GATX CORP	O		1,2	2FE	2,500,000	109.4115	2,735,287	2,500,000	2,500,000	0	0	0	0	4.550	4.550	MN	17,063	113,750	05/03/2018	11/07/2028
361448-BE-2	GATX CORP			1,2	2FE	749,910	111.4937	836,202	750,000	750,002	0	92	0	0	4.700	4.700	AO	8,813	23,598	01/30/2019	04/01/2029
361448-BE-2	GATX CORP	C		1,2	2FE	249,970	111.4937	278,734	250,000	250,001	0	31	0	0	4.700	4.700	AO	2,938	7,866	01/30/2019	04/01/2029
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP	O			1FE	2,904,455	123.8608	3,096,520	2,500,000	2,844,355	0	(47,990)	0	0	7.000	4.408	FA	66,111	175,000	09/27/2018	02/15/2026
36158F-AD-2	SWISS RE SOLUTIONS HOLDING CORP	O		1	1FE	4,470,221	137.6751	4,818,628	3,500,000	4,389,272	0	(64,737)	0	0	7.750	4.653	JD	12,056	271,250	09/27/2018	06/15/2030
36190C-AA-5	GNL QUINTERO SA	O	C	1	2FE	2,068,500	106.1260	2,228,646	2,100,000	2,073,740	0	4,110	0	0	4.634	4.898	JJ	40,818	97,314	09/27/2018	07/31/2029
36244*-AA-8	CTL - BOND BUILDING (DC)				1	1,960,350	101.0156	1,980,259	1,960,350	1,960,350	0	0	0	0	3.350	3.350	MON	3,831	63,285	03/21/2013	09/10/2029
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				2FE	3,540,669	121.5560	4,540,116	3,735,000	3,546,860	0	5,554	0	0	5.875	6.348	JJ	101,792	219,431	11/30/2018	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CAPITAL CORPORATION				2FE	487,942	133.6543	608,127	455,000	487,074	0	(852)	0	0	6.875	6.237	JJ	14,859	31,281	12/13/2018	01/10/2039
370334-BJ-2	GENERAL MILLS INC			1	2FE	2,031,073	123.7695	2,165,966	1,750,000	1,998,602	0	(5,613)	0	0	5.400	4.345	JD	4,200	94,500	03/11/2015	06/15/2040
370334-BP-8	GENERAL MILLS INC	O		1,2	2FE	18,945,327	107.5014	20,308,083	18,891,000	18,942,666	0	(1,364)	0	0	4.150	4.131	FA	296,169	783,977	07/07/2017	02/15/2043
37149#-AA-8	TALISKER FEE	O		2	2PL	72,954,462	105.0200	76,679,570	73,014,254	72,955,082	0	462	0	0	5.250	5.254	N/A	319,437	3,843,896	12/06/2018	12/01/2057
37149#-AA-8	TALISKER FEE			2	2PL	10,957,119	105.0200	11,507,166	10,957,119	10,957,119	0	0	0	0	5.250	5.250	N/A	47,937	576,847	02/02/2018	12/01/2057
372546-AS-0	GEORGE WASHINGTON UNIVERSITY			1	1FE	216,175	109.8667	274,667	250,000	219,781	0	630	0	0	4.363	5.261	MS	3,212	10,908	06/25/2013	09/15/2043
373298-BN-7	GEORGIA-PACIFIC CORPORATION	O			1FE	4,980,302	126.5663	5,277,815	4,170,000	4,854,988	0	(99,990)	0	0	7.375	4.209	JD	25,628	307,538	09/27/2018	12/01/2025
373298-CF-3	GEORGIA-PACIFIC CORPORATION	O		1	1FE	3,587,835	121.5367	3,646,101	3,000,000	3,458,690	0	(103,035)	0	0	8.000	3.873	JJ	110,667	240,000	09/27/2018	01/15/2024
373334-JW-2	GEORGIA POWER CO	O		1	2FE	9,612,530	109.7321	10,973,212	10,000,000	9,637,791	0	9,262	0	0	4.300	4.561	MS	126,611	430,000	04/01/2017	03/15/2042
37362@-AA-0	GEORGIA TRANSMISSION CORP	O			1	5,126,147	114.0023	5,380,909	4,720,000	5,092,304	0	(26,947)	0	0	5.590	4.637	MJSD	733	262,229	09/27/2018	06/30/2030
375558-AS-2	GILEAD SCIENCES INC	O		1,2	1FE	5,103,633	131.4270	5,835,358	4,440,000	5,082,159	0	(17,351)	0	0	5.650	4.583	JD	20,905	250,860	09/27/2018	12/01/2041
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	O		1	1FE	54,999,462	143.5953	60,310,037	42,000,000	53,878,268	0	(423,620)	0	0	6.375	4.158	MN	342,125	2,677,500	04/01/2017	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	C		1	1FE	3,863,206	143.5953	4,415,556	3,075,000	3,743,444	0	(22,723)	0	0	6.375	4.608	MN	25,048	196,031	02/14/2014	05/15/2038
378272-AL-2	GLENCORE FUNDING LLC	C		1	2FE	1,491,160	104.1303	1,561,954	1,500,000	1,494,883	0	850	0	0	4.000	4.072	AO	12,500	60,000	04/14/2015	04/16/2025
37875Q-AA-4	GLENN POOL OIL & GAS TRUST II	C			4FE	5,468	99.0000	5,268	5,321	5,351	0	(14)	0	0	6.000	5.704	MON	27	46	03/01/2012	08/02/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
37875Q-AA-4	GLENN POOL OIL & GAS TRUST II				4FE	21,209	99.0000	21,073	21,286	21,267	0	7	0	0	6.000	6.134	MON	110	(261)	04/05/2012	08/02/2021
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	1,177,905	100.6776	1,213,165	1,205,000	1,204,288	0	3,406	0	0	5.375	5.674	MS	19,071	64,769	05/11/2010	03/15/2020
38141E-C2-3	GOLDMAN SACHS & CO	C		1,2	1FE	998,680	105.7697	1,057,697	1,000,000	999,341	0	131	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141E-C3-1	GOLDMAN SACHS & CO	0		1,2	1FE	7,636,196	121.1268	8,236,624	6,800,000	7,590,861	0	(19,221)	0	0	4.800	4.039	JJ	156,853	326,400	07/20/2017	07/08/2044
38141G-ES-9	GOLDMAN SACHS GROUP INC	0		1	2FE	4,374,004	119.5102	4,780,408	4,000,000	4,326,063	0	(38,430)	0	0	5.950	4.582	JJ	109,744	238,000	09/27/2018	01/15/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC	0		1	2FE	12,339,380	138.9129	13,891,288	10,000,000	12,144,361	0	(74,166)	0	0	6.750	4.924	AO	168,750	675,000	04/01/2017	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC	0			1FE	7,752,251	139.8358	8,632,064	6,173,000	7,643,880	0	(41,209)	0	0	6.250	4.490	FA	160,755	385,813	04/01/2017	02/01/2041
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	1,436,280	104.1529	1,562,293	1,500,000	1,475,944	0	7,231	0	0	3.625	4.189	JJ	24,016	54,375	12/05/2013	01/22/2023
38141G-VS-0	GOLDMAN SACHS GROUP INC	0		2	1FE	2,986,800	122.0816	3,461,014	2,835,000	2,978,966	0	(3,044)	0	0	4.750	4.415	AO	26,184	134,663	04/01/2017	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC	C		2	1FE	508,492	104.3151	521,575	500,000	507,809	0	(683)	0	0	3.686	3.481	JAJO	3,327	10,538	05/23/2019	10/28/2027
38141G-WB-6	GOLDMAN SACHS GROUP INC	C		1,2	1FE	250,365	106.4548	266,137	250,000	250,264	0	(38)	0	0	3.850	3.830	JJ	4,144	9,625	02/13/2017	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC	C		1,2,5	1FE	250,000	107.2878	268,220	250,000	250,000	0	0	0	0	3.814	3.815	AO	1,801	9,535	01/18/2018	04/23/2029
38143Y-AC-7	GOLDMAN SACHS GROUP INC	0		1	2FE	7,854,867	133.4053	9,004,860	6,750,000	7,804,047	0	(40,780)	0	0	6.450	5.036	MN	72,563	435,375	09/27/2018	05/01/2036
38145G-AH-3	GOLDMAN SACHS GROUP INC	C		1,2	1FE	777,980	105.2446	820,908	780,000	778,537	0	185	0	0	3.500	3.531	MN	3,413	27,300	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC	0		1,2,5	1FE	5,500,000	108.6781	5,977,294	5,500,000	5,500,000	0	0	0	0	4.017	4.017	AO	37,436	220,935	10/24/2017	10/31/2038
382388-AL-0	GOODRICH CORP	0			2FE	13,147,932	133.5772	14,025,605	10,500,000	13,043,034	0	(83,712)	0	0	7.000	4.969	AO	155,167	735,000	09/27/2018	04/15/2038
382388-AU-0	GOODRICH CORP	0		1	2FE	5,227,218	129.6513	5,575,007	4,300,000	5,185,043	0	(34,011)	0	0	6.800	4.959	JJ	146,200	292,400	09/27/2018	07/01/2036
384637-AA-2	GRAHAM HOLDINGS CO	0		1,2	3FE	1,003,438	106.7500	1,067,500	1,000,000	1,002,872	0	(362)	0	0	5.750	5.696	JD	4,792	57,500	05/24/2018	06/01/2026
386088-AH-1	GRAND METROPOLITAN INVESTMENT CORPORATIO	0			1FE	19,551,187	149.4903	20,801,578	13,915,000	18,941,588	0	(229,889)	0	0	7.450	4.219	AO	218,852	1,036,668	04/01/2017	04/15/2035
386088-AH-1	GRAND METROPOLITAN INVESTMENT CORPORATIO	C			1FE	2,030,289	149.4903	2,160,135	1,445,000	1,966,985	0	(23,873)	0	0	7.450	4.219	AO	22,727	107,653	04/01/2017	04/15/2035
39063@-AD-2	GREAT LAKES GAS	0			2	2,000,000	107.7044	2,154,088	2,000,000	2,000,000	0	0	0	0	9.090	9.084	AO	30,805	90,900	04/01/2017	10/30/2021
39121J-A@-9	GREAT RIVER ENERGY	0			1	8,720,544	114.1119	9,128,952	8,000,000	8,620,870	0	(80,065)	0	0	6.060	4.662	JJ	242,400	484,800	09/27/2018	07/01/2026
39121J-AG-5	GREAT RIVER ENERGY	0		1	1FE	6,562,584	125.4957	6,821,455	5,435,609	6,480,915	0	(63,854)	0	0	7.233	4.910	JJ	196,579	393,158	09/27/2018	07/01/2038
40049J-AZ-0	GRUPO TELEVISA SA	0	C	1	2FE	3,783,339	124.7244	4,178,266	3,350,000	3,769,705	0	(11,126)	0	0	6.625	5.579	JJ	102,338	221,938	09/27/2018	01/15/2040
40052V-AA-2	GRUPO BIMBO SAB DE CV	C	C	1	2FE	61,830	101.1220	62,696	62,000	61,990	0	20	0	0	4.875	4.910	JD	8	4,611	06/23/2010	06/30/2020
401378-AA-2	GUARDIAN LIFE INSURANCE CO OF AMERICA				1FE	4,814,183	150.6370	6,966,960	4,625,000	4,785,309	0	(3,998)	0	0	7.375	7.040	MS	86,221	341,094	05/11/2010	09/30/2039
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM LLC	0		1	2FE	5,496,880	115.7425	5,787,127	5,000,000	5,419,788	0	(61,540)	0	0	6.190	4.535	MN	51,583	309,500	09/27/2018	11/01/2025
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC	0		1,2	2FE	11,369,120	117.4172	11,741,716	10,000,000	11,303,931	0	(25,120)	0	0	5.950	5.033	AO	125,611	595,000	04/01/2017	10/15/2045
404119-BX-6	HCA INC	C		1,2	2FE	223,868	106.1079	238,743	225,000	223,920	0	52	0	0	4.125	4.187	JD	413	4,718	06/05/2019	06/15/2029
404119-BY-4	HCA INC			1,2	2FE	5,760,715	110.2204	6,337,676	5,750,000	5,760,549	0	(166)	0	0	5.125	5.109	JD	13,097	149,799	06/07/2019	06/15/2039
40414L-AE-9	HCP INC	0		1,2	2FE	6,175,780	140.9077	7,045,384	5,000,000	6,137,158	0	(31,072)	0	0	6.750	4.972	FA	140,625	337,500	09/27/2018	02/01/2041
4041A2-AF-1	HBOS PLC	0	C		2FE	36,343,060	125.7926	40,882,590	32,500,000	35,903,719	0	(167,951)	0	0	6.000	4.946	MN	325,000	1,950,000	04/01/2017	11/01/2033
404280-AT-6	HSBC HOLDINGS PLC		C	2	2FE	2,185,538	108.7500	2,392,500	2,200,000	2,185,811	0	253	0	0	6.375	6.411	MS	35,452	140,250	10/25/2018	12/29/2049
406216-AS-0	HALLIBURTON COMPANY	0			2FE	5,033,628	138.6427	5,545,708	4,000,000	5,032,673	0	(636)	0	0	7.600	6.027	FA	114,844	304,000	04/01/2017	08/15/2096
406216-AW-1	HALLIBURTON CO	0		1	2FE	14,686,062	132.4819	15,732,225	11,875,000	14,576,653	0	(87,021)	0	0	6.700	4.838	MS	234,267	795,625	09/27/2018	09/15/2038
406216-AY-7	HALLIBURTON CO	0		1	2FE	2,675,526	144.3949	2,887,898	2,000,000	2,651,232	0	(19,320)	0	0	7.450	4.863	MS	43,872	149,000	09/27/2018	09/15/2039
406216-BJ-9	HALLIBURTON CO	C		1,2	2FE	307,050	113.1463	339,439	300,000	306,133	0	(268)	0	0	4.850	4.662	MN	1,859	14,550	05/05/2016	11/15/2035
406216-BK-6	HALLIBURTON CO	C		1,2	2FE	749,768	114.3131	857,348	750,000	749,785	0	4	0	0	5.000	5.002	MN	4,792	37,500	11/05/2015	11/15/2045
406216-BK-6	HALLIBURTON CO	0		1,2	2FE	14,223,519	114.3131	15,432,267	13,500,000	14,187,985	0	(13,966)	0	0	5.000	4.656	MN	86,250	675,000	04/01/2017	11/15/2045
410867-AA-3	HANOVER INSURANCE GROUP INC	0			2FE	14,980,603	122.7819	15,065,338	12,270,000	14,216,896	0	(288,436)	0	0	7.625	4.481	AO	197,513	935,588	04/01/2017	10/15/2025
41242*-BN-1	HARDWOOD FUNDING LLC	0			1FE	2,500,000	109.5203	2,738,008	2,500,000	2,500,000	0	0	0	0	4.230	4.229	JD	6,463	124,844	08/08/2018	06/07/2038
41242*-BQ-4	HARDWOOD FUNDING LLC				1FE	1,000,000	109.3014	1,093,014	1,000,000	1,000,000	0	0	0	0	4.210	4.210	N/A	2,573	21,284	01/16/2019	06/07/2039
413875-AN-5	HARRIS CORP	0		1	2FE	6,555,840	133.0954	7,320,245	5,500,000	6,495,731	0	(27,242)	0	0	6.150	4.773	JD	15,033	338,250	09/27/2018	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC	0		1	2FE	11,602,772	137.1573	13,337,180	9,724,000	11,503,358	0	(45,968)	0	0	6.100	4.742	AO	148,291	593,164	09/27/2018	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC	0		1	2FE	16,076,662	130.8011	18,312,159	14,000,000	15,981,559	0	(75,931)	0	0	5.950	4.720	AO	175,856	833,000	09/27/2018	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC	0		1	2FE	6,158,265	140.3925	7,019,624	5,000,000	6,118,253	0	(31,804)	0	0	6.625	4.874	MS	83,733	331,250	09/27/2018	03/30/2040
41652P-AB-5	HARTFORD HEALTHCARE CORP	0		1	1FE	17,613,952	124.6561	19,321,693	15,500,000	17,558,667	0	(44,045)	0	0	5.746	4.812	AO	222,658	890,630	09/27/2018	04/01/2044
42217K-AX-4	WELLTOWER INC	0		1,2	2FE	2,381,512	135.5292	2,710,585	2,000,000	2,369,086	0	(9,892)	0	0	6.500	5.052	MS	38,278	130,000	09/27/2018	03/15/2041
42307T-AG-3	KRAFT HEINZ FOODS CO	0		1	2FE	3,507,081	125.9495	3,778,484	3,000,000	3,472,572	0	(27,447)	0	0	6.750	5.008	MS	59,625	202,500	09/27/2018	03/15/2032
42307T-AH-1	KRAFT HEINZ FOODS CO	0		1	2FE	45,527,546	128.1218	46,764,441	36,500,000	44,974,885	0	(244,450)	0	0	7.125	5.217	FA	1,083,594	2,600,625	09/27/2018	08/01/2039
423452-AC-5	HELMERICH AND PAYNE INC	C		1,2	2FE	149,138	109.2436	163,865	150,000	149,499	0	78	0	0	4.650	4.723	MS	2,054	5,134	03/12/2015	03/15/2025
42809H-AD-9	HESS CORP	0		1	3FE	14,361,874	117.1123	16,629,952	14,200,000	14,355,138	0	(3,861)	0	0	5.600	5.511	FA	300,409	795,200	02/14/2018	02/15/2041
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	C		1,2	2FE	598,350	111.1580	666,948	600,000	599,047	0	165	0	0	4.900	4.930	AO	6,207	29,400	09/30/2015	10/15/2025
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO	0		1,2	2FE	1,984,993	120.4133	2,334,813	1,939,000	1,984,161	0	(729)	0	0	6.350	6.166	AO	25,993	123,127	09/27/2018	10/15/2045
431116-AC-6	HIGHMARK INC	0		1	1FE	32,279,672	123.1264	37,984,491	30,850,000	32,252,004	0	(35,733)	0	0	6.125	5.744	MN	241,444	1,889,563	09/27/2018	05/15/2041
431282-AQ-5	HIGHWOODS REALTY LP	0		1,2	2FE	3,557,448	107.0976	3,855,514	3,600,000	3,563,954	0	3,595	0	0	4.125	4.271	MS	43,725	148,500	02/22/2018	03/15/2028
43474T-AB-9	HOLCIM CAPITAL CORPORATION LTD	0	C	1	2FE	15,443,933	125.2665	16,910,977	13,500,000	15,380,424	0	(50,541)	0	0	6.875	5.691	MS	237,188	928,125	09/27/2018	09/29/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
437076-AS-1	HOME DEPOT INC	0		1	1FE	39,155,866	138.0482	42,725,908	30,950,000	38,353,917	0	(302,347)	0	0	5.875	3.929	JD	75,763	1,818,313	04/01/2017	12/16/2036
437076-AS-1	HOME DEPOT INC	C		1	1FE	1,904,645	138.0482	2,208,771	1,600,000	1,853,175	0	(9,751)	0	0	5.875	4.528	JD	3,917	94,000	02/14/2014	12/16/2036
437076-BA-9	HOME DEPOT INC	0		1,2	1FE	20,608,300	116.0629	23,212,586	20,000,000	20,569,180	0	(15,082)	0	0	4.200	4.008	AO	210,000	840,000	04/01/2017	04/01/2043
437076-BS-0	HOME DEPOT INC	C		1,2	1FE	512,810	113.1727	565,864	500,000	512,245	0	(259)	0	0	3.900	3.755	JD	867	19,500	08/23/2017	06/15/2047
438516-AT-3	HONEYWELL INTERNATIONAL INC			1	1FE	510,275	134.9366	674,683	500,000	508,247	0	(280)	0	0	5.700	5.550	MS	8,392	28,500	02/02/2010	03/15/2037
438516-BS-4	HONEYWELL INTERNATIONAL INC	0		1,2	1FE	13,009,880	113.7778	14,791,117	13,000,000	13,010,012	0	(205)	0	0	3.812	3.807	MN	55,062	495,560	11/21/2017	11/21/2047
44329H-AD-6	HP OMNTYS LLC				1FE	339,954	122.0601	366,180	300,000	338,154	0	(566)	0	0	5.820	4.986	MS	5,141	17,460	07/18/2016	09/15/2053
44329H-AJ-3	HP OMNTYS LLC			1	1FE	1,424,920	124.1225	1,489,470	1,200,000	1,406,643	0	(5,769)	0	0	5.780	4.506	MS	20,423	69,360	09/27/2016	03/15/2046
44329H-AK-0	HP OMNTYS LLC				1FE	683,250	123.0722	738,433	600,000	679,899	0	(1,105)	0	0	5.860	5.002	MS	10,353	35,160	10/06/2016	09/15/2053
44329H-AT-1	HP OMNTYS LLC				1FE	171,069	115.9300	173,895	150,000	168,338	0	(844)	0	0	5.930	4.764	MS	2,619	8,895	07/18/2016	09/15/2034
44329H-AU-8	HP OMNTYS LLC				1FE	374,115	118.4272	414,495	350,000	372,434	0	(536)	0	0	6.080	5.560	MS	6,266	21,280	07/18/2016	03/15/2046
44329H-AV-6	HP OMNTYS LLC				1FE	206,482	123.0069	246,014	200,000	206,300	0	(65)	0	0	6.160	5.935	MS	3,628	12,320	07/18/2016	09/15/2053
444859-AZ-5	HUMANA INC	0		1	2FE	7,457,544	146.8427	8,076,349	5,500,000	7,383,589	0	(59,471)	0	0	8.150	5.233	JD	19,922	448,250	09/27/2018	06/15/2038
448579-AG-7	HYATT HOTELS CORP	0		1,2	2FE	1,997,320	108.5780	2,171,560	2,000,000	1,997,698	0	243	0	0	4.375	4.391	MS	25,764	94,549	08/07/2018	09/15/2028
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC	0		1	2FE	3,692,817	122.0868	3,912,881	3,205,000	3,639,792	0	(42,540)	0	0	7.300	5.212	JJ	107,884	233,965	09/27/2018	01/15/2028
450636-AC-9	INDIANA TOLL ROAD CONCESSION CO LLC	0		1,2	2FE	24,494,606	100.6395	26,568,822	26,400,000	24,672,641	0	66,897	0	0	5.183	5.829	JJ	630,944	1,368,312	04/01/2017	07/15/2035
45138L-BE-2	IDAHO POWER CO	0		1,2	1FE	9,696,390	110.4780	11,047,797	10,000,000	9,712,740	0	5,905	0	0	4.050	4.233	MS	135,000	405,000	04/01/2017	03/01/2046
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1FE	4,702,750	115.7643	5,788,215	5,000,000	4,733,811	0	6,836	0	0	3.900	4.269	MS	65,000	195,000	06/19/2015	09/01/2042
45475Q-AQ-6	INDIANA GAS COMPANY, INC.	0			2FE	7,689,591	117.3813	8,216,694	7,000,000	7,618,838	0	(56,298)	0	0	6.550	5.248	MS	135,003	458,500	09/27/2018	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO	0		1	1FE	8,567,706	130.9289	9,165,021	7,000,000	8,423,450	0	(54,551)	0	0	6.050	4.358	MS	124,697	423,500	04/01/2017	03/15/2037
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO	0		1	1FE	3,532,248	129.2767	3,878,303	3,000,000	3,507,425	0	(19,748)	0	0	6.050	4.591	AO	45,375	181,500	09/27/2018	10/01/2036
455434-BL-3	INDIANAPOLIS POWER & LIGHT CO	0		1	1FE	3,125,280	137.9299	3,448,246	2,500,000	3,097,832	0	(22,018)	0	0	6.600	4.591	JD	13,750	165,000	09/27/2018	06/01/2037
45672N-AG-6	INFOR (US) INC	0		1,2	5FE	1,849,680	101.5000	1,827,000	1,800,000	1,810,977	0	(22,409)	0	0	6.500	4.816	MN	14,950	117,000	04/01/2017	05/15/2022
456837-AM-5	ING GROEP NV	0	C		1FE	6,178,796	113.4741	7,035,394	6,200,000	6,180,951	0	1,731	0	0	4.550	4.593	AO	69,741	282,100	09/25/2018	10/02/2028
456866-AL-6	INGERSOLL-RAND COMPANY	0			2FE	349,841	111.6893	348,471	312,000	338,074	0	(4,044)	0	0	7.200	5.399	JD	1,872	20,592	04/01/2017	06/01/2025
456866-AM-4	INGERSOLL-RAND COMPANY	C		1	2FE	771,845	119.8553	791,045	660,000	732,669	0	(7,451)	0	0	6.443	4.750	MN	5,434	42,524	02/14/2014	11/15/2027
45687A-AG-7	INGERSOLL RAND GLOBAL HOLDING CO LTD	0		1	2FE	14,935,908	127.5998	16,587,973	13,000,000	14,882,742	0	(43,174)	0	0	5.750	4.722	JD	33,222	747,500	09/27/2018	06/15/2043
458140-AY-6	INTEL CORP	0		1,2	1FE	30,101,731	116.2078	32,421,973	27,900,000	30,008,939	0	(45,754)	0	0	4.100	3.655	MN	158,875	1,143,900	12/07/2017	05/11/2047
458140-BG-4	INTEL CORP	0		1,2	1FE	446,695	110.0975	550,488	500,000	447,794	0	939	0	0	3.734	4.386	JD	1,193	18,670	11/01/2018	12/08/2047
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	0		1,2	1FE	12,609,576	118.3599	15,031,707	12,700,000	12,612,394	0	1,780	0	0	4.250	4.292	MS	149,931	596,724	08/06/2018	09/21/2048
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORPORAT	0		1	1FE	54,730,800	156.5824	70,462,060	45,000,000	54,394,725	0	(122,057)	0	0	7.125	5.862	JD	267,188	3,206,250	04/01/2017	12/01/2096
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	0		1	1FE	11,705,275	110.4926	12,927,637	11,700,000	11,705,550	0	(150)	0	0	4.000	3.997	JD	14,300	468,000	09/13/2017	06/20/2042
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP	C		1	1FE	994,690	106.1530	1,061,530	1,000,000	996,067	0	485	0	0	3.300	3.363	JJ	14,117	33,000	01/24/2017	01/27/2027
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC	C		1,2	2FE	500,610	113.5391	567,695	500,000	500,600	0	(9)	0	0	5.000	4.992	MS	6,597	25,000	09/26/2018	09/26/2048
461070-AC-8	INTERSTATE POWER AND LIGHT COMPANY	0		1	2FE	1,655,251	130.5038	1,696,550	1,300,000	1,611,626	0	(16,448)	0	0	6.450	4.149	AO	17,702	83,850	04/01/2017	10/15/2033
461070-AR-5	INTERSTATE POWER AND LIGHT CO			1,2	2FE	747,510	98.1175	735,881	750,000	747,524	0	14	0	0	3.500	3.518	MS	6,927	0	09/19/2019	09/30/2049
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C				1FE	925,000	119.1972	1,102,575	925,000	925,000	0	0	0	0	6.100	6.100	MON	2,508	56,425	08/27/2010	07/15/2033
46625H-HF-0	JPMORGAN CHASE & CO	0			1FE	25,832,280	144.9171	28,983,414	20,000,000	25,336,204	0	(187,727)	0	0	6.400	4.287	MN	163,556	1,280,000	04/01/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO	0			1FE	15,379,840	136.9538	18,138,168	13,244,000	15,288,550	0	(55,500)	0	0	5.600	4.475	JJ	341,990	741,664	09/27/2018	07/15/2041
46625H-JD-3	JPMORGAN CHASE & CO	C			1FE	2,159,540	105.0023	2,100,046	2,000,000	2,045,741	0	(21,081)	0	0	4.500	3.343	JJ	39,250	90,000	02/25/2014	01/24/2022
46625H-JZ-4	JPMORGAN CHASE & CO	C			1FE	500,745	109.5543	547,771	500,000	500,480	0	(59)	0	0	4.125	4.109	JD	917	20,625	12/11/2014	12/15/2026
46647P-AL-0	JPMORGAN CHASE & CO	C		1,2,5	1FE	500,000	113.3113	566,557	500,000	500,000	0	0	0	0	3.964	3.964	MN	2,533	19,820	11/03/2017	11/15/2048
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C			1FE	499,030	107.2584	536,292	500,000	499,224	0	126	0	0	3.875	3.907	JD	1,076	19,375	06/06/2018	06/11/2025
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE COMPANY				1FE	2,140,620	132.9522	2,640,431	1,986,000	2,080,276	0	(10,130)	0	0	8.150	7.271	MS	47,658	161,859	01/29/2014	03/15/2027
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE COMPANY	0			1FE	3,463,630	132.9522	3,549,824	2,670,000	3,294,554	0	(72,352)	0	0	8.150	4.334	MS	64,073	217,605	09/27/2018	03/15/2027
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE COMPANY	C			1FE	2,629,036	132.9522	2,659,045	2,000,000	2,480,681	0	(55,888)	0	0	8.150	4.242	MS	47,994	163,000	04/01/2017	03/15/2027
47102X-AJ-4	JANUS CAPITAL GROUP INC	C		1,2	2FE	247,563	108.9371	272,343	250,000	248,472	0	232	0	0	4.875	5.002	FA	5,078	12,188	07/28/2015	08/01/2025
472319-AH-5	JEFFERIES GROUP INC	C		1	2FE	193,056	105.8056	206,321	195,000	194,687	0	225	0	0	6.875	7.008	AO	2,830	13,406	06/23/2010	04/15/2021
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	0		1	1FE	11,617,190	108.8789	12,373,003	11,364,000	11,605,424	0	(5,322)	0	0	3.837	3.710	MN	55,716	436,037	08/17/2017	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	C		1	1FE	95,602	108.8789	108,879	100,000	95,861	0	86	0	0	3.837	4.095	MN	490	3,837	11/14/2016	05/15/2046
478115-AD-0	JOHNS HOPKINS UNIVERSITY	0		1	1FE	14,365,373	108.6765	15,307,088	14,085,000	14,351,402	0	(6,257)	0	0	3.753	3.639	JJ	264,305	528,610	10/02/2017	07/01/2045
478160-AT-1	JOHNSON & JOHNSON	0		1	1FE	32,890,752	141.5991	35,651,816	25,178,000	32,203,707	0	(258,565)	0	0	5.850	3.748	JJ	679,177	1,472,913	04/01/2017	07/15/2038
478160-AV-6	JOHNSON & JOHNSON	0		1	1FE	27,081,906	122.1558	29,897,640	24,475,000	26,882,422	0	(75,367)	0	0	4.500	3.808	MS	367,125	1,101,375	04/01/2017	09/01/2040
478160-BV-5	JOHNSON & JOHNSON	0		1,2	1FE	29,341,710	113.0386	33,911,567	30,000,000	29,379,561	0	13,585	0	0	3.700	3.826	MS	370,000	1,110,000	04/01/2017	03/01/2046
478165-AF-0	S C JOHNSON & SON INC	0			1FE	5,572,995	126.9393	6,029,616	4,750,000	5,518,821	0	(43,290)	0	0	5.750	4.139	FA	103,181	273,125	09/27/2018	02/15/2033
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC	0	C	1	2FE	21,305,317	114.7648	23,067,724	20,100,000	21,269,016	0	(29,236)	0	0	5.700	5.242	MS	381,900	1,145,700	09/27/2018	03/01/2041
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	C	1,2	2FE	741,583	105.8580	771,705	729,000	737,791	0	(1,315)	0	0	3.900	3.670	FA	10,820	28,431	12/28/2016	02/14/2026

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
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC	0	C	1,2	2FE	6,597,247	108.1683	7,030,940	6,500,000	6,593,054	0	(1,811)	0	0	4.500	4.408	FA	110,500	292,500	04/01/2017	02/15/2047
48020Q-AA-5	JONES LANG LASALLE INC	C		1,2	2FE	246,833	104.4201	261,050	250,000	248,823	0	375	0	0	4.400	4.577	MN	1,406	11,000	02/21/2014	11/15/2022
48121@-AA-9	JRD HOLDINGS LLC	0			2PL	2,191,056	101.6536	2,178,291	2,142,857	2,166,067	0	(9,396)	0	0	4.040	3.551	AO	14,669	72,143	04/01/2017	04/30/2022
48203R-AJ-3	JUNIPER NETWORKS INC	C		1,2	2FE	249,708	107.6087	269,022	250,000	249,820	0	29	0	0	4.350	4.365	JD	483	10,875	02/25/2015	06/15/2025
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	0		1,2	1FE	24,337,628	114.2128	26,126,184	22,875,000	24,270,247	0	(29,566)	0	0	4.150	3.786	MN	158,219	949,313	08/15/2017	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	C		1,2	1FE	257,327	114.2128	285,532	250,000	256,976	0	(143)	0	0	4.150	3.980	MN	1,729	10,375	06/01/2017	05/01/2047
485134-BH-2	KANSAS CITY POWER & LIGHT CO	0		1	1FE	8,457,491	130.1108	9,107,758	7,000,000	8,309,707	0	(56,017)	0	0	6.050	4.400	MN	54,114	423,500	04/01/2017	11/15/2035
485260-BJ-1	KANSAS GAS AND ELECTRIC CO	0		1	1FE	17,212,443	133.7487	18,390,444	13,750,000	17,066,213	0	(117,366)	0	0	6.530	4.550	JD	39,906	897,875	09/27/2018	12/15/2037
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1FE	140,488	120.0490	193,373	161,078	146,756	0	795	0	0	6.093	7.721	MN	1,254	35,585	10/13/2009	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC			1	1FE	809,612	122.4473	991,348	809,612	809,612	0	0	0	0	7.750	7.746	MN	8,017	57,481	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1FE	1,250,000	110.8906	1,386,133	1,250,000	1,250,000	0	0	0	0	4.166	4.166	MN	6,654	30,956	04/03/2019	11/15/2048
487836-BQ-0	KELLOGG CO	0		1	2FE	15,622,755	111.6401	17,080,928	15,300,000	15,606,492	0	(6,356)	0	0	4.500	4.370	AO	172,125	688,500	09/27/2018	04/01/2046
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1FE	1,231,520	124.1815	1,241,815	1,000,000	1,190,779	0	(4,709)	0	0	5.125	3.773	MN	8,542	51,250	06/25/2012	11/01/2040
491674-BG-1	KENTUCKY UTILITIES CO	0		1,2	1FE	13,919,928	124.1815	14,901,780	12,000,000	13,773,913	0	(55,293)	0	0	5.125	4.051	MN	102,500	615,000	04/01/2017	11/01/2040
49337W-AC-4	KEYSPAN CORPORATION	0		1	2FE	6,650,895	137.6609	6,883,047	5,000,000	6,396,367	0	(96,475)	0	0	8.000	4.691	MN	51,111	400,000	04/01/2017	11/15/2030
49338C-AA-1	KEYSPAN GAS EAST CORP	0		1	1FE	4,777,208	129.3958	5,175,832	4,000,000	4,750,962	0	(20,880)	0	0	5.819	4.444	AO	58,190	232,760	09/27/2018	04/01/2041
494550-AL-0	KINDER MORGAN ENERGY PARTNERS, L.P.	0		1	2FE	7,546,240	136.5144	8,347,856	6,115,000	7,450,665	0	(76,032)	0	0	7.750	5.297	MS	139,541	473,913	09/27/2018	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS, L.P.	0		1	2FE	4,716,220	133.9814	5,359,255	4,000,000	4,675,747	0	(32,474)	0	0	7.300	5.519	FA	110,311	292,000	09/27/2018	08/15/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	1,642,260	121.0723	1,816,085	1,500,000	1,632,009	0	(5,693)	0	0	5.800	4.968	MS	25,617	87,000	02/15/2018	03/15/2035
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP	C		1,2	2FE	998,320	107.1067	1,071,067	1,000,000	999,120	0	167	0	0	4.250	4.271	MS	14,167	42,500	09/08/2014	09/01/2024
49549*-AA-3	KJ FDG SEC TL	0		9	1PL	51,997,813	109.5555	56,968,860	52,000,000	51,997,872	0	53	0	0	4.800	4.800	JD	208,000	322,536	07/19/2018	12/01/2049
49549*-AA-3	KJ FDG SEC TL			9	1PL	7,600,000	109.5555	8,326,218	7,600,000	7,600,000	0	0	0	0	4.800	4.800	JD	30,400	117,798	07/20/2018	12/01/2049
50075N-AT-1	MONDELEZ INTERNATIONAL INC	0			2FE	19,034,001	128.6353	20,413,090	15,868,959	18,905,247	0	(98,694)	0	0	6.875	5.226	FA	454,580	1,090,991	09/27/2018	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL INC	0			2FE	4,729,072	128.5436	5,141,744	4,000,000	4,703,454	0	(20,673)	0	0	6.875	5.388	JJ	118,403	275,000	09/27/2018	01/26/2039
50076Q-AE-6	KRAFT FOODS GROUP INC				2FE	2,162,290	106.8520	2,137,040	2,000,000	2,145,513	0	(3,709)	0	0	5.000	4.482	JD	7,500	100,000	01/09/2015	06/04/2042
50076Q-AE-6	KRAFT FOODS GROUP INC	0			2FE	7,546,293	106.8520	8,441,306	7,900,000	7,556,695	0	7,801	0	0	5.000	5.335	JD	29,625	395,000	09/27/2018	06/04/2042
50076Q-AR-7	KRAFT FOODS GROUP INC	0			2FE	24,949,920	124.9440	24,988,806	20,000,000	24,580,147	0	(141,123)	0	0	6.875	4.998	JJ	592,014	1,375,000	04/01/2017	01/26/2039
501044-CN-9	THE KROGER CO	0		1,2	2FE	2,253,577	116.3829	2,560,423	2,200,000	2,251,948	0	(1,422)	0	0	5.400	5.209	JJ	54,780	118,800	09/27/2018	07/15/2040
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN	0		1,2	2FE	3,187,650	112.5993	3,377,979	3,000,000	3,178,196	0	(4,017)	0	0	4.700	4.306	FA	58,750	141,000	07/21/2017	02/01/2045
514666-AN-6	LAND O LAKES INC				3FE	753,063	93.0000	697,500	750,000	753,034	0	(29)	0	0	7.000	6.968	MJSD	2,333	52,500	10/04/2018	12/29/2049
521865-BA-2	LEAR CORP	C		1,2	2FE	747,683	103.3702	775,277	750,000	747,821	0	139	0	0	4.250	4.288	MN	4,073	17,177	04/29/2019	05/15/2029
524671-AA-2	LEGRAND S.A.	C	C		1FE	1,834,256	127.6908	1,787,672	1,400,000	1,630,514	0	(38,799)	0	0	8.500	4.832	FA	44,956	119,000	02/14/2014	02/15/2025
525015-AA-1	LEHIGH UNIVERSITY			1	1FE	889,600	97.1371	971,371	1,000,000	896,279	0	2,205	0	0	3.479	4.141	MN	4,445	34,790	11/17/2016	11/15/2046
527288-BE-3	LEUCADIA NATIONAL CORP	0		1,2	2FE	3,194,928	108.7552	3,262,657	3,000,000	3,108,461	0	(32,625)	0	0	5.500	4.224	AO	33,458	165,000	04/01/2017	10/18/2023
53079E-AG-9	LIBERTY MUTUAL GROUP INC	0		1	2FE	7,067,156	130.5210	7,896,520	6,050,000	7,015,020	0	(41,478)	0	0	6.500	4.990	MS	115,790	393,250	09/27/2018	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC	0		1	2FE	7,886,542	114.8264	9,013,871	7,850,000	7,886,081	0	(636)	0	0	4.850	4.818	FA	158,635	380,725	09/27/2018	08/01/2044
532457-BA-5	ELI LILLY AND CO	0		1	1FE	6,056,410	130.4530	6,522,651	5,000,000	5,955,729	0	(37,939)	0	0	5.550	4.002	MS	81,708	277,500	04/01/2017	03/15/2037
532457-BU-1	ELI LILLY AND CO			1,2	1FE	2,944,650	118.1144	3,543,432	3,000,000	2,945,225	0	575	0	0	4.150	4.246	MS	36,658	70,204	02/27/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP	0		1	2FE	11,486,033	124.9699	12,584,466	10,070,000	11,419,588	0	(52,985)	0	0	6.150	4.941	AO	144,505	619,305	09/27/2018	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP	0		1	2FE	11,171,297	129.4495	12,297,701	9,500,000	11,101,579	0	(55,601)	0	0	6.300	4.871	AO	136,325	598,500	09/27/2018	10/09/2037
534187-AY-5	LINCOLN NATIONAL CORP	C		1	2FE	249,628	100.4614	251,153	250,000	249,995	0	37	0	0	6.250	6.265	FA	5,903	15,625	12/08/2009	02/15/2020
534187-AY-5	LINCOLN NATIONAL CORP			1	2FE	1,367,959	100.4614	1,376,321	1,370,000	1,369,975	0	200	0	0	6.250	6.265	FA	32,347	85,625	12/08/2009	02/15/2020
534187-BA-6	LINCOLN NATIONAL CORP	0		1	2FE	2,911,466	142.2970	3,059,385	2,150,000	2,862,350	0	(20,867)	0	0	7.000	4.504	JD	6,689	150,500	07/20/2017	06/15/2040
539439-AM-1	LLOYDS BANKING GROUP PLC	0	C		2FE	25,579,725	108.3103	27,277,952	25,185,000	25,471,870	0	(41,460)	0	0	4.582	4.362	JD	67,315	1,153,977	04/01/2017	12/10/2025
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	3FE	1,219,996	112.1250	1,345,500	1,200,000	1,218,325	0	(1,671)	0	0	7.500	7.169	MJSD	1,000	82,500	05/03/2019	12/27/2066
53944Y-AA-1	LLOYDS BANKING GROUP PLC	C	C		2FE	248,588	106.9564	267,391	250,000	249,237	0	138	0	0	4.500	4.571	MN	1,781	11,250	10/29/2014	11/04/2024
539830-BB-4	LOCKHEED MARTIN CORP	0		1	1FE	19,487,184	114.1986	21,240,944	18,600,000	19,434,400	0	(22,529)	0	0	4.070	3.776	JD	33,645	757,020	07/21/2017	12/15/2042
539830-BB-4	LOCKHEED MARTIN CORP			1	1FE	1,029,540	114.1986	1,141,986	1,000,000	1,027,935	0	(743)	0	0	4.070	3.885	JD	1,809	40,700	09/19/2017	12/15/2042
539830-BK-4	LOCKHEED MARTIN CORP	0		1,2	1FE	7,083,753	118.6084	7,911,179	6,670,000	7,040,644	0	(16,406)	0	0	4.500	4.023	MN	38,353	300,150	04/01/2017	05/15/2036
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1FE	981,240	118.6084	1,186,084	1,000,000	983,770	0	650	0	0	4.500	4.643	MN	5,750	45,000	11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP	0		1	1FE	2,286,471	130.4776	2,479,075	1,900,000	2,244,581	0	(15,886)	0	0	6.000	4.348	FA	47,500	114,000	04/01/2017	02/01/2035
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY (				1FE	727,790	118.6961	648,081	546,000	618,896	0	(16,897)	0	0	7.650	3.937	JD	3,481	41,769	09/28/2012	12/01/2023
548661-CJ-4	LOWE'S COMPANIES INC	0		1	2FE	5,918,540	121.3423	6,067,116	5,000,000	5,821,949	0	(36,447)	0	0	5.500	4.078	AO	58,056	275,000	04/01/2017	10/15/2035
548661-CL-9	LOWE'S COMPANIES INC	0		1	2FE	1,757,159	124.2775	1,864,162	1,500,000	1,745,025	0	(9,674)	0	0	5.800	4.412	AO	18,367	87,000	09/27/2018	10/15/2036
549271-AF-1	LUBRIZOL CORPORATION (THE)	0		1	1FE	10,000,296	140.1391	11,000,922	7,850,000	9,877,119	0	(97,906)	0	0	6.500	4.142	AO	127,563	510,250	09/27/2018	10/01/2034
55336V-AA-8	MPLX LP	C		1,2	2FE	996,400	104.5678	1,045,678	1,000,000	997,980	0	348	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015	02/15/2025
55608J-AC-2	MACQUARIE GROUP LTD	C	C		1FE	258,769	100.1204	262,315	262,000	261,985	0	418	0	0	6.000	6.167	JJ	7,292	15,720	03/22/2010	01/14/2020

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
55608J-AC-2	MACQUARIE GROUP LTD		C		1FE	164,080	100.1204	163,196	163,000	163,005	0	(144)	0	0	6.000	5.907	JJ	4,537	9,780	05/11/2010	01/14/2020
55608J-AE-8	MACQUARIE GROUP LTD	C	C		1FE	146,232	104.1365	153,081	147,000	146,897	0	93	0	0	6.250	6.321	JJ	4,262	9,188	01/11/2011	01/14/2021
55608J-AN-8	MACQUARIE GROUP LTD	0	C	2,5	1FE	6,600,000	110.2248	7,274,834	6,600,000	6,600,000	0	0	0	0	4.654	4.654	MS	80,204	307,164	03/19/2018	03/27/2029
55608J-AP-3	MACQUARIE GROUP LTD	0	C	2,5	1FE	19,500,000	114.0369	22,237,195	19,500,000	19,500,000	0	0	0	0	5.033	5.034	JJ	452,551	736,076	10/04/2018	01/15/2030
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	C			2	91,082	105.1525	95,775	91,082	91,082	0	0	0	0	6.020	6.020	MON	244	5,451	10/27/2011	03/15/2037
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				2	1,184,072	105.1525	1,245,081	1,184,072	1,184,072	0	0	0	0	6.020	6.020	MON	3,168	70,895	10/27/2011	03/15/2037
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP	0		1	2FE	22,788,958	127.1470	24,793,662	19,500,000	22,533,214	0	(107,487)	0	0	6.400	5.043	MN	208,000	1,248,000	09/27/2018	05/01/2037
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP	C		1,2	2FE	249,688	112.9210	282,302	250,000	249,813	0	25	0	0	5.000	5.014	MS	4,167	12,500	02/22/2016	03/01/2026
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	0		1,2	2FE	5,957,436	106.7464	6,404,783	6,000,000	5,959,117	0	761	0	0	4.200	4.242	AO	61,600	252,000	10/10/2017	10/03/2047
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST	0			1FE	7,280,140	104.9304	7,345,128	7,000,000	7,172,539	0	(40,291)	0	0	4.040	3.366	JD	16,497	282,800	04/01/2017	12/10/2023
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST	0			1FE	1,200,000	105.7477	1,268,972	1,200,000	1,200,000	0	0	0	0	4.010	4.008	JD	2,807	48,120	02/15/2018	12/10/2038
56081*-AA-2	MLB INFRASTRUCTURE FACILITY				1FE	3,000,000	110.5843	3,317,529	3,000,000	3,000,000	0	0	0	0	4.430	4.430	JD	7,753	99,675	11/29/2018	12/10/2043
56585A-AM-4	MARATHON PETROLEUM CORP			1,2	2FE	964,420	114.8389	1,148,389	1,000,000	966,385	0	521	0	0	5.850	6.110	JD	2,600	58,500	12/21/2015	12/15/2045
570535-AG-9	MARKEL CORPORATION	0			2FE	26,109,486	137.6793	28,568,451	20,750,000	25,672,933	0	(223,213)	0	0	7.350	5.037	FA	576,158	1,525,125	09/27/2018	08/15/2034
570535-AS-3	MARKEL CORP	0		1,2	2FE	7,453,725	104.5126	7,838,442	7,500,000	7,455,435	0	813	0	0	4.300	4.337	MN	53,750	322,500	10/30/2017	11/01/2047
571676-AH-8	MARS INC	C		1,2	1FE	293,074	114.3461	337,321	295,000	293,089	0	15	0	0	4.200	4.234	AO	3,098	6,264	03/26/2019	04/01/2059
57169*-AM-9	MARS INC	0			1	11,789,631	114.8767	12,062,054	10,500,000	11,489,110	0	(238,828)	0	0	6.720	3.997	AO	166,600	705,600	09/27/2018	10/06/2023
57169*-BB-2	MARS INC				1	2,577,350	102.6644	2,566,610	2,500,000	2,576,608	0	(742)	0	0	3.570	3.370	MS	23,304	44,625	08/01/2019	09/27/2041
571748-AK-8	MARSH & MCLENNAN COMPANIES, INC.	0			1FE	18,910,865	130.3984	21,352,746	16,375,000	18,754,828	0	(125,089)	0	0	5.875	4.439	FA	400,846	962,031	09/27/2018	08/01/2033
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	0		1,2	1FE	5,062,041	115.2061	5,414,684	4,700,000	5,044,803	0	(7,288)	0	0	4.350	3.904	JJ	85,755	204,450	07/20/2017	01/30/2047
573284-AJ-5	MARTIN MARIETTA MATERIALS INC	0		1	2FE	17,094,210	122.1456	18,321,833	15,000,000	16,918,655	0	(67,369)	0	0	6.250	5.127	MN	156,250	937,500	04/01/2017	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC	0		1,2	2FE	11,955,510	103.9809	14,557,326	14,000,000	11,995,595	0	31,176	0	0	4.250	5.230	JD	26,444	595,000	09/27/2018	12/15/2047
574599-BM-7	MASCO CORP	0		1,2	2FE	2,576,970	100.9472	3,028,417	3,000,000	2,585,224	0	6,430	0	0	4.500	5.481	MN	17,250	135,000	09/27/2018	05/15/2047
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	1FE	1,270,742	133.4206	1,701,113	1,275,000	1,271,874	0	173	0	0	5.900	5.921	MN	9,612	75,225	11/10/2009	11/15/2039
575634-AS-9	MASSACHUSETTS ELECTRIC CO	0		1	1FE	15,477,982	133.4206	17,344,676	13,000,000	15,386,908	0	(73,112)	0	0	5.900	4.493	MN	98,006	767,000	09/27/2018	11/15/2039
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				1FE	740,325	169.3524	1,270,143	750,000	741,561	0	157	0	0	8.875	8.999	JD	5,547	66,563	05/27/2009	06/01/2039
580135-BY-6	MCDONALD'S CORPORATION	0		1	2FE	13,115,025	126.0494	13,865,436	11,000,000	12,660,907	0	(171,398)	0	0	6.375	4.143	JJ	336,990	701,250	04/01/2017	01/08/2028
58013M-EC-4	MCDONALDS CORPORATION	0		1	2FE	622,323	135.8259	679,129	500,000	611,664	0	(4,037)	0	0	6.300	4.467	AO	6,650	31,500	04/01/2017	10/15/2037
58013M-EK-6	MCDONALDS CORP	0		1	2FE	2,647,218	117.1726	2,929,316	2,500,000	2,636,809	0	(4,002)	0	0	4.875	4.465	JJ	56,198	121,875	04/01/2017	07/15/2040
581557-BC-8	MCKESSON CORP	0		1,2	2FE	2,101,704	109.1015	2,072,929	1,900,000	2,091,187	0	(4,625)	0	0	4.883	4.208	MS	27,318	92,777	08/24/2017	03/15/2044
58155Q-AE-3	MCKESSON CORP	0		1,2	2FE	8,595,179	122.7256	9,511,231	7,750,000	8,562,618	0	(21,513)	0	0	6.000	5.168	MS	155,000	465,000	09/27/2018	03/01/2041
583491-AB-1	MECCANICA HOLDINGS USA INC	0		1	3FE	17,025,000	124.2400	18,636,000	15,000,000	16,900,163	0	(48,752)	0	0	7.375	6.244	JJ	510,104	1,106,250	04/01/2017	07/15/2039
58501W-AX-9	MEDIUM-TERM STRUCTURED ENHANCED RETURN T	0		9	1	30,855,000	118.2700	35,481,000	30,000,000	30,833,483	0	(9,964)	0	0	7.034	6.809	AO	527,550	2,110,200	04/01/2017	10/01/2047
585055-BS-4	MEDTRONIC INC			1	1FE	220,864	107.1988	239,053	223,000	221,822	0	202	0	0	3.500	3.612	MS	2,298	7,805	12/01/2014	03/15/2025
585055-BU-9	MEDTRONIC INC	0		1	1FE	28,489,658	125.9555	32,244,603	25,600,000	28,340,715	0	(62,938)	0	0	4.625	3.949	MS	348,622	1,184,000	09/11/2017	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1FE	996,370	116.0663	1,160,663	1,000,000	996,550	0	41	0	0	4.200	4.219	JJ	21,000	42,000	02/04/2015	07/01/2055
589331-AQ-0	MERCK & CO INC	0		1	1FE	3,887,192	139.3925	4,321,166	3,100,000	3,823,959	0	(23,878)	0	0	5.850	4.099	JD	504	181,350	04/01/2017	06/30/2039
59022C-AB-9	BANK OF AMERICA CORP			1	2FE	2,771,032	118.1798	3,427,215	2,900,000	2,831,336	0	7,886	0	0	6.220	6.664	MS	53,112	180,380	01/26/2010	09/15/2026
59156R-AJ-7	METLIFE INC	0		1	1FE	21,300,391	143.0538	25,294,767	17,682,000	21,095,796	0	(164,064)	0	0	6.375	4.539	JD	50,099	1,127,228	09/27/2018	06/15/2034
59156R-AM-0	METLIFE INC	C		1	1FE	1,200,069	134.4393	1,344,393	1,000,000	1,178,580	0	(8,122)	0	0	5.700	4.126	JD	2,533	57,000	04/01/2017	06/15/2035
59156R-AM-0	METLIFE INC	0		1	1FE	4,280,856	134.4393	5,007,863	3,725,000	4,251,824	0	(23,329)	0	0	5.700	4.427	JD	9,437	212,325	09/27/2018	06/15/2035
59156R-AP-3	METLIFE INC	0		1,2,5	2FE	9,542,160	122.5000	11,025,000	9,000,000	9,506,977	0	(28,839)	0	0	6.400	5.742	JD	25,600	576,000	09/27/2018	12/15/2066
59156R-AV-0	METLIFE INC			1,2,5	2FE	4,428,475	167.0000	4,550,750	2,725,000	4,313,393	0	(67,726)	0	0	10.750	5.049	FA	122,057	271,438	10/08/2019	08/01/2069
59156R-BD-9	METLIFE INC	0		1	1FE	6,620,453	114.0563	7,755,831	6,800,000	6,632,371	0	4,319	0	0	4.125	4.296	FA	107,525	280,500	04/01/2017	08/13/2042
59156R-BG-2	METLIFE INC	0		1	1FE	31,521,293	124.0069	34,263,103	27,630,000	31,312,494	0	(90,824)	0	0	4.875	4.003	MN	179,595	1,346,963	09/08/2017	11/13/2043
59156R-BS-6	METLIFE CAPITAL TRUST X	0		1,2,5	2FE	296,000	147.2500	294,500	200,000	286,813	0	(4,587)	0	0	9.250	4.791	AO	4,265	18,500	12/08/2017	04/08/2068
59156R-BS-6	METLIFE CAPITAL TRUST X			1,2,5	2FE	1,880,060	147.2500	2,061,500	1,400,000	1,852,584	0	(22,232)	0	0	9.250	5.736	AO	29,857	129,500	11/05/2018	04/08/2068
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL	0	C	1	2FE	1,920,523	108.0010	2,081,991	1,927,752	1,921,137	0	425	0	0	5.500	5.558	JD	7,363	104,827	09/27/2018	12/06/2032
594918-AD-6	MICROSOFT CORP	0			1FE	4,524,197	134.1262	5,163,858	3,850,000	4,469,313	0	(20,767)	0	0	5.200	4.001	JD	16,683	200,200	04/01/2017	06/01/2039
594918-AJ-3	MICROSOFT CORP				1FE	1,013,838	124.0032	1,271,033	1,025,000	1,016,037	0	206	0	0	4.500	4.566	AO	11,531	46,125	09/22/2010	10/01/2040
594918-AX-2	MICROSOFT CORP	0		1,2	1FE	2,155,508	130.9403	2,536,969	1,937,500	2,149,293	0	(5,264)	0	0	4.875	4.142	JD	4,198	94,453	10/15/2018	12/15/2043
594918-AX-2	MICROSOFT CORP	C		1,2	1FE	556,260	130.9403	654,702	500,000	554,656	0	(1,359)	0	0	4.875	4.142	JD	1,083	24,375	10/15/2018	12/15/2043
594918-BS-2	MICROSOFT CORP	C		1,2	1FE	2,041,080	109.6013	2,192,027	2,000,000	2,035,742	0	(1,658)	0	0	3.450	3.306	FA	27,408	69,000	08/17/2016	08/08/2036
594918-BT-0	MICROSOFT CORP	0		1,2	1FE	20,949,357	113.0754	23,632,749	20,900,000	20,946,937	0	(1,104)	0	0	3.700	3.686	FA	307,172	773,300	07/25/2017	08/08/2046
594918-CA-0	MICROSOFT CORP	0		1,2	1FE	6,762,725	122.7060	7,546,417	6,150,000	6,732,622	0	(12,724)	0	0	4.250	3.688	FA	105,276	261,375	07/20/2017	02/06/2047
594918-CA-0	MICROSOFT CORP			1,2	1FE	8,908,720	122.7060	9,816,478	8,000,000	8,893,998	0	(14,722)	0	0	4.250	3.594	FA	136,944	170,000	03/27/2019	02/06/2047
595620-AE-5	MIDAMERICAN ENERGY CO			1	1FE	386,299	131.8354	527,341	400,000	389,408	0	370	0	0	5.750	6.006	MN	3,833	23,000	09/25/2009	11/01/2035

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
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	484,100	137.3703	686,851	500,000	488,015	0	411	0	0	6.125	6.364	AO	7,656	30,625	08/02/2007	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	311,818	135.1584	439,265	325,000	314,785	0	311	0	0	5.950	6.247	MN	2,471	19,338	09/25/2009	05/15/2037
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO	0		1	1FE	2,957,030	135.1584	3,378,961	2,500,000	2,936,699	0	(16,302)	0	0	5.950	4.491	MN	19,007	148,750	09/27/2018	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1FE	322,228	138.4126	449,841	325,000	322,939	0	60	0	0	6.500	6.561	MS	6,220	21,125	11/02/2007	09/15/2037
60040#-AB-8	MILLENNIUM PIPELINE CO LLC	0			1PL	10,341,957	119.7302	11,429,574	9,546,108	10,289,954	0	(41,443)	0	0	6.000	5.151	MJSD	148,454	423,735	09/27/2018	06/30/2032
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	C	C		1FE	300,000	109.3242	327,973	300,000	300,000	0	0	0	0	4.018	4.018	MS	3,884	12,054	02/28/2018	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC	0	C	2,5	1FE	4,800,000	110.7192	5,314,521	4,800,000	4,800,000	0	0	0	0	4.254	4.255	MS	62,392	204,192	09/05/2018	09/11/2029
60871R-AD-2	MOLSON COORS BREWING CO	0		1	2FE	13,903,652	109.3455	15,308,364	14,000,000	13,907,096	0	2,207	0	0	5.000	5.050	MN	116,667	700,000	09/27/2018	05/01/2042
614810-AB-5	MONTPELIER RE HOLDINGS LTD	C	C	1	1FE	199,364	105.5186	211,037	200,000	199,798	0	66	0	0	4.700	4.739	AO	1,984	9,400	10/02/2012	10/15/2022
615369-AE-5	MOODY'S CORP	C		1	2FE	1,016,630	126.8434	1,268,434	1,000,000	1,015,518	0	(310)	0	0	5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
617446-HD-4	MORGAN STANLEY & CO.			1	1FE	3,489,501	143.0997	4,292,990	3,000,000	3,367,201	0	(20,040)	0	0	7.250	5.837	AO	54,375	217,500	09/25/2012	04/01/2032
61746B-DQ-6	MORGAN STANLEY	C		1	1FE	991,240	106.3078	1,063,078	1,000,000	995,787	0	875	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61747W-AL-3	MORGAN STANLEY	C		1	1FE	2,274,200	105.3429	2,106,858	2,000,000	2,064,013	0	(38,972)	0	0	5.500	3.393	JJ	46,750	110,000	02/25/2014	07/28/2021
61747Y-DY-8	MORGAN STANLEY	0		1	1FE	22,858,540	117.6315	27,184,648	23,110,000	22,873,734	0	5,113	0	0	4.300	4.368	JJ	425,096	993,730	04/01/2017	01/27/2045
617482-V9-2	MORGAN STANLEY	0			1FE	3,915,733	147.4250	4,496,462	3,050,000	3,861,827	0	(20,469)	0	0	6.375	4.487	JJ	84,796	194,438	04/01/2017	07/24/2042
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT			5	1FE	30,678,913	100.4700	30,894,525	30,750,000	30,679,687	0	774	0	0	1.500	1.525	N/A	87,125	0	11/12/2019	10/23/2029
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT	C		5	1FE	250,000	100.4700	251,175	250,000	250,000	0	0	0	0	1.500	1.500	N/A	708	0	10/17/2019	10/23/2029
620076-BE-8	MOTOROLA SOLUTIONS INC	0		1	2FE	1,874,434	111.5432	2,230,865	2,000,000	1,877,224	0	2,179	0	0	5.500	5.979	MS	36,667	110,000	09/27/2018	09/01/2044
623115-AE-2	MOUNT SINAI HOSPITAL			1,2	1FE	11,230,000	99.7042	11,196,784	11,230,000	11,230,000	0	0	0	0	3.737	3.737	JJ	46,629	0	11/14/2019	07/01/2049
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO	0		1	1FE	5,276,152	135.6865	7,381,346	5,440,000	5,297,385	0	2,929	0	0	6.950	7.195	AO	79,817	378,080	09/28/2011	10/15/2040
628530-BC-0	MYLAN INC	0		1,2	2FE	10,476,554	110.8257	12,190,823	11,000,000	10,489,748	0	9,752	0	0	5.400	5.760	MN	52,800	594,000	09/27/2018	11/29/2043
62952E-AE-7	NYU HOSPITALS CENTER	0		1,2	1FE	25,205,777	113.0381	26,959,588	23,850,000	25,137,637	0	(29,991)	0	0	4.368	4.021	JJ	520,884	1,041,768	11/02/2017	07/01/2047
636792-AA-1	NATIONAL LIFE INSURANCE CO	0		1	2FE	5,162,249	165.0421	7,393,888	4,480,000	5,083,864	0	(11,901)	0	0	10.500	8.997	MS	138,507	470,400	06/02/2011	09/15/2039
637071-AK-7	NATIONAL OILWELL VARCO INC			1,2	2FE	3,036,635	92.1535	3,225,374	3,500,000	3,042,157	0	5,522	0	0	3.950	4.907	JD	11,521	69,125	06/27/2019	12/01/2042
638585-BF-5	BANK OF AMERICA CORP	0			2FE	9,372,080	123.8014	9,904,110	8,000,000	9,220,950	0	(120,089)	0	0	6.800	4.550	MS	160,178	544,000	09/27/2018	03/15/2028
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC	C		1,2	1FE	1,990,160	104.2196	2,084,391	2,000,000	1,990,184	0	24	0	0	3.900	3.928	MN	8,667	0	11/14/2019	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1FE	1,990,160	104.2196	2,084,391	2,000,000	1,990,184	0	24	0	0	3.900	3.928	MN	8,667	0	11/14/2019	11/30/2049
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	0	C	2,5	2FE	7,800,000	106.0942	8,275,351	7,800,000	7,800,000	0	0	0	0	4.363	4.365	FA	141,798	340,314	07/25/2018	08/01/2024
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	0		1	1FE	3,747,682	170.0043	5,168,131	3,040,000	3,662,208	0	(13,740)	0	0	9.375	7.380	FA	107,667	285,000	03/13/2012	08/15/2039
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	0		1	1FE	35,432,104	143.0581	41,486,844	29,000,000	35,097,172	0	(175,317)	0	0	6.400	4.770	AO	314,489	1,856,000	09/27/2018	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	C		1	1FE	623,014	143.0581	713,860	499,000	615,277	0	(2,538)	0	0	6.400	4.615	AO	5,411	23,936	05/23/2019	04/30/2040
644188-BF-0	NEW ENGLAND POWER CO			1,2	1FE	744,945	105.0479	787,859	750,000	745,167	0	95	0	0	3.800	3.838	JD	2,058	28,500	11/30/2017	12/05/2047
64952G-AF-5	NEW YORK LIFE INSURANCE CO	C		1	1FE	5,824,688	146.6533	6,599,399	4,500,000	5,667,971	0	(34,954)	0	0	6.750	4.720	MN	38,813	303,750	04/01/2017	11/15/2039
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING	C			1FE	501,087	100.1807	500,903	500,000	500,738	0	(104)	0	0	2.350	2.326	JJ	5,451	11,750	07/11/2016	07/14/2026
649757-AA-9	NEW YORK PUBLIC LIBRARY			1	1FE	900,000	112.9344	1,016,410	900,000	900,000	0	0	0	0	4.305	4.305	JJ	19,373	19,373	02/25/2015	07/01/2045
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	C		1,2	1FE	992,820	103.7292	1,037,292	1,000,000	994,791	0	659	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016	12/01/2026
650119-AR-1	NEW YORK UNIVERSITY			2	1FE	499,500	102.4121	512,061	500,000	499,639	0	14	0	0	4.142	4.148	JJ	10,355	20,710	04/06/2017	07/01/2048
65158N-AB-8	NEWMARK GROUP INC			1,2	2FE	989,370	110.2808	1,102,808	1,000,000	991,645	0	1,985	0	0	6.125	6.372	MN	7,826	62,781	11/01/2018	11/15/2023
651639-AM-8	NEWMONT MINING CORP	0		1	2FE	1,160,269	132.4419	1,324,419	1,000,000	1,148,972	0	(4,315)	0	0	6.250	5.049	AO	15,625	62,500	04/01/2017	10/01/2039
654106-AD-5	NIKE INC			1,2	1FE	6,624,758	108.4256	7,318,726	6,750,000	6,639,427	0	2,270	0	0	3.625	3.729	MN	40,781	244,688	03/13/2015	05/01/2043
654106-AE-3	NIKE INC			1,2	1FE	2,724,425	113.6706	3,125,943	2,750,000	2,726,593	0	515	0	0	3.875	3.928	MN	17,760	106,563	10/26/2015	11/01/2045
654730-AW-3	NISOURCE FINANCE CORP	0		1	2FE	6,371,277	132.3380	7,278,587	5,500,000	6,343,860	0	(22,253)	0	0	6.250	5.054	JD	15,278	343,750	09/27/2018	12/15/2040
654730-B*-3	NISOURCE FINANCE CORPORATION	0			2	9,955,638	115.0000	10,350,000	9,000,000	9,807,530	0	(118,268)	0	0	5.890	4.161	MN	48,593	530,100	09/27/2018	11/28/2025
65486A-AA-1	NLV FINANCIAL CORPORATION			1	2FE	2,351,420	134.8763	2,697,525	2,000,000	2,300,845	0	(14,093)	0	0	7.500	5.880	FA	56,667	150,000	02/08/2016	08/15/2033
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)				1	293,993	103.0744	300,031	291,082	292,751	0	(264)	0	0	4.090	3.974	MON	529	11,786	12/03/2012	07/15/2025
655044-AE-5	NOBLE ENERGY INC	0		1,2	2FE	4,226,516	120.3490	4,753,787	3,950,000	4,218,064	0	(6,802)	0	0	6.000	5.449	MS	79,000	237,000	09/27/2018	03/01/2041
65535H-AB-5	NOMURA HOLDINGS INC		C		2FE	503,945	100.7741	508,909	505,000	504,979	0	117	0	0	6.700	6.725	MS	10,996	33,835	02/25/2010	03/04/2020
655422-AV-5	GLENCORE CANADA CORP	0	C	1	2FE	5,902,578	113.8600	6,490,020	5,700,000	5,893,745	0	(7,540)	0	0	6.200	5.863	JD	15,707	353,400	09/27/2018	06/15/2035
655844-AF-5	NORFOLK SOUTHERN CORPORATION	0		1	2FE	27,370,247	137.4128	28,169,618	20,500,000	26,752,853	0	(233,970)	0	0	7.050	4.497	MN	240,875	1,445,250	04/01/2017	05/01/2037
655844-AK-4	NORFOLK SOUTHERN CORPORATION	0		1	2FE	11,593,480	174.1392	13,931,138	8,000,000	11,587,121	0	(3,015)	0	0	7.900	5.427	MN	80,756	632,000	04/01/2017	05/15/2097
655844-BH-0	NORFOLK SOUTHERN CORP	0		1	2FE	5,446,330	118.5104	5,925,521	5,000,000	5,416,218	0	(11,449)	0	0	4.837	4.247	AO	60,463	241,850	04/01/2017	10/01/2041
655844-BR-8	NORFOLK SOUTHERN CORP			1,2	2FE	2,483,175	118.6468	2,966,170	2,500,000	2,484,699	0	297	0	0	4.650	4.691	JJ	53,604	116,250	10/29/2015	01/15/2046
656531-AC-4	NORSK HYDRO A.S.	0	C		1FE	6,061,391	118.4718	6,089,451	5,140,000	5,823,698	0	(182,658)	0	0	7.750	3.618	JD	17,704	398,350	09/27/2018	06/15/2023
656531-AD-2	NORSK HYDRO A.S.	0	C	1	1FE	76,313	125.2060	75,124	60,000	71,626	0	(1,755)	0	0	7.150	3.473	MN	548	4,290	04/01/2017	11/15/2025
656531-AG-5	NORSK HYDRO ASA	0	C	1	1FE	3,888,996	129.1179	4,196,333	3,250,000	3,816,361	0	(58,056)	0	0	6.800	4.221	JJ	101,906	221,000	09/27/2018	01/15/2028
656531-AM-2	NORSK HYDRO ASA	0	C		1FE	3,741,504	132.4934	3,974,803	3,000,000	3,652,288	0	(70,804)	0	0	7.250	3.956	MS	59,208	217,500	09/27/2018	09/23/2027
66516X-AB-1	NORTHERN GROUP HSG LLC	C			1FE	300,000	125.7407	377,222	300,000	300,000	0	0	0	0	6.503	6.503	MON	867	19,509	07/25/2013	08/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
66516X-AB-1	NORTHERN GROUP HSG LLC				1FE	600,000	125.7407	754,444	600,000	600,000	0	0	0	0	6.503	6.503	MON	1,734	39,018	07/25/2013	08/15/2043
66516X-AC-9	NORTHERN GROUP HSG LLC	0			1FE	3,932,687	136.4099	5,047,165	3,700,000	3,921,643	0	(3,501)	0	0	6.803	6.328	MON	11,187	251,711	07/22/2016	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC	C			1FE	122,785	136.4099	136,410	100,000	121,619	0	(312)	0	0	6.803	5.336	MON	302	6,803	10/28/2015	08/15/2053
665772-CA-5	NORTHERN STATES POWER COMPANY (MINNESOTA	0		1	1FE	16,822,712	121.9748	17,686,350	14,500,000	16,572,291	0	(94,584)	0	0	5.250	4.006	JJ	351,021	761,250	04/01/2017	07/15/2035
665772-CP-2	NORTHERN STATES POWER CO	C		1,2	1FE	745,515	106.9733	802,300	750,000	745,756	0	95	0	0	3.600	3.634	MN	3,450	27,000	05/23/2016	05/15/2046
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)	C		1,2	1FE	1,376,302	104.3359	1,439,836	1,380,000	1,376,442	0	71	0	0	3.750	3.765	JD	4,313	51,750	11/27/2017	12/01/2047
666807-BH-4	NORTHROP GRUMMAN CORP	0		1	2FE	6,148,511	120.8702	6,898,060	5,707,000	6,122,006	0	(10,178)	0	0	4.750	4.256	JD	22,590	271,083	04/01/2017	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP	0		1,2	2FE	18,870,516	111.7093	21,113,060	18,900,000	18,871,736	0	543	0	0	4.030	4.039	AO	160,797	761,670	10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2FE	2,353,275	111.7093	2,792,733	2,500,000	2,356,713	0	2,597	0	0	4.030	4.389	AO	21,269	100,750	09/12/2018	10/15/2047
667748-AF-4	NORTHWEST PIPELINE CORPORATION	0			2FE	1,996,829	122.9822	2,152,189	1,750,000	1,959,367	0	(29,958)	0	0	7.125	4.779	JD	10,391	124,688	09/27/2018	12/01/2025
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	C		1	1FE	3,463,119	136.4402	4,093,206	3,000,000	3,403,991	0	(11,322)	0	0	6.063	4.998	MS	45,978	181,890	02/14/2014	03/30/2040
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			1	1FE	346,580	136.4402	341,101	250,000	345,594	0	(986)	0	0	6.063	3.428	MS	3,831	7,579	09/11/2019	03/30/2040
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	0		1	1FE	15,850,875	136.4402	17,055,027	12,500,000	15,598,803	0	(95,154)	0	0	6.063	4.228	MS	191,574	757,875	04/01/2017	03/30/2040
668444-AP-7	NORTHWESTERN UNIVERSITY	0		2	1FE	32,014,781	103.1265	32,954,072	31,955,000	32,013,439	0	(988)	0	0	3.812	3.789	JD	101,510	1,218,125	12/12/2017	12/01/2050
67054K-AA-7	SFR GROUP SA	0	C	1,2	4FE	2,214,500	107.3640	2,308,326	2,150,000	2,199,344	0	(5,987)	0	0	7.375	6.923	JJ	73,115	158,563	04/01/2017	05/01/2026
67077M-AE-8	NUTRIEN LTD	C	C	1,2	2FE	152,309	106.4959	166,134	156,000	152,818	0	384	0	0	4.000	4.343	JD	277	6,240	09/06/2018	12/15/2026
67077M-AQ-1	NUTRIEN LTD	0	C	1,2	2FE	2,232,520	123.3436	2,466,872	2,000,000	2,225,176	0	(5,985)	0	0	6.125	5.225	JJ	56,486	122,500	09/27/2018	01/15/2041
674599-CN-3	OCCIDENTAL PETROLEUM CORP	0		1,2	2FE	19,627,201	99.3419	19,669,701	19,800,000	19,632,608	0	3,010	0	0	4.200	4.252	MS	244,860	831,600	11/01/2018	03/15/2048
674599-CN-3	OCCIDENTAL PETROLEUM CORP			1,2	2FE	694,904	99.3419	695,393	700,000	695,093	0	106	0	0	4.200	4.243	MS	8,657	29,400	02/28/2018	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1,2	2FE	348,184	101.9704	356,896	350,000	348,209	0	25	0	0	4.300	4.339	FA	5,978	0	08/06/2019	08/15/2039
674599-DC-6	OCCIDENTAL PETROLEUM CORP	C		1,2	2FE	282,550	113.4111	283,528	250,000	281,194	0	(1,356)	0	0	5.550	3.230	MS	4,085	0	09/19/2019	03/15/2026
674599-DD-4	OCCIDENTAL PETROLEUM CORP			1	2FE	5,809,512	130.1182	5,660,143	4,350,000	5,781,197	0	(28,315)	0	0	7.500	3.883	MN	54,375	163,125	09/19/2019	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2FE	745,230	122.8416	737,049	600,000	743,567	0	(1,663)	0	0	6.450	4.410	MS	11,395	0	09/19/2019	09/15/2036
674599-DX-0	OCCIDENTAL PETROLEUM CORP				2FE	5,201,360	131.2014	5,248,058	4,000,000	5,201,494	0	134	0	0	7.500	5.750	MN	50,000	150,000	09/18/2019	11/01/2096
675553-AA-9	OCHSNER CLINIC FOUNDATION	0		1,2	1FE	8,334,431	132.3484	9,264,389	7,000,000	8,300,455	0	(27,400)	0	0	5.897	4.631	MN	52,745	412,790	09/27/2018	05/15/2045
677071-AG-7	OHANA MILITARY CMNTYS LLC	0		1	1FE	2,002,368	123.8543	2,167,450	1,750,000	1,987,554	0	(14,250)	0	0	5.780	4.585	AO	25,288	101,150	12/13/2018	10/01/2036
677071-AK-8	OHANA MILITARY COMMUNITIES LLC	0			1FE	2,987,009	122.9776	3,966,948	3,225,747	3,012,036	0	3,908	0	0	5.880	6.502	AO	47,418	189,674	02/14/2012	10/01/2051
677071-AU-6	OHANA 07A I - ABS	0		1	1FE	2,127,388	128.0639	3,261,609	2,546,861	2,173,814	0	5,745	0	0	6.000	7.488	AO	38,203	152,812	05/11/2010	10/01/2051
677071-AU-6	OHANA 07A I - ABS	C		1	1FE	394,277	128.0639	564,038	440,435	399,840	0	692	0	0	6.000	6.895	AO	6,607	25,972	03/11/2010	10/01/2051
677071-AV-4	OHANA 07A II - ABS			9	1FE	684,280	125.1799	900,357	719,250	688,634	0	542	0	0	6.150	6.549	AO	11,058	43,993	02/22/2012	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC			1	1FE	271,344	119.4951	296,985	248,533	270,826	0	(518)	0	0	5.334	4.607	AO	3,314	13,257	01/09/2019	10/01/2051
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES	C		1	2FE	99,691	109.2924	109,292	100,000	99,789	0	12	0	0	6.625	6.652	MN	1,104	6,625	04/19/2011	05/01/2031
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES			1	2FE	498,455	109.2924	546,462	500,000	498,944	0	61	0	0	6.625	6.652	MN	5,521	33,125	04/19/2011	05/01/2031
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES	0		1	2FE	2,258,428	109.2924	2,185,848	2,000,000	2,239,511	0	(15,164)	0	0	6.625	5.212	MN	22,083	132,500	09/27/2018	05/01/2031
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO	0		1	2FE	23,093,489	109.3339	20,593,047	18,835,000	22,926,957	0	(94,224)	0	0	6.875	5.221	JD	57,551	1,294,906	09/27/2018	06/15/2042
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO			1	2FE	1,410,646	109.3339	1,541,609	1,410,000	1,410,585	0	(11)	0	0	6.875	6.871	JD	4,308	96,938	09/25/2012	06/15/2042
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	C		1,2	1FE	2,007,430	103.7770	2,075,540	2,000,000	2,007,096	0	(155)	0	0	3.850	3.828	FA	29,089	77,000	08/23/2017	08/15/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	0		1,2	1FE	19,936,400	103.7770	20,755,404	20,000,000	19,939,305	0	1,213	0	0	3.850	3.868	FA	290,889	770,000	08/08/2017	08/15/2047
680033-AC-1	OLD NATIONAL BANCORP	C			1FE	2,000,000	104.5607	2,091,215	2,000,000	2,000,000	0	0	0	0	4.125	4.125	FA	31,167	82,500	08/12/2014	08/15/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP	0		1,2	2FE	1,374,226	105.4119	1,475,766	1,400,000	1,379,230	0	2,662	0	0	3.875	4.132	FA	18,837	54,250	02/05/2018	08/26/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO.	C		1	1FE	1,742,476	144.4597	1,950,206	1,350,000	1,656,149	0	(16,471)	0	0	7.250	4.879	JJ	45,131	97,875	02/14/2014	01/15/2033
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO.	0		1	1FE	7,347,841	144.4597	7,945,282	5,500,000	7,224,974	0	(98,206)	0	0	7.250	4.117	JJ	183,868	398,750	09/27/2018	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO.	0		1	1FE	11,160,085	140.6564	12,194,911	8,670,000	10,983,856	0	(140,529)	0	0	7.000	4.204	MN	101,150	606,900	09/27/2018	05/01/2032
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO LLC	0		1,2	1FE	9,968,035	130.8761	10,963,494	8,377,000	9,859,185	0	(41,247)	0	0	5.300	4.072	JD	36,998	443,981	04/01/2017	06/01/2042
68235P-AF-5	ONE GAS INC			1,2	1FE	1,375,875	118.9583	1,486,978	1,250,000	1,362,776	0	(2,791)	0	0	4.658	4.060	FA	24,260	58,225	11/25/2014	02/01/2044
68235P-AG-3	ONE GAS INC	C		1,2	1FE	494,560	118.8738	594,369	500,000	494,659	0	86	0	0	4.500	4.567	MN	3,750	22,250	11/01/2018	11/01/2048
68235P-AG-3	ONE GAS INC	0		1,2	1FE	8,407,520	118.8738	10,104,272	8,500,000	8,409,202	0	1,465	0	0	4.500	4.567	MN	63,750	378,250	11/01/2018	11/01/2048
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS, INC	0		1	1FE	6,742,020	131.1723	7,360,079	5,611,000	6,613,992	0	(48,821)	0	0	7.000	5.171	AO	82,918	392,770	04/01/2017	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS INC	0		1	1FE	3,246,184	105.4749	3,369,922	3,195,000	3,222,721	0	(8,944)	0	0	4.600	4.274	MN	21,229	146,970	04/01/2017	11/09/2022
68268N-AC-7	ONEOK PARTNERS LP	0		1	2FE	7,550,035	127.6427	8,232,955	6,450,000	7,501,517	0	(38,635)	0	0	6.650	5.182	AO	107,231	428,925	09/27/2018	10/01/2036
68268N-AG-8	ONEOK PARTNERS LP	0		1,2	2FE	10,999,670	120.4138	12,041,380	10,000,000	10,968,744	0	(25,173)	0	0	6.125	5.343	FA	255,208	612,500	09/27/2018	02/01/2041
68389X-AE-5	ORACLE CORP	0		1	1FE	14,142,173	144.3783	15,520,665	10,750,000	13,849,554	0	(110,478)	0	0	6.500	4.221	AO	147,514	698,750	04/01/2017	04/15/2038
68389X-AM-7	ORACLE CORP	C		1	1FE	2,321,292	129.9842	2,599,684	2,000,000	2,297,817	0	(8,910)	0	0	5.375	4.278	JJ	49,569	107,500	04/01/2017	07/15/2040
68389X-AW-5	ORACLE CORP	0		1,2	1FE	5,380,788	118.8836	5,825,297	4,900,000	5,355,747	0	(11,295)	0	0	4.500	3.900	JJ	105,963	220,500	09/13/2017	07/08/2044
68389X-BJ-3	ORACLE CORP	0		1,2	1FE	20,225,000	111.3166	22,263,328	20,000,000	20,213,879	0	(4,649)	0	0	4.000	3.934	JJ	368,889	800,000	07/11/2017	07/15/2046
68389X-BQ-7	ORACLE CORP	0		1,2	1FE	1,353,690	111.8770	1,678,154	1,500,000	1,356,585	0	2,491	0	0	4.000	4.613	MN	7,667	60,000	11/01/2018	11/15/2047
68389X-BQ-7	ORACLE CORP	C		1,2	1FE	995,310	111.8770	1,118,770	1,000,000	995,498	0	86	0	0	4.000	4.027	MN	5,111	40,000	11/07/2017	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690742-AB-7	OWENS CORNING			1	2FE	2,763,000	124.5862	3,114,654	2,500,000	2,735,414	0	(7,784)	0	0	7.000	6.100	JD	14,583	175,000	02/08/2016	12/01/2036
690742-AB-7	OWENS CORNING	0		1	2FE	2,567,442	124.5862	2,615,063	2,099,000	2,526,911	0	(15,513)	0	0	7.000	5.176	JD	12,244	146,930	04/01/2017	12/01/2036
690742-AG-6	OWENS CORNING	0		1,2	2FE	16,136,400	94.9168	18,983,368	20,000,000	16,208,408	0	56,507	0	0	4.300	5.668	JJ	396,556	860,000	09/27/2018	07/15/2047
693304-AV-9	PECO ENERGY CO	C		1,2	1FE	998,200	109.5125	1,095,125	1,000,000	998,278	0	35	0	0	3.700	3.710	MS	10,894	37,000	09/18/2017	09/15/2047
693476-BL-6	PNC FUNDING CORP	C			1FE	1,523,798	101.4938	1,451,361	1,430,000	1,447,612	0	(28,295)	0	0	4.375	2.333	FA	24,330	62,563	04/01/2017	08/11/2020
69351U-AV-5	PPL ELECTRIC UTILITIES CORP	C		1,2	1FE	994,390	114.3251	1,143,251	1,000,000	994,542	0	98	0	0	4.150	4.183	JD	1,844	41,500	06/11/2018	06/15/2048
693627-AY-7	DUKE ENERGY INDIANA LLC	0		1	1FE	13,095,657	132.0153	14,191,639	10,750,000	12,906,581	0	(93,297)	0	0	6.120	4.350	AO	138,890	657,900	09/27/2018	10/15/2035
693627-AY-7	DUKE ENERGY INDIANA LLC			1	1FE	4,829,556	132.0153	5,280,610	4,000,000	4,648,520	0	(27,703)	0	0	6.120	4.649	AO	51,680	244,800	09/25/2012	10/15/2035
69403W-AE-7	PACBEA 06A AE - ABS			1	2FE	369,123	110.2878	437,443	396,638	372,161	0	430	0	0	5.578	6.148	JJ	10,202	21,613	10/24/2012	07/15/2051
69403W-AG-2	PACBEA 06A AG - ABS			9	2FE	1,155,629	106.3907	1,474,552	1,385,979	1,135,040	0	3,996	0	0	5.628	7.424	JJ	35,968	78,131	07/26/2013	07/15/2051
69415@-AA-0	PETERSHILL II ONSHORE IM			2	2PL	2,310,400	100.7733	2,328,266	2,310,400	2,310,400	0	0	0	0	5.000	5.000	JJ	30,164	0	09/27/2019	12/02/2039
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2PL	1,708,800	100.7733	1,722,014	1,708,800	1,708,800	0	0	0	0	5.000	5.000	JJ	19,699	0	09/27/2019	12/02/2039
69416@-AA-9	PETERSHILL II ONSHORE GP			2	2PL	1,350,400	100.7733	1,360,843	1,350,400	1,350,400	0	0	0	0	5.000	5.000	JJ	17,630	0	09/27/2019	12/02/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2PL	1,030,400	100.7733	1,038,368	1,030,400	1,030,400	0	0	0	0	5.000	5.000	JJ	13,452	0	09/27/2019	12/02/2039
694476-AA-0	PACIFIC LIFE INSURANCE COMPANY	0		1	1FE	10,600,308	130.8190	11,773,714	9,000,000	10,505,587	0	(75,333)	0	0	6.600	4.908	MS	174,900	594,000	09/27/2018	09/15/2033
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC				1FE	279,120	117.1806	281,233	240,000	278,895	0	(225)	0	0	5.912	4.884	JD	631	7,094	07/24/2019	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2FE	1,031,250	104.0938	1,040,938	1,000,000	1,018,156	0	(3,338)	0	0	5.750	5.306	MS	18,847	57,500	09/22/2015	09/03/2024
698900-AG-2	ENCANA CORP	0	C	1	2FE	9,754,296	122.3527	9,788,212	8,000,000	9,629,842	0	(99,471)	0	0	7.200	4.909	MN	96,000	576,000	09/27/2018	11/01/2031
701094-AP-9	PARKER-HANNIFIN CORP	C		1,2	2FE	499,655	108.1593	540,797	500,000	499,658	0	3	0	0	4.000	4.004	JD	944	10,000	06/06/2019	06/14/2049
70109H-AM-7	PARKER HANNIFIN CORP			1,2	2FE	4,300,760	110.7269	4,429,078	4,000,000	4,244,353	0	(12,708)	0	0	4.200	3.650	MN	18,667	168,000	03/12/2015	11/21/2034
70213H-AD-0	PARTNERS HEALTHCARE SYSTEM INC	0		1,2	1FE	16,731,368	104.3603	17,480,350	16,750,000	16,732,019	0	318	0	0	3.765	3.771	JJ	315,319	630,638	12/19/2017	07/01/2048
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST	C		1	2FE	1,000,000	105.7285	1,057,285	1,000,000	1,000,000	0	0	0	0	3.976	3.976	FA	15,020	39,760	03/10/2015	02/15/2025
706451-BG-5	PETROLEOS MEXICANOS	0		1	2FE	3,762,756	102.4500	3,903,345	3,810,000	3,765,282	0	1,605	0	0	6.625	6.748	JD	11,218	252,413	09/27/2018	06/15/2035
707567-AC-7	PENN MUTUAL LIFE INSURANCE CO			1	1FE	1,316,975	143.8699	1,978,211	1,375,000	1,323,800	0	976	0	0	7.625	7.998	AO	26,211	104,844	06/24/2010	06/15/2040
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2FE	399,140	129.6798	518,719	400,000	399,417	0	16	0	0	6.150	6.163	AO	6,150	24,600	09/28/2009	10/01/2038
708696-BX-6	PENNSYLVANIA ELECTRIC CO	C		1,2	2FE	498,625	106.4279	532,140	500,000	499,319	0	113	0	0	4.150	4.179	AO	4,381	20,750	06/05/2014	04/15/2025
711123-D@-5	PEOPLES GAS LIGHT AND COKE COMPANY	0			1	14,000,000	102.4598	14,344,372	14,000,000	14,000,000	0	0	0	0	3.770	3.770	JD	43,983	527,800	11/02/2017	12/01/2047
713448-BP-2	PEPSICO INC	0		1	1FE	18,233,370	134.2129	20,131,937	15,000,000	17,981,736	0	(95,109)	0	0	5.500	4.043	JJ	380,417	825,000	04/01/2017	01/15/2040
713448-DP-0	PEPSICO INC			1,2	1FE	991,860	106.1592	1,061,592	1,000,000	992,389	0	169	0	0	3.450	3.494	AO	8,146	34,500	10/03/2016	10/06/2046
713448-EH-7	PEPSICO INC			1	1FE	7,740,532	130.4289	8,477,878	6,500,000	7,605,298	0	(50,942)	0	0	5.500	4.007	MN	45,681	357,500	04/01/2017	05/15/2035
714264-AK-4	PERNOD RICARD SA	0	C	1	2FE	8,581,804	123.5364	9,203,463	7,450,000	8,508,985	0	(27,739)	0	0	5.500	4.479	JJ	188,940	409,750	04/01/2017	01/15/2042
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD			1,2	2FE	54,000,000	101.4388	54,776,952	54,000,000	54,000,000	0	0	0	0	4.950	4.950	JJ	1,158,300	0	07/12/2019	07/15/2039
717081-EC-3	PFIZER INC			1	1FE	3,731,963	113.4151	4,253,065	3,750,000	3,734,066	0	648	0	0	4.000	4.035	JD	6,667	150,000	11/14/2016	12/15/2036
718546-AK-0	PHILLIPS 66	C		1,2	1FE	175,955	117.5320	209,207	178,000	176,312	0	77	0	0	4.650	4.740	MN	1,058	8,277	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66	0		1,2	1FE	11,710,080	120.6447	13,108,044	10,865,000	11,669,074	0	(18,181)	0	0	4.875	4.378	MN	67,680	529,669	08/17/2017	11/15/2044
718546-AR-5	PHILLIPS 66	C		1,2	2FE	999,000	109.0952	1,090,952	1,000,000	999,168	0	84	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
722844-AA-5	PINE STREET TRUST I			1,2	2FE	4,000,000	107.7133	4,308,533	4,000,000	4,000,000	0	0	0	0	4.572	4.573	FA	69,088	66,040	04/02/2019	02/15/2029
722844-AA-5	PINE STREET TRUST I	C		1,2	2FE	250,000	107.7133	269,283	250,000	250,000	0	0	0	0	4.572	4.573	FA	4,318	4,128	04/02/2019	02/15/2029
72284L-AA-7	PINE STREET TRUST II			1,2	2FE	5,000,000	112.5126	5,625,628	5,000,000	5,000,000	0	0	0	0	5.568	5.569	FA	105,173	100,533	04/02/2019	02/15/2049
723787-AM-9	PIONEER NATURAL RESOURCES CO	C		1,2	2FE	501,219	109.5317	547,658	500,000	500,797	0	(119)	0	0	4.450	4.418	JJ	10,260	22,250	12/01/2015	01/15/2026
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP	0		1,2	2FE	5,554,656	99.6544	5,979,266	6,000,000	5,565,014	0	8,098	0	0	4.900	5.432	FA	111,067	294,000	09/27/2018	02/15/2045
73102Q-AA-4	POLAR TANKERS INC			1	1FE	1,717,666	126.1418	2,308,395	1,830,000	1,752,688	0	4,776	0	0	5.951	6.507	MN	15,428	108,903	05/11/2010	05/10/2037
73102Q-AA-4	POLAR TANKERS INC	0		1	1FE	18,162,284	126.1418	20,498,041	16,250,000	18,008,492	0	(123,167)	0	0	5.951	4.661	MN	136,997	967,038	09/27/2018	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO	0			1FE	11,650,660	128.8658	12,886,585	10,000,000	11,578,999	0	(57,011)	0	0	5.810	4.508	AO	145,250	581,000	09/27/2018	10/01/2037
74005P-BD-5	PRAXAIR INC			1,2	1FE	1,926,780	104.2763	2,085,525	2,000,000	1,934,921	0	1,771	0	0	3.550	3.764	MN	10,650	71,000	03/10/2015	11/07/2042
74170*-AV-1	PRIME PROPERTY FUND LLC	0			1	4,500,000	113.5245	5,108,603	4,500,000	4,500,000	0	0	0	0	4.580	4.580	MN	30,343	206,100	10/10/2018	11/08/2033
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC	0		1	1FE	6,210,599	129.7866	6,859,224	5,285,000	6,167,740	0	(34,189)	0	0	6.050	4.610	AO	67,501	319,743	09/27/2018	10/15/2036
743263-AG-0	PROGRESS ENERGY INC	0		1	2FE	355,586	136.6508	368,957	270,000	343,066	0	(4,716)	0	0	7.000	4.091	AO	3,203	18,900	04/01/2017	10/30/2031
743315-AJ-2	PROGRESSIVE CORPORATION (THE)	0		1	1FE	1,192,538	131.0023	1,310,023	1,000,000	1,173,536	0	(15,108)	0	0	6.625	4.312	MS	22,083	66,250	09/27/2018	03/01/2029
743315-AQ-6	PROGRESSIVE CORP	0		1	1FE	18,054,978	107.0492	20,339,350	19,000,000	18,110,164	0	20,348	0	0	3.700	3.998	JJ	302,681	703,000	04/01/2017	01/26/2045
743315-AS-2	PROGRESSIVE CORP	0		1,2	1FE	14,076,860	116.3854	15,712,035	13,500,000	14,049,653	0	(11,627)	0	0	4.125	3.878	AO	117,563	556,875	11/01/2018	04/15/2047
74347@-AA-3	PROSIGHT GLOBAL INC				2PL	3,039,540	103.0000	3,090,000	3,000,000	3,009,260	0	(9,822)	0	0	7.500	7.133	MN	21,875	225,000	08/11/2016	11/20/2020
743674-AY-9	PROTECTIVE LIFE CORP	0		1	2FE	13,904,530	149.3900	14,938,998	10,000,000	13,772,585	0	(105,329)	0	0	8.450	5.339	AO	178,389	845,000	09/27/2018	10/15/2039
743862-AA-2	UNUM GROUP	0		1	2FE	3,552,975	123.7057	3,711,172	3,000,000	3,492,734	0	(47,883)	0	0	7.250	4.804	MS	64,042	217,500	09/27/2018	03/15/2028
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	1,069,955	107.5000	1,101,875	1,025,000	1,058,883	0	(8,861)	0	0	5.625	4.579	JD	2,563	57,656	10/01/2018	06/15/2043
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	3,517,081	106.6710	3,760,153	3,525,000	3,517,463	0	(552)	0	0	5.200	5.191	MS	53,972	183,300	10/22/2018	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	782,038	108.1070	837,829	775,000	780,899	0	(931)	0	0	5.375	5.211	MN	5,323	41,656	10/01/2018	05/15/2045

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	
		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
744320-AY-8	PRUDENTIAL FINANCIAL INC	0		1,2	1FE	435,660	107.6851	538,425	500,000	436,914	0	1,072	0	0	3.905	4.723	JD	1,302	19,525	11/01/2018	12/07/2047
744320-AC-9	PRUDENTIAL FINANCIAL INC	0			1FE	3,533,376	129.0554	3,871,662	3,000,000	3,466,980	0	(25,114)	0	0	5.750	4.228	JJ	79,542	172,500	04/01/2017	07/15/2033
744320-AH-8	PRUDENTIAL FINANCIAL INC	0			1FE	14,988,022	120.3280	16,845,915	14,000,000	14,938,508	0	(40,285)	0	0	5.400	4.781	JD	37,800	756,000	09/27/2018	06/13/2035
744320-AQ-8	PRUDENTIAL FINANCIAL INC	0			1FE	5,685,685	135.6874	6,784,368	5,000,000	5,654,554	0	(25,092)	0	0	5.700	4.581	JD	13,458	285,000	09/27/2018	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC	0			1FE	9,266,565	138.7493	10,406,194	7,500,000	9,193,223	0	(58,916)	0	0	6.625	4.741	JD	41,406	496,875	09/27/2018	12/01/2037
744320-BM-6	PRUDENTIAL FINANCIAL INC	C		1	1FE	1,755,011	101.5757	1,625,211	1,600,000	1,623,312	0	(48,809)	0	0	5.375	2.240	JD	2,389	86,000	04/01/2017	06/21/2020
744320-BU-8	PRUDENTIAL FINANCIAL INC	0		1	1FE	12,061,230	128.0919	12,809,185	10,000,000	11,926,005	0	(51,412)	0	0	5.800	4.418	MN	72,500	580,000	04/01/2017	11/16/2041
744320-CA-1	PRUDENTIAL FINANCIAL INC	0		1	1FE	16,448,100	118.0923	17,713,849	15,000,000	16,370,747	0	(32,685)	0	0	4.600	4.009	MN	88,167	690,000	07/12/2017	05/15/2044
744320-CE-3	PRUDENTIAL FINANCIAL INC	C		1,2	1FE	498,815	115.2853	576,427	500,000	498,831	0	16	0	0	4.350	4.364	FA	7,613	10,875	02/20/2019	02/25/2050
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO			1	1FE	5,154,321	140.5927	5,237,079	3,725,000	4,863,866	0	(44,717)	0	0	6.250	3.840	MS	77,604	232,813	09/25/2012	09/01/2037
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO	0		1	1FE	6,616,230	143.1510	7,157,550	5,000,000	6,479,500	0	(51,748)	0	0	6.500	4.192	FA	135,417	325,000	04/01/2017	08/01/2038
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO	C		1,2	1FE	249,318	115.0556	287,639	250,000	249,334	0	12	0	0	4.100	4.116	JD	456	10,250	06/14/2018	06/15/2048
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA	0		1	1FE	25,644,780	138.5080	27,701,604	20,000,000	25,158,335	0	(184,519)	0	0	6.625	4.508	MN	169,306	1,325,000	04/01/2017	11/15/2037
744560-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO	0		1	1FE	60,658	129.6811	64,841	50,000	59,633	0	(388)	0	0	5.700	4.109	JD	238	2,850	04/01/2017	12/01/2036
744560-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	746,670	110.3074	827,305	750,000	746,915	0	68	0	0	3.800	3.825	MS	9,500	28,500	02/29/2016	03/01/2046
744560-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1FE	1,998,540	108.4280	2,168,559	2,000,000	1,998,642	0	28	0	0	3.600	3.604	JD	6,000	72,000	12/04/2017	12/01/2047
744560-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	C		1,2	1FE	1,505,245	112.6534	1,689,801	1,500,000	1,505,173	0	(72)	0	0	3.850	3.830	MN	9,625	27,752	05/07/2019	05/01/2049
74531E-AC-6	PUGET SOUND ENERGY, INC.	0		1	1FE	921,868	130.7156	980,367	750,000	904,895	0	(13,502)	0	0	7.000	4.260	AO	11,083	52,500	09/27/2018	03/09/2029
745332-CD-6	PUGET SOUND ENERGY INC	0		1,2	1FE	12,305,070	129.6751	12,967,512	10,000,000	12,135,535	0	(64,033)	0	0	5.638	4.101	AO	119,024	563,800	04/01/2017	04/15/2041
747262-AM-5	QVC INC	0		1	2FE	9,350,551	93.6911	9,660,488	10,311,000	9,371,570	0	16,617	0	0	5.950	6.731	MS	180,643	613,505	09/27/2018	03/15/2043
74733L-AD-4	OOREDOO INTERNATIONAL FINANCE LTD	0	C		1FE	1,021,400	102.9580	1,029,580	1,000,000	1,010,340	0	(8,828)	0	0	4.750	3.802	FA	17,813	47,500	09/27/2018	02/16/2021
74733V-AC-4	QEP RESOURCES INC	0		1,2	3FE	1,049,875	99.0000	1,089,000	1,100,000	1,068,540	0	8,253	0	0	5.250	6.214	MN	9,625	57,750	08/25/2017	05/01/2023
74736@-AB-0	QSPCF LP (QUANTUM PARTNERS)				1PL	3,250,000	101.8474	3,310,041	3,250,000	3,250,000	0	0	0	0	5.480	5.480	JJ	78,166	178,100	12/06/2013	01/23/2021
747525-AJ-2	QUALCOMM INC	0		1,2	1FE	1,040,894	118.8874	1,236,429	1,040,000	1,040,892	0	(41)	0	0	4.650	4.642	MN	5,508	48,360	10/09/2018	05/20/2035
74834L-AN-0	QUEST DIAGNOSTICS INC	0		1	2FE	23,126,957	131.0717	26,345,421	20,100,000	22,957,200	0	(94,841)	0	0	6.950	5.655	JJ	698,475	1,396,950	09/27/2018	07/01/2037
74840L-AA-0	QUICKEN LOANS INC			1,2	3FE	3,755,600	103.3750	3,964,431	3,835,000	3,765,570	0	9,970	0	0	5.750	6.153	MN	36,752	220,513	02/21/2019	05/01/2025
74840L-AB-8	QUICKEN LOANS INC			1,2	3FE	2,748,750	103.5000	3,105,000	3,000,000	2,767,211	0	18,461	0	0	5.250	6.505	JJ	72,625	78,750	02/25/2019	01/15/2028
74840L-AB-8	QUICKEN LOANS INC	0		1,2	3FE	1,064,319	103.5000	1,138,500	1,100,000	1,069,836	0	2,887	0	0	5.250	5.679	JJ	26,629	57,750	02/09/2018	01/15/2028
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION	0			2FE	245,293	102.6029	231,813	225,932	231,204	0	(6,694)	0	0	9.810	7.592	JD	1,478	1,424	04/01/2017	12/07/2022
751212-AB-7	RALPH LAUREN CORP	C		1,2	1FE	748,463	100.3811	752,859	750,000	749,795	0	319	0	0	2.625	2.669	FA	7,273	19,688	08/13/2015	08/18/2020
75281A-AS-8	RANGE RESOURCES CORP			1,2	3FE	453,750	85.5000	427,500	500,000	459,347	0	5,597	0	0	4.875	6.703	MN	3,115	24,375	02/04/2019	05/15/2025
75281A-BA-6	RANGE RESOURCES CORP			1,2	4FE	1,023,938	91.9820	988,807	1,075,000	1,034,025	0	10,087	0	0	5.000	6.334	MS	15,826	53,750	02/12/2019	03/15/2023
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD	0	C	1	1FE	2,930,800	114.2500	3,107,600	2,720,000	2,892,437	0	(30,329)	0	0	5.838	4.403	MS	40,139	158,794	09/27/2018	09/30/2027
755111-BZ-3	RAYTHEON CO			1,2	1FE	1,073,830	116.5148	1,165,148	1,000,000	1,066,675	0	(1,635)	0	0	4.200	3.780	JD	1,867	42,000	03/27/2015	12/15/2044
755111-BZ-3	RAYTHEON CO	C		1,2	1FE	744,413	116.5148	873,861	750,000	744,949	0	112	0	0	4.200	4.244	JD	1,400	31,500	11/24/2014	12/15/2044
756109-AR-5	REALTY INCOME CORP	C		1,2	1FE	994,990	109.7392	1,097,392	1,000,000	996,897	0	388	0	0	4.125	4.178	AO	8,708	41,250	09/16/2014	10/15/2026
75913M-AA-7	REGIONS BANK	0			2FE	4,102,742	131.2204	4,592,713	3,500,000	4,077,658	0	(20,254)	0	0	6.450	5.021	JD	3,135	225,750	09/27/2018	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP	0			2FE	34,301,846	143.2260	39,272,583	27,420,000	33,820,172	0	(209,021)	0	0	7.375	5.336	JD	117,963	2,022,225	09/27/2018	12/10/2037
759351-AL-3	REINSURANCE GROUP OF AMERICA INC	C		1	2FE	268,982	108.4869	292,915	270,000	269,564	0	105	0	0	4.700	4.748	MS	3,737	12,690	09/19/2013	09/15/2023
759509-AB-8	RELIANCE STEEL AND ALUMINUM CO			1	2FE	1,728,623	122.4637	2,020,651	1,650,000	1,720,737	0	(2,272)	0	0	6.850	6.430	MN	14,442	113,025	02/08/2016	11/15/2036
760759-AF-7	REPUBLIC SERVICES INC	0		1	2FE	3,452,526	126.7353	3,802,060	3,000,000	3,428,863	0	(18,820)	0	0	6.086	4.755	MS	53,760	182,580	09/27/2018	03/15/2035
76125G-AA-2	REST LLC	C			3PL	98,797	100.9872	99,773	98,797	98,797	0	0	0	0	5.000	5.000	JJ	2,456	4,146	09/09/2014	01/05/2022
76125G-AA-2	REST LLC				3PL	2,124,141	100.9872	2,145,110	2,124,141	2,124,141	0	0	0	0	5.000	5.000	JJ	52,809	96,371	09/09/2014	01/05/2022
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA	C			1	436,007	121.0000	527,569	436,007	436,007	0	0	0	0	6.365	6.365	MON	1,233	27,514	03/23/2010	01/15/2039
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA				1	483,493	121.0000	585,026	483,493	483,493	0	0	0	0	6.365	6.365	MON	1,368	30,510	03/23/2010	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	0	C	1	1FE	3,475,412	134.0979	3,672,941	2,739,000	3,365,494	0	(60,652)	0	0	7.125	3.943	JJ	89,988	195,154	09/27/2018	07/15/2028
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1FE	1,643,083	134.0979	1,743,273	1,300,000	1,529,583	0	(21,514)	0	0	7.125	4.600	JJ	42,710	92,625	02/14/2014	07/15/2028
767201-AS-5	RIO TINTO FINANCE (USA) LTD	C	C	1,2	1FE	1,490,355	107.5279	1,612,918	1,500,000	1,494,287	0	925	0	0	3.750	3.828	JD	2,500	56,250	06/16/2015	06/15/2025
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORPORATION	0		1	1FE	3,455,511	131.5695	3,947,085	3,000,000	3,402,784	0	(20,095)	0	0	6.375	5.006	MS	63,750	191,250	04/01/2017	09/01/2033
771367-CA-5	ROCHESTER GAS AND ELECTRIC CORP			1	1FE	850,000	155.2273	1,319,432	850,000	850,000	0	0	0	0	8.000	7.999	JD	3,022	68,000	12/19/2008	12/15/2033
773903-AE-9	ROCKWELL AUTOMATION INC	0		1	1FE	6,115,265	136.4963	6,824,814	5,000,000	6,067,796	0	(38,095)	0	0	6.250	4.501	JD	26,042	312,500	09/27/2018	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION INC			1,2	1FE	2,995,410	116.8339	3,505,018	3,000,000	2,995,475	0	65	0	0	4.200	4.209	MS	42,000	63,000	02/27/2019	03/01/2049
77509N-AF-0	ROGERS CABLE INC.	0	C	1	2FE	9,703,109	147.0356	10,380,712	7,060,000	9,359,961	0	(130,658)	0	0	8.750	5.149	MN	102,958	617,750	04/01/2017	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC		C	1	2FE	2,956,214	146.0658	3,249,965	2,225,000	2,828,772	0	(19,738)	0	0	7.500	5.176	FA	63,042	166,875	09/25/2012	08/15/2038
775109-AL-5	ROGERS COMMUNICATIONS INC	0	C	1	2FE	1,314,365	146.0658	1,460,658	1,000,000	1,302,320	0	(9,648)	0	0	7.500	4.989	FA	28,333	75,000	09/27/2018	08/15/2038
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC		C	2	3FE	632,260	115.1250	690,750	600,000	626,385	0	(4,702)	0	0	8.000	7.044	MJSD	133	48,000	10/24/2018	12/29/2049
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC	0	C	2,5	2FE	8,936,690	115.0378	10,353,402	9,000,000	8,941,721	0	4,316	0	0	5.076	5.161	JJ	195,426	380,700	10/09/2018	01/27/2030

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	
		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
783549-AZ-1	RYDER SYSTEM, INC.			1	2FE	824,149	121.5643	1,046,668	861,000	842,273	0	2,443	0	0	6.950	7.411	JD	4,987	59,840	01/26/2010	12/01/2025
78409V-AB-0	S&P GLOBAL INC	0		1	1FE	10,810,404	140.8776	12,678,988	9,000,000	10,662,217	0	(56,620)	0	0	6.550	4.978	MN	75,325	589,500	04/01/2017	11/15/2037
78440P-AC-2	SK TELECOM CO LTD	0	C		1FE	9,542,102	124.3420	10,133,873	8,150,000	9,373,659	0	(134,609)	0	0	6.625	4.277	JJ	241,472	539,938	09/27/2018	07/20/2027
785592-A*-7	SABINE PASS LIQUEFACTION				2FE	3,250,000	109.3396	3,553,537	3,250,000	3,250,000	0	0	0	0	5.000	5.000	MS	47,847	162,500	02/24/2017	09/15/2037
792860-AK-4	TRAVELERS COMPANIES INC	0		1	1FE	13,563,290	144.7983	14,479,826	10,000,000	13,206,483	0	(134,583)	0	0	6.750	4.061	JD	20,625	675,000	04/01/2017	06/20/2036
795830-AS-7	SALVATION ARMY				1FE	751,494	119.8800	1,054,944	880,000	777,081	0	3,214	0	0	5.707	6.899	MS	16,741	50,222	03/31/2009	09/01/2036
795830-AV-0	SALVATION ARMY				1FE	676,752	114.5562	864,899	755,000	714,421	0	4,695	0	0	5.637	6.649	MS	14,186	42,559	03/31/2009	09/01/2026
79588T-AA-8	SAMMONS FINANCIAL GROUP INC	0		1	2FE	33,195,410	131.9440	38,105,422	28,880,000	33,091,457	0	(83,466)	0	0	7.000	5.846	AO	426,782	2,021,600	09/27/2018	10/15/2043
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO	0		1	1FE	4,180,114	128.2716	4,189,349	3,266,000	4,106,159	0	(27,952)	0	0	6.000	4.070	JD	16,330	195,960	04/01/2017	06/01/2039
800363-AB-9	SANDY SPRING BANCORP INC	C		2,5	2FE	1,015,000	100.2758	1,017,800	1,015,000	1,015,000	0	0	0	0	4.250	4.251	MN	6,710	0	10/29/2019	11/15/2029
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC	0	C		2FE	2,123,960	123.6154	2,577,382	2,085,000	2,122,472	0	(652)	0	0	5.625	5.494	MS	34,533	117,281	04/01/2017	09/15/2045
80283L-AJ-2	SANTANDER UK PLC	C	C		1FE	248,330	106.9043	267,261	250,000	249,224	0	166	0	0	4.000	4.081	MS	3,000	10,000	03/10/2014	03/13/2024
80414L-2E-4	SAUDI ARABIAN OIL CO	C	C		1FE	668,250	107.1245	723,091	675,000	668,404	0	154	0	0	4.250	4.325	AO	5,977	14,344	04/10/2019	04/16/2039
80529E-AA-1	SAVINGS BK LIFE INS CO MASS	0			2FE	9,045,450	128.2290	11,540,610	9,000,000	9,045,707	0	(347)	0	0	6.500	6.460	FA	243,750	585,000	09/27/2018	08/01/2047
806605-AG-6	MERCK & CO INC	0		1	1FE	2,270,716	140.4622	2,458,089	1,750,000	2,184,757	0	(31,219)	0	0	6.500	4.134	JD	9,479	113,750	04/01/2017	12/01/2033
806605-AH-4	MERCK & CO INC	0		1	1FE	8,041,944	144.1349	8,648,095	6,000,000	7,855,520	0	(70,233)	0	0	6.550	4.080	MS	115,717	393,000	04/01/2017	09/15/2037
806851-AG-6	SCHLUMBERGER HOLDINGS CORP	C		1,2	2FE	2,084,354	107.7049	2,154,097	2,000,000	2,059,656	0	(9,277)	0	0	4.000	3.422	JD	2,222	80,000	04/01/2017	12/21/2025
806851-AH-4	SCHLUMBERGER HOLDINGS CORP	C		1,2	2FE	266,818	109.8033	293,175	267,000	266,818	0	(1)	0	0	4.300	4.309	MN	1,914	8,515	01/28/2019	05/01/2029
808513-AZ-8	CHARLES SCHWAB CORP	0		1,2	1FE	4,730,858	111.6362	5,302,717	4,750,000	4,731,974	0	1,359	0	0	4.000	4.050	FA	79,167	143,028	10/29/2018	02/01/2029
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	0		1	1FE	8,722,263	117.4660	10,278,275	8,750,000	8,723,157	0	438	0	0	4.800	4.820	AO	88,667	420,000	04/02/2018	04/15/2048
814120-AC-5	SECURITY BENEFIT LIFE INSURANCE COMPANY	0		1	2FE	3,087,972	129.8689	4,590,866	3,535,000	3,171,232	0	13,411	0	0	7.450	8.752	AO	65,839	263,358	01/24/2012	10/01/2033
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2FE	13,364,530	119.0083	16,066,123	13,500,000	13,366,113	0	1,583	0	0	5.375	5.443	MS	241,875	362,813	03/05/2019	03/01/2049
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	0	C	1	1FE	12,263,664	135.0702	14,182,374	10,500,000	12,132,843	0	(49,544)	0	0	5.500	4.338	MS	154,000	577,500	04/01/2017	03/25/2040
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	0	C	1	1FE	12,739,850	117.0105	14,275,281	12,200,000	12,685,532	0	(22,977)	0	0	4.125	3.781	MN	69,896	503,250	07/19/2017	05/11/2035
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	C	1	1FE	100,320	117.0105	117,011	100,000	100,282	0	(13)	0	0	4.125	4.100	MN	573	4,125	11/17/2016	05/11/2035
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	0	C	1	1FE	8,881,688	113.9606	9,971,556	8,750,000	8,875,949	0	(2,693)	0	0	4.000	3.912	MN	49,583	350,000	08/25/2017	05/10/2046
824348-BF-2	SHERWIN-WILLIAMS CO	C		1,2	2FE	497,800	107.0267	535,134	500,000	498,639	0	196	0	0	3.950	4.001	JJ	9,107	19,750	07/22/2015	01/15/2026
828807-CE-5	SIMON PROPERTY GROUP LP	0		1,2	1FE	18,418,046	146.7068	20,737,004	14,135,000	18,100,850	0	(120,609)	0	0	6.750	4.582	FA	397,547	954,113	04/01/2017	02/01/2040
832248-BB-3	SMITHFIELD FOODS INC			1,2	2FE	2,011,396	110.9112	2,218,224	2,000,000	2,010,712	0	(684)	0	0	5.200	5.126	AO	26,000	52,000	03/28/2019	04/01/2029
83367T-BR-9	SOCIETE GENERALE SA	0	C		2FE	1,086,593	108.3933	1,170,648	1,080,000	1,084,851	0	(700)	0	0	4.750	4.662	MN	5,273	51,300	04/01/2017	11/24/2025
83367T-BT-5	SOCIETE GENERALE SA	0	C		2FE	1,034,663	120.9520	1,191,377	985,000	1,032,568	0	(845)	0	0	5.625	5.281	MN	5,695	55,406	04/01/2017	11/24/2045
83368J-KG-4	SOCIETE GENERALE SA		C	2	3FE	2,046,200	106.0000	2,120,000	2,000,000	2,024,388	0	(17,229)	0	0	7.375	6.452	MS	44,250	147,500	12/19/2018	09/13/2066
83368R-AM-4	SOCIETE GENERALE SA	0	C		2FE	21,942,800	113.5797	24,987,532	22,000,000	21,948,803	0	4,640	0	0	4.750	4.783	MS	310,597	1,045,000	09/10/2018	09/14/2028
83416W-AA-1	SOLAR STAR FUNDING LLC	0		1	2FE	8,204,030	109.3615	8,799,146	8,045,928	8,195,756	0	(8,487)	0	0	5.375	5.110	JD	1,201	426,647	09/27/2018	06/30/2035
835407-AA-5	SOMPO JAPAN INSURANCE INC		C	2,5	1FE	829,920	106.3750	851,000	800,000	822,058	0	(6,198)	0	0	5.325	4.402	MS	11,005	42,600	10/01/2018	03/28/2073
837004-BX-7	SOUTH CAROLINA ELECTRIC & GAS COMPANY	0		1	1FE	5,048,868	125.7599	5,596,316	4,450,000	4,972,892	0	(28,742)	0	0	5.300	4.146	MN	30,136	235,850	04/01/2017	05/15/2033
837004-BZ-2	SOUTH CAROLINA ELECTRIC & GAS CO	0		1	1FE	6,621,615	115.3198	7,495,787	6,500,000	6,615,643	0	(4,856)	0	0	5.250	5.080	MS	113,750	341,250	09/27/2018	03/01/2035
837004-CB-4	SOUTH CAROLINA ELECTRIC & GAS CO	0		1	1FE	409,703	136.1987	476,695	350,000	404,756	0	(1,885)	0	0	6.050	4.749	JJ	9,764	21,175	04/01/2017	01/15/2038
84250Q-AT-0	SOUTHERN CALIFORNIA WATER COMPANY	0			1FE	13,502,771	121.4862	13,970,913	11,500,000	13,130,020	0	(141,485)	0	0	6.590	4.656	JD	63,154	757,850	04/01/2017	01/25/2029
84265V-AA-3	SOUTHERN PERU COPPER CORP			1	2FE	1,009,740	137.8396	1,378,396	1,000,000	1,007,901	0	(263)	0	0	7.500	7.414	JJ	32,083	75,000	01/26/2010	07/27/2035
84265V-AA-3	SOUTHERN PERU COPPER CORP	0		1	2FE	2,577,750	137.8396	2,894,632	2,100,000	2,555,103	0	(18,199)	0	0	7.500	5.421	JJ	67,375	157,500	09/27/2018	07/27/2035
843452-AY-9	SOUTHERN NATURAL GAS COMPANY	0		1	2FE	3,568,749	132.5521	3,976,563	3,000,000	3,526,249	0	(34,033)	0	0	7.350	5.248	FA	83,300	220,500	09/27/2018	02/15/2031
844741-BE-7	SOUTHWEST AIRLINES CO	C		1,2	1FE	493,910	105.0856	525,428	500,000	494,999	0	540	0	0	3.450	3.597	MN	2,156	17,250	12/20/2017	11/16/2027
85253#-AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER	0			2	7,750,000	105.7228	8,193,517	7,750,000	7,750,000	0	0	0	0	4.270	4.270	JD	16,546	330,925	03/14/2018	06/13/2028
852891-AC-4	STANCORP FINANCIAL GROUP INC	C		1	2FE	288,103	105.8749	307,037	290,000	289,414	0	204	0	0	5.000	5.083	FA	5,478	14,500	08/03/2012	08/15/2022
853250-AA-6	STANDARD CHARTERED BANK PLC	0	C		2FE	7,649,520	133.7308	8,023,847	6,000,000	7,416,561	0	(88,804)	0	0	8.000	5.227	MN	41,333	480,000	04/01/2017	05/30/2031
853254-BA-7	STANDARD CHARTERED PLC		C	2	3FE	820,150	107.6250	861,000	800,000	813,467	0	(5,365)	0	0	7.500	6.675	AO	14,833	60,000	10/23/2018	08/08/2066
853254-BH-2	STANDARD CHARTERED PLC		C	2	3FE	824,160	110.6250	885,000	800,000	818,110	0	(4,805)	0	0	7.750	6.954	AO	15,328	62,000	10/01/2018	12/29/2049
853254-BM-1	STANDARD CHARTERED PLC	0	C	2,5	1FE	9,500,000	103.4812	9,830,710	9,500,000	9,500,000	0	0	0	0	4.247	4.251	JJ	180,439	320,531	09/27/2018	01/20/2023
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1FE	8,500,000	108.7814	9,246,417	8,500,000	8,500,000	0	0	0	0	4.305	4.306	MN	40,658	182,963	05/16/2019	05/21/2030
854403-AD-4	STANFORD UNIVERSITY			1	1FE	1,079,440	114.6795	1,146,795	1,000,000	1,077,739	0	(1,701)	0	0	4.013	3.508	MN	6,688	40,130	03/26/2019	05/01/2042
855244-AU-3	STARBUCKS CORP	C		1,2	2FE	643,865	115.9987	748,191	645,000	643,838	0	(27)	0	0	4.450	4.461	FA	10,843	7,335	05/02/2019	08/15/2049
857473-AE-2	STATE STREET BOSTON CORPORATION				1FE	946,030	125.9449	1,259,449	1,000,000	971,181	0	3,308	0	0	7.350	7.929	JD	3,267	73,500	04/24/2009	06/15/2026
857477-AL-7	STATE STREET CORP				1FE	185,565	103.1924	206,385	200,000	194,220	0	1,570	0	0	3.100	4.026	MN	792	6,200	12/04/2013	05/15/2023
858155-AE-4	STEELCASE INC			1,2	2FE	15,241,942	113.1358	17,355,026	15,340,000	15,249,314	0	7,372	0	0	5.125	5.208	JJ	355,963	393,088	02/04/2019	01/18/2029
859428-AT-1	STERLING NATIONAL BANK			2,5	2S	1,758,750	101.4542	1,775,448	1,750,000	1,752,611	0	(1,975)	0	0	5.250	5.125	AO	22,969	91,875	08/30/2016	04/01/2026
860630-60-7	STIFEL FINANCIAL CORP	0		2	2FE	4,864,020	25.7900	5,158,000	5,000,000	4,817,608	0	2,743	0	0	5.200	5.456	JAJO	54,889	260,000	09/27/2018	10/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863667-AN-1	STRYKER CORP	0		1,2	1FE	1,893,019	106.4501	2,094,939	1,968,000	1,903,906	0	8,914	0	0	3.500	4.100	MS	20,281	68,880	10/10/2018	03/15/2026
863667-AQ-4	STRYKER CORP	0		1,2	2FE	960,620	107.6302	1,076,302	1,000,000	964,947	0	3,538	0	0	3.650	4.160	MS	11,558	36,500	10/10/2018	03/07/2028
863871-AM-1	NAVIENT CORP	@			1FE	158,086	94.3288	188,658	200,000	186,440	0	4,477	0	0	0.000	2.639	N/A	0	0	09/28/2012	10/03/2022
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	C		1FE	1,000,000	102.4780	1,024,780	1,000,000	1,000,000	0	0	0	0	3.010	3.010	AO	6,020	30,100	10/11/2016	10/19/2026
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC	0	C		1FE	8,000,000	111.8565	8,948,518	8,000,000	8,000,000	0	0	0	0	4.306	4.306	AO	71,767	344,480	10/10/2018	10/16/2028
86668@-AA-8	SCA 2019-1 A			5	1PL	500,123	99.7015	498,508	500,000	500,122	0	(1)	0	0	4.130	4.196	JD	5,667	0	11/19/2019	12/15/2027
86722T-AB-8	SUNCOR ENERGY INC	0	C	1	1FE	3,825,420	144.2954	4,328,861	3,000,000	3,794,918	0	(24,502)	0	0	6.850	4.746	JD	17,125	205,500	09/27/2018	06/01/2039
867914-AH-6	SUNTRUST BANKS, INC.	0			2FE	10,870,534	117.3819	11,644,286	9,920,000	10,729,687	0	(112,563)	0	0	6.000	4.462	FA	224,853	595,200	09/27/2018	02/15/2026
869099-AH-4	SUSQUEHANNA BANCSHARES INC				1FE	313,479	107.3634	322,090	300,000	304,220	0	(1,477)	0	0	5.375	4.798	FA	6,092	16,125	09/07/2012	08/15/2022
87089H-AB-9	SWISS RE TREASURY (US) CORP	0		1	1FE	5,284,084	115.5581	5,970,886	5,167,000	5,277,611	0	(2,861)	0	0	4.250	4.105	JD	15,250	219,598	07/31/2017	12/06/2042
87151Q-AC-0	SYMETRA FINANCIAL CORP	0		1	2FE	14,049,350	105.7230	14,801,215	14,000,000	14,033,031	0	(6,480)	0	0	4.250	4.192	JJ	274,361	595,000	04/01/2017	07/15/2024
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
871829-AJ-6	SYSCO CORP	0		1	2FE	4,484,316	122.8216	4,912,866	4,000,000	4,434,695	0	(18,808)	0	0	5.375	4.409	MS	59,722	215,000	04/01/2017	09/21/2035
872241-AB-0	COX COMMUNICATIONS INC	0		1	2FE	10,738,689	118.7665	11,579,733	9,750,000	10,631,806	0	(85,807)	0	0	6.530	5.148	FA	265,281	636,675	09/27/2018	02/01/2028
872287-AL-1	TCI COMMUNICATIONS, INC.				1FE	1,922,447	132.6784	1,990,176	1,500,000	1,758,963	0	(25,821)	0	0	7.125	4.558	FA	40,375	106,875	09/25/2012	02/15/2028
87305Q-CB-5	TTX CO	0		1	1FE	11,845,070	128.8811	12,888,108	10,000,000	11,782,748	0	(50,204)	0	0	5.875	4.545	JD	48,958	587,500	09/27/2018	12/01/2040
87305Q-CJ-8	TTX CO	0		1,2	1FE	9,115,460	107.1962	10,719,623	10,000,000	9,163,354	0	17,848	0	0	3.900	4.457	FA	162,500	390,000	04/01/2017	02/01/2045
875127-AV-4	TAMPA ELECTRIC CO	0		1	1FE	504,471	136.2711	545,084	400,000	494,370	0	(3,830)	0	0	6.550	4.498	MN	3,348	26,200	04/01/2017	05/15/2036
875127-BE-1	TAMPA ELECTRIC CO			1,2	1FE	994,640	116.5620	1,165,620	1,000,000	994,840	0	91	0	0	4.300	4.332	JD	1,911	43,000	06/04/2018	06/15/2048
875127-BG-6	TAMPA ELECTRIC CO			1,2	1FE	2,469,350	105.5473	2,638,681	2,500,000	2,469,518	0	168	0	0	3.625	3.692	JD	4,028	35,495	07/22/2019	06/15/2050
87612E-AF-3	TARGET CORPORATION	C		1	1FE	1,305,142	140.9391	1,409,391	1,000,000	1,259,491	0	(17,228)	0	0	7.000	4.147	JJ	32,278	70,000	04/01/2017	07/15/2031
87612E-BA-3	TARGET CORP	0		1	1FE	13,087,934	114.3928	14,871,068	13,000,000	13,082,736	0	(2,304)	0	0	4.000	3.957	JJ	260,000	520,000	07/20/2017	07/01/2042
87612E-BG-0	TARGET CORP	0		1,2	1FE	24,699,064	114.9877	28,516,941	24,800,000	24,703,827	0	1,875	0	0	3.900	3.923	MN	123,587	967,200	10/16/2017	11/15/2047
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	0		1	1FE	26,436,660	145.5779	29,115,578	20,000,000	25,962,149	0	(180,130)	0	0	6.850	4.559	JD	57,083	1,370,000	04/01/2017	12/16/2039
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATI			1	1FE	3,352,876	145.5779	4,702,166	3,230,000	3,333,479	0	(2,605)	0	0	6.850	6.556	JD	9,219	221,255	05/11/2010	12/16/2039
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	C		1	1FE	5,081,560	145.5779	5,823,116	4,000,000	4,940,303	0	(27,046)	0	0	6.850	4.978	JD	11,417	274,000	02/14/2014	12/16/2039
87927V-AF-5	TELECOM ITALIA CAPITAL	0	C	1	3FE	6,500,000	111.0000	7,215,000	6,500,000	6,500,000	0	0	0	0	6.375	6.374	MN	52,948	414,375	09/27/2018	11/15/2033
87938W-AC-7	TELEFONICA EMISIONES SAU	0	C	1	2FE	34,408,078	139.9740	39,892,602	28,500,000	34,134,641	0	(211,388)	0	0	7.045	5.238	JD	61,350	2,007,825	09/27/2018	06/20/2036
87938W-AV-5	TELEFONICA EMISIONES SAU	0	C	1	2FE	3,500,000	111.8794	3,915,780	3,500,000	3,500,000	0	0	0	0	4.665	4.665	MS	52,157	163,275	02/27/2018	03/06/2038
87938W-AX-1	TELEFONICA EMISIONES SAU	C	C	1,2	2FE	500,000	125.4572	627,286	500,000	500,000	0	0	0	0	5.520	5.520	MS	9,200	13,800	02/26/2019	03/01/2049
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC	0		1,2	4FE	2,110,500	102.8750	2,160,375	2,100,000	2,106,690	0	(1,547)	0	0	5.625	5.531	AO	24,938	118,125	04/01/2017	10/15/2023
88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC	0		1,2	4FE	3,549,600	105.3750	3,793,500	3,600,000	3,562,381	0	4,703	0	0	5.500	5.696	JD	8,800	198,000	04/01/2017	06/15/2026
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC	0		1,2	3FE	3,570,375	104.0000	3,692,000	3,550,000	3,567,142	0	(2,235)	0	0	6.125	6.030	MS	72,479	217,438	05/15/2018	03/01/2026
882389-CC-1	TEXAS EASTERN TRANSMISSION LP	0		1	2FE	16,928,228	134.1758	18,844,997	14,045,000	16,738,802	0	(152,016)	0	0	7.000	4.931	JJ	453,341	983,150	09/27/2018	07/15/2032
883203-CA-7	TEXTRON INC	C		1,2	2FE	274,755	106.8548	293,851	275,000	274,758	0	3	0	0	3.900	3.911	MS	3,098	3,873	04/30/2019	09/17/2029
883556-BG-6	THERMO FISHER SCIENTIFIC INC	0		1,2	2FE	11,347,480	128.1231	12,812,314	10,000,000	11,268,814	0	(30,055)	0	0	5.300	4.428	FA	220,833	530,000	04/01/2017	02/01/2044
884903-AY-1	THOMSON CORP	0	C	1	2FE	21,191,845	112.8137	23,106,501	20,482,000	21,158,579	0	(27,158)	0	0	5.500	5.189	FA	425,570	1,126,510	09/27/2018	08/15/2035
884903-BH-7	THOMSON REUTERS CORP	C	C	1	2FE	1,314,201	118.8912	1,486,140	1,250,000	1,306,579	0	(1,492)	0	0	5.850	5.478	AO	15,438	73,125	02/14/2014	04/15/2040
88579Y-AZ-4	3M CO	0		1,2	1FE	15,948,338	103.9158	16,730,450	16,100,000	15,955,053	0	2,956	0	0	3.625	3.677	AO	123,210	583,625	09/21/2017	10/15/2047
886546-AB-6	TIFFANY & CO			1,2	2FE	4,126,040	104.7311	4,189,246	4,000,000	4,065,526	0	(13,215)	0	0	3.800	3.405	AO	38,000	152,000	01/26/2015	10/01/2024
88731E-AJ-9	TIME WARNER ENTERTAINMENT COMPANY, L.P.	0			2FE	26,686,420	140.2663	28,053,264	20,000,000	25,918,437	0	(293,088)	0	0	8.375	5.287	JJ	772,361	1,675,000	04/01/2017	07/15/2033
88731E-AJ-9	TIME WARNER ENTERTAINMENT COMPANY, L.P.				2FE	398,378	140.2663	455,866	325,000	377,168	0	(2,333)	0	0	8.375	6.567	JJ	12,551	27,219	11/16/2006	07/15/2033
88732J-AJ-7	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	246,598	122.6744	245,349	200,000	238,079	0	(1,367)	0	0	6.550	4.906	MN	2,183	13,100	09/25/2012	05/01/2037
88732J-AU-2	SPECTRUM MANAGEMENT HOLDING COMPANY LLC	0		1	2FE	2,310,198	126.3500	2,526,999	2,000,000	2,289,152	0	(8,124)	0	0	6.750	5.528	JD	6,000	135,000	04/01/2017	06/15/2039
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	533,774	100.1873	500,936	500,000	500,401	0	(4,698)	0	0	5.000	4.029	FA	10,417	25,000	10/17/2011	02/01/2020
889175-BD-6	TOLEDO EDISON CO			1	1FE	612,065	137.3244	686,622	500,000	605,525	0	(3,976)	0	0	6.150	4.399	MN	3,929	30,750	04/24/2018	05/15/2037
88948A-BC-0	TOLL ROAD INVESTORS PARTNERSHIP II, L.P.	@		1	2FE	15,060,591	70.6548	19,288,749	27,300,000	17,727,246	0	1,042,784	0	0	0.000	6.155	N/A	0	0	04/01/2017	02/15/2027
891092-AE-8	TORO CO	0		1	2FE	7,961,667	128.3605	8,985,233	7,000,000	7,922,733	0	(31,383)	0	0	6.625	5.441	MN	77,292	463,750	09/27/2018	05/01/2037
891160-MJ-9	TORONTO-DOMINION BANK	C	C	2	1FE	1,996,500	104.5895	2,091,791	2,000,000	1,997,121	0	194	0	0	3.625	3.640	MS	21,347	72,500	09/08/2016	09/15/2031
891490-AS-3	TOSCO CORPORATION	0			1FE	13,840,490	160.0396	16,003,961	10,000,000	13,683,313	0	(60,292)	0	0	7.900	5.315	JJ	395,000	790,000	04/01/2017	01/01/2047
891906-AB-5	TOTAL SYSTEM SERVICES INC	C		1,2	2FE	342,888	104.1625	364,569	350,000	347,251	0	737	0	0	3.750	3.998	JD	1,094	13,125	05/29/2013	06/01/2023
891906-AB-5	TOTAL SYSTEM SERVICES INC			1,2	2FE	917,318	104.1625	989,544	950,000	936,768	0	3,526	0	0	3.750	4.192	JD	2,969	35,625	02/04/2014	06/01/2023
893526-DF-7	TRANSCANADA PIPELINES LIMITED	0	C	1	2FE	1,097,140	123.9084	1,239,084	1,000,000	1,091,583	0	(4,422)	0	0	5.600	4.710	MS	14,156	56,000	09/27/2018	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD	0	C	1	2FE	11,443,960	132.3974	13,239,738	10,000,000	11,396,307	0	(38,634)	0	0	6.100	5.001	JD	50,833	610,000	09/27/2018	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD	0	C	1	2FE	7,880,396	130.4924	8,808,238	6,750,000	7,833,234	0	(37,665)	0	0	6.200	4.844	AO	88,350	418,500	09/27/2018	10/15/2037
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2FE	2,650,350	114.0679	2,851,698	2,500,000	2,618,881	0	(6,176)	0	0	4.625	4.171	MS	38,542	115,625	05/06/2014	03/01/2034
89352L-AC-4	TRANSCANADA PIPELINES LIMITED		C	1	2FE	1,684,929	120.3780	1,504,726	1,250,000	1,468,447	0	(33,283)	0	0	7.060	3.678	AO	18,876	88,250	09/25/2012	10/14/2025

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
89352L-AG-5	TRANSCANADA PIPELINES LIMITED	0	C	1	2FE	3,746,316	135.6645	4,069,936	3,000,000	3,676,732	0	(55,653)	0	0	7.700	4.715	JD	10,267	231,000	09/27/2018	06/15/2029
89356B-AA-6	TRANSCANADA TRUST		C	2,5	2FE	1,468,828	104.2500	1,495,988	1,435,000	1,468,602	0	(226)	0	0	5.625	5.077	MN	9,193	30,909	12/18/2019	05/20/2075
89417E-AD-1	TRAVELERS CO INC	C		1	1FE	650,046	139.6523	698,262	500,000	636,079	0	(5,272)	0	0	6.250	4.059	JD	1,389	31,250	04/01/2017	06/15/2037
89417E-AD-1	TRAVELERS CO INC	0		1	1FE	5,070,355	139.6523	5,446,440	3,900,000	4,961,413	0	(41,121)	0	0	6.250	4.059	JD	10,833	243,750	04/01/2017	06/15/2037
89417E-AH-2	TRAVELERS CO INC	0		1	1FE	10,878,326	131.2563	11,898,382	9,065,000	10,744,389	0	(50,654)	0	0	5.350	4.028	MN	80,830	484,978	04/01/2017	11/01/2040
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.	0		1	1FE	5,569,146	138.0349	6,211,573	4,500,000	5,499,103	0	(55,635)	0	0	6.375	4.171	MS	84,469	286,875	09/27/2018	03/15/2033
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO				1	400,000	102.5329	410,132	400,000	400,000	0	0	0	0	6.310	6.308	AO	5,819	12,620	03/20/2009	04/08/2021
896239-AC-4	TRIMBLE INC	0		1,2	2FE	6,147,721	109.2451	6,718,576	6,150,000	6,148,066	0	158	0	0	4.900	4.904	JD	13,393	301,350	08/22/2018	06/15/2028
89641U-AB-7	TRINITY ACQUISITION PLC	0	C	1	2FE	5,543,490	128.8352	6,441,760	5,000,000	5,530,034	0	(10,910)	0	0	6.125	5.331	FA	115,694	306,250	09/27/2018	08/15/2043
902133-AG-2	TYCO ELECTRONICS GROUP	0	C	1	1FE	40,437,025	147.0059	44,810,333	30,482,000	40,006,139	0	(342,680)	0	0	7.125	4.542	AO	542,961	2,171,843	09/27/2018	10/01/2037
90265E-AL-4	UDR INC			1,2	2FE	8,417,559	101.8199	9,290,050	9,124,000	8,543,471	0	74,362	0	0	2.950	4.049	MS	89,719	269,158	04/18/2018	09/01/2026
90313Q-AQ-8	UNUM CORPORATION				2FE	2,318,200	119.3994	2,387,988	2,000,000	2,280,820	0	(27,481)	0	0	7.190	5.053	MN	18,374	143,800	08/15/2018	02/01/2028
903192-AA-0	UNUM CORPORATION	0		1	2FE	8,550,443	124.3050	9,322,872	7,500,000	8,447,974	0	(82,202)	0	0	6.750	4.983	JD	22,500	506,250	09/27/2018	12/15/2028
907818-CU-0	UNION PACIFIC CORPORATION	0		1	1FE	9,604,466	134.2319	10,778,824	8,030,000	9,513,885	0	(72,395)	0	0	6.250	4.488	MN	83,646	501,875	09/27/2018	05/01/2034
907818-DZ-8	UNION PACIFIC CORP			1,2	1FE	3,262,756	109.7338	3,621,214	3,300,000	3,266,342	0	746	0	0	4.150	4.216	JJ	63,149	136,950	08/08/2014	01/15/2045
907818-EN-4	UNION PACIFIC CORP	0		1,2	1FE	30,939,300	109.9695	32,990,852	30,000,000	30,895,573	0	(18,920)	0	0	4.000	3.821	AO	253,333	1,200,000	07/11/2017	04/15/2047
907818-FC-7	UNION PACIFIC CORP	C		1,2	2FE	496,485	115.5560	577,780	500,000	496,544	0	59	0	0	4.300	4.342	MS	7,167	11,467	02/11/2019	03/01/2049
90983V-AA-1	UNITED COMMUNITIES LLC	C			2FE	158,894	120.1806	225,988	188,040	162,214	0	539	0	0	5.611	6.968	MS	3,107	10,273	05/14/2010	09/15/2051
911308-AB-0	UNITED PARCEL SERVICE OF AMERICA, INC.	0		1	1FE	4,226,894	140.9824	4,185,769	2,969,000	3,961,667	0	(99,442)	0	0	8.375	3.693	AO	62,163	248,654	04/01/2017	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE INC	0		1	1FE	10,295,783	139.3114	10,655,925	7,649,000	10,077,614	0	(92,697)	0	0	6.200	3.760	JJ	218,676	474,238	07/27/2017	01/15/2038
911312-AJ-5	UNITED PARCEL SERVICE INC			1	1FE	204,316	139.3114	278,623	200,000	203,461	0	(103)	0	0	6.200	6.041	JJ	5,718	12,400	06/03/2008	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC	0		1,2	1FE	8,180,504	119.3319	8,337,723	6,987,000	8,094,891	0	(35,669)	0	0	4.875	3.754	MN	43,523	340,616	07/07/2017	11/15/2040
911312-BN-5	UNITED PARCEL SERVICE INC	0		1,2	1FE	10,913,720	107.7669	11,854,361	11,000,000	10,915,996	0	1,547	0	0	3.750	3.793	MN	52,708	412,500	11/01/2018	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC			1,2	1FE	3,080,895	117.1366	3,514,098	3,000,000	3,080,112	0	(783)	0	0	4.250	4.090	MS	37,542	63,750	06/03/2019	03/15/2049
911312-BQ-8	UNITED PARCEL SERVICE INC	C		1,2	1FE	499,665	117.1366	585,683	500,000	499,670	0	5	0	0	4.250	4.254	MS	6,257	10,625	03/13/2019	03/15/2049
913017-BJ-7	UNITED TECHNOLOGIES CORP	0		1	2FE	24,648,677	128.5092	27,121,873	21,105,000	24,263,179	0	(145,691)	0	0	5.400	4.078	MN	189,945	1,139,670	04/01/2017	05/01/2035
913017-BJ-7	UNITED TECHNOLOGIES CORP			1	2FE	451,770	128.5092	642,546	500,000	463,383	0	1,405	0	0	5.400	6.144	MN	4,500	27,000	04/07/2009	05/01/2035
913017-BP-3	UNITED TECHNOLOGIES CORP			1	2FE	407,749	138.8786	520,795	375,000	401,469	0	(804)	0	0	6.125	5.512	JJ	10,591	22,969	02/02/2010	07/15/2038
913017-BT-5	UNITED TECHNOLOGIES CORP	0		1	2FE	15,875,460	119.8922	17,983,830	15,000,000	15,818,594	0	(21,865)	0	0	4.500	4.125	JD	56,250	675,000	04/01/2017	06/01/2042
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1FE	592,150	132.7988	663,994	500,000	573,136	0	(3,003)	0	0	5.800	4.517	MS	8,539	29,000	09/28/2012	03/15/2036
91324P-AR-3	UNITEDHEALTH GROUP INC	0		1	1FE	12,985,522	132.7988	14,607,864	11,000,000	12,886,325	0	(78,834)	0	0	5.800	4.318	MS	187,856	638,000	09/27/2018	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC	0		1	1FE	19,180,200	142.4840	21,372,606	15,000,000	18,992,024	0	(150,737)	0	0	6.500	4.314	JD	43,333	975,000	09/27/2018	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC	0		1	1FE	3,895,869	144.5964	4,337,892	3,000,000	3,856,769	0	(31,263)	0	0	6.625	4.316	MN	25,396	198,750	09/27/2018	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC	0		1	1FE	22,323,504	148.2441	24,460,275	16,500,000	21,876,334	0	(193,217)	0	0	6.875	4.273	FA	428,542	1,134,375	09/27/2018	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC	C		1	1FE	3,222,570	148.2441	3,706,102	2,500,000	3,113,348	0	(20,798)	0	0	6.875	4.828	FA	64,931	171,875	02/14/2014	02/15/2038
91324P-CA-8	UNITEDHEALTH GROUP INC	0		1,2	1FE	21,389,962	110.1074	24,223,637	22,000,000	21,430,784	0	14,813	0	0	3.950	4.126	AO	183,456	869,000	04/01/2017	10/15/2042
91324P-DF-6	UNITEDHEALTH GROUP INC	0		1,2	1FE	14,663,248	107.6383	15,930,472	14,800,000	14,668,729	0	2,623	0	0	3.750	3.802	AO	117,167	555,000	10/18/2017	10/15/2047
91324P-DQ-2	UNITEDHEALTH GROUP INC	C		1,2	1FE	497,950	119.6089	598,045	500,000	497,984	0	32	0	0	4.450	4.475	JD	989	22,126	12/13/2018	12/15/2048
91529Y-AJ-5	UNUM GROUP	0		1	2FE	13,766,384	113.0229	12,997,631	11,500,000	13,639,172	0	(54,061)	0	0	5.750	4.439	FA	249,806	661,250	07/20/2017	08/15/2042
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIONAL IN	0	C	1,2	3FE	1,439,125	104.5000	1,515,250	1,450,000	1,441,464	0	1,205	0	0	5.500	5.620	MN	13,292	79,750	02/22/2018	11/01/2025
91913Y-AE-0	VALERO ENERGY CORP	0		1	2FE	1,771,771	138.9091	1,944,727	1,400,000	1,746,351	0	(20,249)	0	0	7.500	4.810	AO	22,167	105,000	09/27/2018	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP	0		1	2FE	7,249,896	132.3173	7,939,038	6,000,000	7,197,045	0	(42,552)	0	0	6.625	4.910	JD	17,667	397,500	09/27/2018	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1	2FE	475,878	168.5472	466,876	277,000	473,385	0	(2,492)	0	0	10.500	4.805	MS	8,564	14,543	08/02/2019	03/15/2039
92240M-BF-4	VECTOR GROUP LTD	0		1,2	3FE	204,250	98.3750	196,750	200,000	203,268	0	(539)	0	0	6.125	5.750	FA	5,104	12,250	02/13/2018	02/01/2025
92277G-AB-3	VENTAS REALTY LP	0		1,2	2FE	5,455,520	124.4846	6,224,228	5,000,000	5,443,155	0	(9,846)	0	0	5.700	5.048	MS	72,042	285,000	09/27/2018	09/30/2043
92334N-AC-7	VEOLIA ENVIRONNEMENT SA	0	C	1	2FE	21,362,732	136.7611	24,822,143	18,150,000	21,242,381	0	(97,328)	0	0	6.750	5.291	JD	102,094	1,225,125	09/27/2018	06/01/2038
92344G-AX-4	VERIZON GLOBAL FUNDING CORP	C		1	2FE	1,441,557	131.9964	1,715,954	1,300,000	1,416,580	0	(4,780)	0	0	5.850	5.018	MS	22,393	76,050	02/14/2014	09/15/2035
925524-AH-3	VIACOM INC.	0		1	2FE	20,642,901	140.2225	21,734,489	15,500,000	19,879,589	0	(317,797)	0	0	7.875	4.488	JJ	511,984	1,220,625	09/27/2018	07/30/2030
925524-AV-2	CBS CORP	0		1	2FE	15,992,415	119.6879	17,953,190	15,000,000	15,874,400	0	(45,363)	0	0	5.500	4.901	MN	105,417	825,000	04/01/2017	05/15/2033
92553P-AP-7	VIACOM INC (NEW)	0		1	2FE	433,595	106.0261	530,131	500,000	435,340	0	1,384	0	0	4.375	5.355	MS	6,441	21,875	09/27/2018	03/15/2043
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO			1	2FE	530,295	132.9481	664,740	500,000	523,352	0	(883)	0	0	6.000	5.556	JJ	13,833	30,000	12/04/2009	01/15/2036
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO			1	2FE	3,502,760	138.7972	3,469,931	2,500,000	3,304,219	0	(30,700)	0	0	6.350	3.848	MN	13,670	158,750	09/25/2012	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2FE	6,659,007	168.8881	6,586,635	3,900,000	6,171,012	0	(76,505)	0	0	8.875	4.328	MN	44,227	346,125	09/25/2012	11/15/2038
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	C		1,2	1FE	997,080	103.6534	1,036,534	1,000,000	997,902	0	271	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
92826C-AE-2	VISA INC			1,2	1FE	1,382,625	117.9596	1,474,494	1,250,000	1,369,575	0	(5,822)	0	0	4.150	3.352	JD	2,450	51,875	09/07/2017	12/14/2035
92826C-AE-2	VISA INC	C		1,2	1FE	1,062,230	117.9596	1,179,596	1,000,000	1,055,131	0	(2,609)	0	0	4.150	3.679	JD	1,960	41,500	02/28/2017	12/14/2035
92826C-AF-9	VISA INC	C		1,2	1FE	1,478,902	122.9305	1,782,492	1,450,000	1,476,731	0	(580)	0	0	4.300	4.182	JD	2,944	62,350	12/29/2015	12/14/2045

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	
		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
92826C-AJ-1	VISA INC	0		1,2	1FE	16,829,527	112.0413	18,934,987	16,900,000	16,832,761	0	1,378	0	0	3.650	3.673	MS	181,628	616,850	09/06/2017	09/15/2047
92857T-AH-0	VODAFONE AIRTOUCH PLC	0	C	1	2FE	13,726,075	139.5822	14,434,194	10,341,000	13,157,090	0	(215,481)	0	0	7.875	4.496	FA	307,645	814,354	04/01/2017	02/15/2030
92857W-AB-6	VODAFONE GROUP PUBLIC LIMITED COMPANY	0	C	1	2FE	11,661,810	128.0328	12,803,280	10,000,000	11,451,567	0	(79,940)	0	0	6.250	4.734	MN	53,819	625,000	04/01/2017	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC	0	C	1	2FE	9,196,704	129.1461	10,331,688	8,000,000	9,092,957	0	(39,676)	0	0	6.150	4.958	FA	169,467	492,000	04/01/2017	02/27/2037
92857W-BS-8	VODAFONE GROUP PLC		C	1	2FE	9,825,100	115.9699	11,596,990	10,000,000	9,826,483	0	1,383	0	0	4.875	4.988	JD	16,250	243,750	06/12/2019	06/19/2049
929160-AG-4	VULCAN MATERIALS CO	0		1	2FE	2,873,963	128.9049	3,222,622	2,500,000	2,860,245	0	(11,163)	0	0	7.150	5.842	MN	15,392	178,750	09/27/2018	11/30/2037
929160-AV-1	VULCAN MATERIALS CO	0		1,2	2FE	3,580,744	109.9489	4,397,954	4,000,000	3,589,357	0	6,634	0	0	4.500	5.207	JD	8,000	180,000	09/27/2018	06/15/2047
929218-AA-3	VZ REPACK TRUST				2PL	1,145,576	46.1200	1,798,680	3,900,000	1,717,843	0	141,900	0	0	0.000	12.394	MON	0	1,624	12/11/2015	05/20/2035
92936M-AD-9	WPP FINANCE 2010	0	C	1	2FE	10,501,133	106.2536	11,652,830	10,967,000	10,513,998	0	10,083	0	0	5.125	5.444	MS	177,985	562,059	09/27/2018	09/07/2042
92936M-AE-7	WPP FINANCE 2010	0	C	1	2FE	3,067,098	113.2265	3,396,796	3,000,000	3,065,670	0	(1,315)	0	0	5.625	5.460	MN	21,563	168,750	09/27/2018	11/15/2043
92976G-AG-6	WELLS FARGO BANK NA	0			1FE	6,061,219	132.5036	6,671,557	5,035,000	5,965,667	0	(36,244)	0	0	5.850	4.310	FA	122,728	294,548	04/01/2017	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA	0			1FE	25,272,151	144.7435	27,863,133	19,250,000	24,748,162	0	(198,286)	0	0	6.600	4.307	JJ	585,842	1,270,500	04/01/2017	01/15/2038
930059-A@-9	WADDELL AND REED FINANCIAL INC.				2	1,000,000	100.6494	1,006,494	1,000,000	1,000,000	0	0	0	0	5.750	5.750	JJ	26,833	57,500	08/06/2010	01/31/2021
930059-A@-9	WADDELL AND REED FINANCIAL INC.	0			2	2,488,175	100.6494	2,516,235	2,500,000	2,495,498	0	3,996	0	0	5.750	5.928	JJ	67,083	143,750	02/16/2018	01/31/2021
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				2	531,223	105.2163	558,933	531,223	531,247	0	(1)	0	0	5.440	5.440	MON	1,284	28,665	03/28/2012	06/30/2033
931142-CB-7	WAL MART STORES INC	0			1FE	38,753,465	129.6202	42,533,562	32,814,000	38,111,364	0	(241,737)	0	0	5.250	3.866	MS	574,245	1,722,735	04/01/2017	09/01/2035
931142-CK-7	WAL-MART STORES INC	0			1FE	32,213,889	148.2506	35,626,835	24,031,500	31,459,604	0	(284,781)	0	0	6.500	4.033	FA	590,107	1,562,048	04/01/2017	08/15/2037
931142-CX-7	WAL-MART STORES INC	C			1FE	1,340,486	148.2506	1,482,506	1,000,000	1,309,099	0	(11,850)	0	0	6.500	4.033	FA	24,556	65,000	04/01/2017	08/15/2037
931142-CM-3	WAL-MART STORES INC	0			1FE	45,740,113	145.3994	51,158,787	35,185,000	44,814,482	0	(348,954)	0	0	6.200	4.064	AO	460,533	2,181,470	04/01/2017	04/15/2038
931142-CM-3	WAL-MART STORES INC	C			1FE	1,855,878	145.3994	2,180,991	1,500,000	1,801,240	0	(10,350)	0	0	6.200	4.568	AO	19,633	93,000	02/14/2014	04/15/2038
931142-CS-0	WAL MART STORES INC	C			1FE	2,330,678	138.5454	2,770,909	2,000,000	2,285,986	0	(8,464)	0	0	5.625	4.538	AO	28,125	112,500	02/14/2014	04/01/2040
931142-CS-0	WAL MART STORES INC	0			1FE	9,846,328	138.5454	11,083,635	8,000,000	9,704,957	0	(53,324)	0	0	5.625	4.070	AO	112,500	450,000	04/01/2017	04/01/2040
931142-DB-6	WAL MART STORES INC	0			1FE	12,757,067	140.6697	14,541,025	10,337,000	12,584,500	0	(65,174)	0	0	5.625	4.086	AO	122,752	581,456	04/01/2017	04/15/2041
931142-EC-3	WALMART INC	C		1,2	1FE	493,495	118.5344	592,672	500,000	493,669	0	115	0	0	4.050	4.126	JD	113	20,250	06/20/2018	06/29/2048
931422-AK-5	WALGREEN CO	0		1	2FE	10,720,560	99.4798	10,659,255	10,715,000	10,721,323	0	(387)	0	0	4.400	4.394	MS	138,819	471,460	07/20/2017	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	993,350	104.3285	1,043,285	1,000,000	994,676	0	243	0	0	4.500	4.550	MN	5,375	45,000	11/06/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE INC	0		1,2	2FE	15,716,906	101.3385	14,972,756	14,775,000	15,669,320	0	(20,168)	0	0	4.800	4.393	MN	84,710	709,200	07/06/2017	11/18/2044
942683-AH-6	ACTAVIS INC	0	C	1,2	2FE	7,683,715	104.6944	8,213,277	7,845,000	7,693,831	0	3,619	0	0	4.625	4.765	AO	90,708	362,831	04/01/2017	10/01/2042
94973V-AH-0	ANTHEM INC	0		1	2FE	18,318,354	129.2053	21,318,870	16,500,000	18,206,837	0	(75,613)	0	0	5.950	4.961	JD	43,633	981,750	09/27/2018	12/15/2034
94973V-AL-1	ANTHEM INC			1	2FE	2,088,900	122.9879	2,644,239	2,150,000	2,102,909	0	1,699	0	0	5.850	6.065	JJ	57,996	125,775	12/02/2009	01/15/2036
94973V-AY-3	ANTHEM INC	0		1	2FE	26,272,302	112.8445	27,421,212	24,300,000	26,152,057	0	(50,527)	0	0	4.625	4.098	MN	143,606	1,123,875	09/27/2018	05/15/2042
949746-RF-0	WELLS FARGO & CO	0			1FE	1,110,248	131.7847	1,317,847	1,000,000	1,107,413	0	(2,315)	0	0	5.606	4.845	JJ	25,850	56,060	09/27/2018	01/15/2044
94974B-FY-1	WELLS FARGO & CO	C			1FE	1,020,040	107.8408	1,078,408	1,000,000	1,012,169	0	(1,639)	0	0	4.100	3.884	JD	3,189	41,000	10/07/2014	06/03/2026
94974B-GT-1	WELLS FARGO & CO	0			1FE	1,409,196	114.0617	1,710,926	1,500,000	1,411,350	0	1,639	0	0	4.400	4.797	JD	3,117	66,000	09/27/2018	06/14/2046
94980V-AG-3	WELLS FARGO BANK NA	0			1FE	6,071,870	133.1899	6,659,494	5,000,000	5,968,624	0	(39,112)	0	0	5.950	4.308	FA	103,299	297,500	04/01/2017	08/26/2036
957576-AA-9	WESTERN AND SOUTHERN FINANCIAL GROUP INC	0		1	1FE	1,139,742	126.2558	1,262,558	1,000,000	1,127,257	0	(6,711)	0	0	5.750	4.485	JJ	26,514	57,500	09/27/2018	07/15/2033
957576-AA-9	WESTERN AND SOUTHERN FINANCIAL GROUP INC	C		1	1FE	2,259,432	126.2558	2,525,116	2,000,000	2,228,106	0	(11,911)	0	0	5.750	4.608	JJ	53,028	115,000	04/01/2017	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP	0		1	1FE	4,208,310	134.4485	5,635,912	4,191,874	4,207,169	0	(126)	0	0	6.750	6.717	MS	83,313	283,357	10/28/2015	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	C		1	1FE	443,838	134.4485	530,439	394,529	440,696	0	(778)	0	0	6.750	5.813	MS	7,841	26,524	10/28/2015	03/15/2057
959802-AM-1	WESTERN UNION CO	0		1	2FE	5,935,356	111.2463	6,674,777	6,000,000	5,937,904	0	1,460	0	0	6.200	6.291	JD	10,333	372,000	09/27/2018	06/21/2040
961214-DF-7	WESTPAC BANKING CORP	C	C	2	2FE	250,000	105.8954	264,738	250,000	250,000	0	0	0	0	4.322	4.322	MN	1,141	10,805	11/15/2016	11/23/2031
961214-EG-4	WESTPAC BANKING CORP		C		2FE	3,800,000	110.0087	4,180,332	3,800,000	3,800,000	0	0	0	0	4.421	4.421	JJ	73,266	0	07/16/2019	07/24/2039
961548-AV-6	WESTVACO CORPORATION	0			2FE	387,738	137.9623	413,887	300,000	380,140	0	(6,081)	0	0	8.200	4.813	JJ	11,343	24,600	09/27/2018	01/15/2030
962166-BR-4	WEYERHAEUSER CO	0		1	2FE	632,991	138.2880	691,440	500,000	623,739	0	(7,353)	0	0	7.375	4.689	MS	10,858	36,875	09/27/2018	03/15/2032
963320-AW-6	WHIRLPOOL CORP			1,2	2FE	3,710,339	111.4235	4,178,380	3,750,000	3,713,012	0	2,673	0	0	4.750	4.885	FA	61,849	89,063	02/20/2019	02/26/2029
963320-AW-6	WHIRLPOOL CORP	C		1,2	2FE	248,898	111.4235	278,559	250,000	248,972	0	75	0	0	4.750	4.806	FA	4,123	5,938	02/21/2019	02/26/2029
96926G-AC-7	RICE UNIVERSITY			1	1FE	459,835	106.6045	533,023	500,000	463,870	0	912	0	0	3.574	4.055	MN	2,283	17,870	05/11/2015	05/15/2045
96926G-AE-3	RICE UNIVERSITY	0		1	1FE	33,100,000	105.5078	34,923,066	33,100,000	33,100,000	0	0	0	0	3.567	3.567	MN	150,864	1,180,677	11/14/2017	11/15/2047
96928*-CF-2	CTL - WALGREENS POOL II	C			2	128,768	114.0434	146,851	128,768	128,768	0	0	0	0	6.800	6.800	MON	389	5,947	10/13/2009	06/15/2034
96928*-CF-2	CTL - WALGREENS POOL II				2	310,190	114.0434	370,065	324,495	313,372	0	423	0	0	6.800	7.182	MON	981	14,975	04/21/2010	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)	C			2	202,915	113.0068	229,308	202,915	202,915	0	0	0	0	6.540	6.540	MON	590	13,068	06/17/2010	10/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)				2	351,199	113.0068	396,879	351,199	351,199	0	0	0	0	6.540	6.540	MON	1,021	22,618	06/17/2010	10/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)				2	684,912	102.7441	703,707	684,912	684,912	0	0	0	0	4.710	4.710	MON	1,434	28,898	04/20/2011	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)				2	1,073,353	108.9897	1,169,845	1,073,353	1,073,353	0	0	0	0	5.440	5.440	MON	973	57,014	11/07/2011	10/15/2031
96949L-AE-5	WILLIAMS PARTNERS LP			1,2	2FE	1,990,300	109.4781	2,189,563	2,000,000	1,990,648	0	152	0	0	4.850	4.881	MS	32,333	97,000	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS PARTNERS LP	0		1	2FE	14,741,337	124.0706	16,129,179	13,000,000	14,684,430	0	(45,633)	0	0	6.300	5.254	AO	172,900	819,000	09/27/2018	04/15/2040
96950F-AL-8	WILLIAMS PARTNERS LP	C		1,2	2FE	1,839,168	107.0962	1,927,732	1,800,000	1,816,909	0	(4,209)	0	0	4.500	4.219	MN	10,350	81,000	02/18/2014	11/15/2023

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
970648-AH-4	WILLIS NORTH AMERICA INC	0		1,2	2FE	14,947,050	117.9730	17,695,944	15,000,000	14,948,208	0	839	0	0	5.050	5.073	MS	223,042	768,021	09/05/2018	09/15/2048
970648-AH-4	WILLIS NORTH AMERICA INC	C		1,2	2FE	996,470	117.9730	1,179,730	1,000,000	996,547	0	56	0	0	5.050	5.073	MS	14,869	51,201	09/05/2018	09/15/2048
97650W-AG-3	WINTRUST FINANCIAL CORP				2FE	7,000,000	106.4014	7,448,095	7,000,000	7,000,000	0	0	0	0	4.850	4.850	JD	23,576	169,750	06/03/2019	06/06/2029
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	C		1,2	1FE	998,850	100.2545	1,002,545	1,000,000	998,868	0	18	0	0	3.300	3.306	MS	12,558	0	08/07/2019	09/01/2049
980236-AQ-6	WOODSIDE FINANCE LTD		C	1,2	2FE	3,992,680	109.4675	4,378,700	4,000,000	3,993,170	0	490	0	0	4.500	4.523	MS	58,500	90,000	02/25/2019	03/04/2029
983024-AG-5	WYETH	0		1	1FE	7,090,309	140.7577	7,741,674	5,500,000	6,899,343	0	(72,160)	0	0	6.500	4.103	FA	148,958	357,500	04/01/2017	02/01/2034
983024-AG-5	WYETH	C		1	1FE	709,031	140.7577	774,167	550,000	689,934	0	(7,216)	0	0	6.500	4.103	FA	14,896	35,750	04/01/2017	02/01/2034
983024-AL-4	WYETH	0		1	1FE	23,636,344	135.2819	25,730,616	19,020,000	23,165,770	0	(177,930)	0	0	6.000	4.134	FA	431,120	1,141,200	04/01/2017	02/15/2036
983024-AN-0	WYETH	0		1	1FE	19,508,653	136.5982	21,650,820	15,850,000	19,182,104	0	(128,994)	0	0	5.950	4.222	AO	235,769	943,075	10/15/2018	04/01/2037
983024-AN-0	WYETH			1	1FE	198,642	136.5982	273,196	200,000	199,013	0	32	0	0	5.950	5.996	AO	2,975	11,900	03/22/2007	04/01/2037
983024-AN-0	WYETH	C		1	1FE	2,469,468	136.5982	2,731,965	2,000,000	2,425,721	0	(16,511)	0	0	5.950	4.203	AO	29,750	119,000	04/01/2017	04/01/2037
98389B-AH-3	XCEL ENERGY INC			1	2FE	2,691,632	135.2563	2,705,127	2,000,000	2,546,902	0	(22,621)	0	0	6.500	4.188	JJ	65,000	130,000	09/25/2012	07/01/2036
98417E-AC-4	GLENCORE FINANCE CANADA LTD	0	C	1	2FE	946,660	121.5880	1,032,282	849,000	943,090	0	(2,911)	0	0	6.900	5.889	MN	7,485	58,581	09/27/2018	11/15/2037
98420E-AC-9	XLIT LTD	C	C	1	2FE	249,083	108.9609	272,402	250,000	249,468	0	88	0	0	4.450	4.496	MS	2,812	11,125	03/24/2015	03/31/2025
98420E-AD-7	XLIT LTD	0	C	1	2FE	6,298,176	127.2106	7,632,634	6,000,000	6,291,267	0	(5,522)	0	0	5.500	5.154	MS	83,417	330,000	09/27/2018	03/31/2045
98462Y-AB-6	YAMANA GOLD INC	0	C	1,2	2FE	508,550	104.4886	522,443	500,000	505,857	0	(1,201)	0	0	4.950	4.647	JJ	11,413	24,750	08/29/2017	07/15/2024
98462Y-AD-2	YAMANA GOLD INC	0	C	1,2	2FE	699,930	104.6225	732,357	700,000	699,949	0	5	0	0	4.625	4.626	JD	1,439	32,375	11/29/2017	12/15/2027
98462Y-C#-5	YAMANA GOLD INC.	C	A		2	100,000	102.7868	102,787	100,000	100,000	0	0	0	0	4.780	4.780	JD	13	7,170	06/10/2013	06/30/2023
98462Y-C#-5	YAMANA GOLD INC.		A		2	2,670,000	102.7868	2,744,408	2,670,000	2,670,000	0	0	0	0	4.780	4.780	JD	355	191,439	06/10/2013	06/30/2023
98956P-AB-8	ZIMMER HOLDINGS INC	0		1	2FE	14,391,065	119.1908	15,494,800	13,000,000	14,343,127	0	(38,980)	0	0	5.750	4.930	MN	64,368	747,500	09/27/2018	11/30/2039
98978V-AH-6	ZOETIS INC	0		1,2	2FE	13,049,346	119.2523	15,145,042	12,700,000	13,028,946	0	(8,389)	0	0	4.700	4.515	FA	248,708	596,900	07/06/2017	02/01/2043
98978V-AK-9	ZOETIS INC	C		1,2	2FE	249,423	110.7679	276,920	250,000	249,631	0	54	0	0	4.500	4.529	MN	1,500	11,250	11/09/2015	11/13/2025
98978V-AM-5	ZOETIS INC	0		1,2	2FE	15,497,883	108.9487	16,996,002	15,600,000	15,502,234	0	1,904	0	0	3.950	3.988	MS	186,572	616,200	11/02/2017	09/12/2047
F9731#-AG-2	VICAT SA	0	C		2	8,498,232	109.4061	8,752,488	8,000,000	8,357,578	0	(112,426)	0	0	6.110	4.458	N/A	40,733	488,800	09/27/2018	12/01/2022
G2615*-AC-0	DCC TREASURY 2010 LIMITED	0	D		2	21,249,003	100.5925	20,118,500	20,000,000	20,099,816	0	(430,578)	0	0	5.710	3.484	AO	285,500	1,142,000	04/01/2017	03/24/2020
G2978#-AE-3	ELECTRICITY SUPPLY BOARD	0	D		1	21,874,487	109.8477	21,969,540	20,000,000	21,172,185	0	(265,733)	0	0	6.050	4.418	JD	53,778	1,210,000	04/01/2017	12/15/2023
H919B9-YE-5	CREDIT SUISSE GROUP AG		D	2	3FE	2,037,340	107.6250	2,152,500	2,000,000	2,025,970	0	(9,220)	0	0	7.125	6.551	JJ	60,167	142,500	12/19/2018	12/31/2049
M8222M-AD-4	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD	0	D	1	1FE	3,049,800	117.1250	3,232,650	2,760,000	3,016,334	0	(26,622)	0	0	6.332	4.878	MS	44,176	174,763	09/27/2018	09/30/2027
N0431#-AL-4	ARUBA	0	C		2	3,234,717	113.2376	3,397,128	3,000,000	3,186,976	0	(38,115)	0	0	6.100	4.505	N/A	119,458	91,500	09/27/2018	05/06/2024
N73388-AC-5	RED ELECTRICA DE ESPANA FIN BV	0	C		1	13,861,335	112.4224	14,345,098	12,760,000	13,548,222	0	(118,061)	0	0	5.310	4.102	AO	135,511	677,556	04/01/2017	10/19/2025
P00173-AA-5	ABENGOA TRANSMISION SUR SA	0	C	1	2FE	2,816,317	126.3760	3,212,228	2,541,803	2,805,569	0	(9,273)	0	0	6.875	5.799	AO	29,610	174,437	09/27/2018	04/30/2043
P3697U-AD-0	EMBOTELLADORA ANDINA SA	0	C	1	2FE	1,585,960	106.7480	1,623,637	1,521,000	1,570,794	0	(12,055)	0	0	5.000	4.050	AO	19,013	76,050	09/27/2018	10/01/2023
P4909L-AA-8	GNL QUINTERO SA	0	D	1	2FE	3,065,320	106.1260	3,302,641	3,112,000	3,073,151	0	6,145	0	0	4.634	4.898	JJ	60,488	144,210	09/27/2018	07/31/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	0	C	1	2FE	3,802,864	106.8760	4,157,476	3,890,000	3,815,587	0	9,995	0	0	4.250	4.603	AO	28,013	165,325	09/27/2018	04/30/2028
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD		D	5	2PL	1,400,000	103.1773	1,444,482	1,400,000	1,400,000	0	0	0	0	5.690	5.688	JD	3,540	79,660	05/05/2011	06/15/2021
Q9396#-AH-4	VICTORIA POWER NETWORKS FINANCE	0	C		1	17,905,280	105.4936	18,988,848	18,000,000	17,929,830	0	8,758	0	0	3.750	3.815	MN	91,875	675,000	04/01/2017	11/25/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS FINANCE	0	C		1	12,041,368	104.2747	12,512,964	12,000,000	12,028,301	0	(5,167)	0	0	3.650	3.597	MN	59,617	438,000	04/01/2017	11/25/2024
R16582-5H-8	DNB BANK ASA		D	2	2FE	1,028,160	105.8750	1,058,750	1,000,000	1,018,826	0	(7,556)	0	0	6.500	5.566	MAR	49,653	65,000	10/01/2018	10/18/2066
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1PL	59,000,000	100.0000	59,000,000	59,000,000	59,000,000	0	0	0	0	5.000	4.997	AO	278,611	0	11/27/2019	10/01/2045
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB		D	2	2FE	1,005,750	107.8500	1,078,500	1,000,000	1,004,769	0	(981)	0	0	6.250	6.112	MAR	53,646	0	02/19/2019	12/29/2049
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,364,798,873	XXX	9,188,663,115	7,544,679,876	8,292,235,117	0	(33,728,936)	0	0	XXX	XXX	XXX	99,937,245	398,894,683	XXX	XXX
004375-AQ-4	ACCR 032 A3 - RMBS			4	1FM	69,866	97.0439	82,825	85,348	69,866	0	0	0	0	2.532	6.949	MON	36	2,559	12/02/2008	10/25/2033
00442E-AF-2	ACE 06NC3 A2B - RMBS			4	1FM	162,927	34.6339	232,165	670,342	162,971	0	0	0	0	1.902	13.002	MON	213	7,707	07/07/2008	12/25/2036
02149C-AD-3	CWALT 0641CB 1A4 - CMO/RMBS	0		4	4FM	2,319,663	82.8109	2,169,306	2,619,590	2,330,206	0	8,363	0	0	5.750	6.808	MON	12,552	150,410	09/27/2018	01/25/2037
040104-PB-1	ARSI 05W3 A2D - RMBS			4	1FM	96,868	100.0926	106,255	106,157	105,075	0	811	0	0	2.472	4.233	MON	44	2,881	02/05/2013	11/25/2035
04541G-MN-9	ABSHE 04HE8 M1 - RMBS			4	1FM	420,780	98.3851	551,979	561,040	482,575	0	16,269	0	0	2.842	6.498	MON	266	18,375	05/18/2012	12/25/2034
04542B-MT-6	ABFC 05AQ1 A5 - RMBS	0		4	1FM	4,220,165	105.4696	4,352,730	4,127,000	4,194,510	0	(22,880)	0	0	5.320	4.200	MON	18,296	195,309	09/27/2018	03/25/2035
05946X-S6-1	BAFC 057 3A1 - CMO/RMBS	0		4	1FM	3,176,598	107.9463	3,266,524	3,026,065	3,169,696	0	(7,206)	0	0	5.750	4.199	MON	14,500	172,383	09/27/2018	11/25/2035
05946X-XQ-1	BAFC 05EA 4A1 - CMO/RMBS			4	1FM	8,124	100.5137	8,325	8,282	8,286	0	(33)	0	0	4.476	3.866	MON	31	354	12/16/2013	03/20/2035
05946X-Z3-0	BAFC 058 3A3 - CMO/RMBS			4	2FM	454,671	85.4908	374,080	437,567	442,327	78,022	162	0	0	5.500	(6.081)	MON	2,006	24,040	09/25/2012	01/25/2036
05949T-AX-7	BAFC 061 123 - CMO/RMBS			4	1FM	347,012	107.2172	394,493	367,939	345,486	0	1,071	0	0	5.750	7.268	MON	1,763	20,979	03/30/2012	01/25/2036
05952H-CD-9	BOAMS 071 217 - CMO/RMBS			4	1FM	320,591	99.3584	344,894	347,122	292,588	0	4,186	0	0	6.000	7.672	MON	1,736	13,809	07/14/2011	01/25/2037
12464Y-AA-7	CBASS 07CB5 A1 - RMBS			4	1FM	107,438	73.9170	131,711	178,188	110,369	0	0	0	0	1.768	5.110	MON	53	4,232	05/15/2009	04/25/2037
12543P-AC-7	CWHL 0621 A3 - CMO/RMBS	0		4	4FM	2,419,745	84.9352	2,337,741	2,752,380	2,430,956	0	8,900	0	0	6.000	7.143	MON	13,762	164,689	09/27/2018	02/25/2037
12544D-AX-7	CWHL 0714 A22 - CMO/RMBS	0		4	4FM	2,454,018	85.0085	2,376,459	2,795,554	2,464,584	0	8,390	0	0	6.250	7.409	MON	14,560	174,090	09/27/2018	09/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12553X-AD-5	CIM 18INV1 A4 - CMO/RMBS	0		2	1FM	13,268,256	101.9482	13,608,537	13,348,486	13,265,726	0	(3,247)	0	0	4.000	4.126	MON	44,495	531,977	09/27/2018	08/25/2048
12567A-AG-2	CMALT 07A3 1A7 - CMO/RMBS	0		4	3FM	2,776,279	99.3242	2,878,184	2,897,768	2,780,564	0	3,344	0	0	5.750	6.094	MON	13,885	166,297	09/27/2018	03/25/2037
12627H-AK-6	CSAB 062 A6A - RMBS	0		4	1FM	3,072,693	52.9152	2,878,473	5,439,783	3,154,084	0	70,719	0	0	6.220	11.994	MON	28,196	159,201	09/27/2018	09/25/2036
126378-AE-8	CSMC 071A A2A - RMBS	0		4	1FM	2,708,782	44.7171	2,621,840	5,863,164	2,708,782	0	173,992	179,360	0	5.802	12.441	MON	28,349	145,655	09/27/2018	02/25/2037
12654P-AA-6	CSMC 18RPL9 A1 - CMO/RMBS	C		4	1FM	1,207,070	103.8379	1,251,635	1,205,374	1,209,696	0	2,732	0	0	3.850	3.646	MON	3,867	46,272	10/02/2018	09/25/2057
126673-P2-2	CWL 054 MF1 - RMBS	0		4	1FM	14,480,068	102.3832	14,845,561	14,500,000	14,561,832	0	81,312	0	0	5.087	4.966	MON	61,468	651,734	09/27/2018	08/27/2035
126673-QR-6	CWHEL 04S A - RMBS			4	1FM	156,592	98.4850	253,860	257,765	214,675	0	11,312	0	0	1.980	14.821	MON	227	6,510	11/15/2011	02/15/2030
126673-QY-1	CWL 0413 MF1 - RMBS	0		4	1FM	6,486,716	100.5391	6,482,285	6,447,526	6,465,247	0	(16,551)	0	0	5.071	4.549	MON	27,246	310,492	09/27/2018	04/25/2035
126673-WE-8	CWL 051 MF1 - RMBS	0		4	1FM	5,933,729	102.3898	5,995,266	5,855,336	5,905,102	0	(22,709)	0	0	5.456	4.549	MON	26,622	289,066	09/27/2018	06/25/2035
126673-Y8-9	CWL 057 AF5 - RMBS	0		4	1FM	5,567,431	99.7863	5,597,427	5,609,413	5,602,250	0	34,398	0	0	5.554	5.484	MON	25,962	277,364	09/27/2018	10/25/2035
126673-ZU-9	CWL 053 AF6 - RMBS	0		4	1FM	47,033	100.5530	47,264	47,004	47,047	0	81	0	0	5.219	4.414	MON	204	1,630	04/01/2017	07/25/2035
12667G-JJ-3	CWALT 0511CB 2A6 - CMO/RMBS	0		4	3FM	4,330,343	99.4527	4,295,826	4,319,467	4,179,519	0	(136,689)	0	0	5.500	2.898	MON	19,798	236,537	09/27/2018	06/25/2035
126685-AD-8	CWHEL 05C 2A - RMBS	C		4	1FM	81,823	96.9634	100,244	103,383	92,099	0	2,226	0	0	1.920	6.510	MON	88	2,360	04/20/2010	07/15/2035
126685-AF-3	CWHEL 05D 2A - RMBS	C		4	1FM	58,128	96.3052	69,976	72,660	64,348	0	442	0	0	1.930	5.527	MON	62	1,668	04/22/2010	11/15/2035
12668A-2M-6	CWALT 0570CB A3 - CMO/RMBS	0		4	3FM	3,043,588	91.4878	3,031,056	3,313,072	3,054,566	0	8,674	0	0	5.500	6.236	MON	15,185	181,639	09/27/2018	12/25/2035
12668A-Z3-2	CWALT 0565CB 2A3 - CMO/RMBS	0		4	3FM	2,368,541	92.3267	2,315,288	2,507,713	2,374,232	0	4,470	0	0	5.500	5.982	MON	11,494	137,456	09/27/2018	12/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS			4	1FM	195,176	90.3168	185,799	205,719	179,055	0	(5,002)	0	0	5.500	5.309	MON	943	11,279	02/16/2012	01/25/2036
126698-AC-3	CWL 0713 2A1 - RMBS			4	1FM	352,595	97.5874	411,620	421,796	380,692	0	3,643	0	0	2.692	5.128	MON	189	13,514	12/16/2013	02/25/2036
144539-AB-9	CARR 06NC5 A2 - RMBS			4	1FM	272,910	96.2336	388,565	403,772	272,910	0	0	0	0	1.902	32.564	MON	128	9,570	05/15/2009	03/25/2036
144539-AC-7	CARR 06NC5 A3 - RMBS	0		4	1FM	15,650,926	80.3763	16,075,256	20,000,000	15,962,777	0	252,633	0	0	1.942	4.665	MON	6,473	490,752	09/27/2018	10/27/2036
161546-FV-3	CFAB 034 1A5 - RMBS	0		4	1FM	1,362,816	102.2473	1,376,548	1,346,292	1,364,643	0	(3,263)	0	0	5.916	5.036	MON	6,637	69,640	09/27/2018	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS	0		4	2FE	3,583,740	99.6342	3,729,385	3,743,076	3,591,092	0	5,891	0	0	3.750	4.064	MON	11,697	140,045	09/27/2018	03/26/2046
170255-AN-3	CWHL 071 A4 - CMO/RMBS	0		4	4FM	3,281,462	82.7710	3,227,861	3,899,748	3,301,399	0	15,866	0	0	6.000	7.553	MON	19,499	232,238	09/27/2018	03/25/2037
17309A-AA-7	CMALT 06A1 1A1 - CMO/RMBS			4	1FM	228,103	97.7984	257,154	262,942	220,532	0	823	0	0	5.750	9.153	MON	1,260	12,334	06/20/2011	04/25/2036
17309A-AD-1	CMALT 06A1 1A4 - CMO/RMBS	0		4	3FM	2,253,977	97.7984	2,257,492	2,308,312	2,255,944	0	1,500	0	0	5.750	5.931	MON	11,061	132,094	09/27/2018	04/25/2036
17309N-AG-6	CRMSI 061 M1 - RMBS	0		4	1FM	10,098,831	101.4388	10,143,878	10,000,000	10,056,010	0	(30,713)	0	0	6.612	4.788	MON	55,100	512,869	09/27/2018	07/25/2036
225458-5R-5	CSFB 059 2A1 - CMO/RMBS	0		4	1FM	1,808,405	84.7175	1,840,504	2,172,519	1,808,405	0	7,002	157,202	0	5.500	0.000	MON	9,957	119,168	09/27/2018	10/25/2035
225458-F7-8	CSFB 057 2A4 - CMO/RMBS	0		4	3FM	2,084,759	75.3459	2,028,984	2,692,891	2,084,759	0	11,846	117,348	0	5.500	7.055	MON	12,342	143,911	09/27/2018	08/25/2035
31846L-BW-5	FAMLT 982 2F - RMBS	0		4	1FM	23,688	100.0438	23,965	23,955	23,842	0	77	0	0	7.020	7.634	MON	140	1,488	04/01/2017	09/20/2029
32028P-AF-2	FFML 06FF11 2A4 - RMBS	0		4	2FM	11,942,310	89.5303	12,508,236	13,970,959	11,672,278	0	(237,708)	0	0	2.272	2.989	MON	5,290	365,883	09/27/2018	08/25/2036
3622E8-AC-9	GSAA 0615 F3A - RMBS	0		4	1FM	3,398,359	52.2138	3,107,543	5,951,576	2,915,746	0	(402,675)	0	0	5.882	4.679	MON	29,175	147,944	09/27/2018	09/25/2036
362341-ST-7	GSAA 0512 AF5 - RMBS	0		4	1FM	10,761,705	86.8461	10,474,507	12,061,004	10,814,195	0	41,605	0	0	5.658	6.683	MON	56,872	452,643	09/27/2018	09/25/2035
36249B-AD-2	GSAA 077 A4 - RMBS			4	1FM	301,125	97.4517	339,180	348,050	325,363	0	4,375	0	0	2.062	5.152	MON	120	8,891	01/17/2013	07/25/2037
44328B-AD-0	HASC 06HE2 2A2 - RMBS			4	1FM	170,499	37.9897	217,439	572,363	170,499	0	0	0	0	1.818	10.983	MON	173	8,396	10/28/2008	12/25/2036
45073D-AA-6	IXIS 07HE1 A1 - RMBS			4	1FM	157,013	34.8543	184,572	529,553	157,013	0	0	0	0	1.852	10.932	MON	163	7,933	05/15/2009	05/25/2037
45254N-JW-8	IMM 046 2A - RMBS	0		4	1FM	3,844,978	102.9800	3,749,724	3,641,217	3,776,873	0	(74,565)	0	0	6.060	3.256	MON	18,388	152,664	09/27/2018	10/25/2034
45256V-AA-5	IMSA 062 A11 - RMBS	0		4	1FM	3,590,257	88.2749	3,685,753	4,175,315	3,599,801	0	111	0	0	1.972	3.090	MON	1,372	103,197	09/27/2018	08/25/2036
46627M-AU-1	JPALT 05S1 2A9 - CMO/RMBS	0		4	4FM	3,074,234	92.8604	2,956,081	3,183,360	3,078,367	0	3,201	0	0	6.000	6.288	MON	15,917	190,572	09/27/2018	12/25/2035
46643D-AE-7	JPMMT 14OAK4 A4 - CMO/RMBS			4	1FM	307,484	102.0444	309,705	303,500	306,212	0	21	0	0	3.500	3.214	MON	885	10,552	10/07/2014	09/25/2044
55275R-AD-4	MABS 06NC3 A4 - RMBS	0		4	1FM	8,250,341	65.1536	8,291,794	12,726,532	8,378,127	0	83,300	0	0	1.952	4.985	MON	4,140	313,093	09/27/2018	10/25/2036
57643L-NW-2	MABS 06AB1 A3B - RMBS	0		4	3FM	2,829,104	86.5614	2,743,049	3,168,904	2,841,831	0	10,089	0	0	6.000	7.029	MON	15,845	121,029	09/27/2018	02/25/2036
59020U-AB-1	MLMI 04A1 2A1 - CMO/RMBS			4	1FM	71,826	101.3057	76,518	75,532	72,937	0	184	0	0	4.194	4.281	MON	264	3,331	12/16/2013	02/25/2034
61744C-MH-6	MSAC 05NC1 A2C - RMBS			4	1FM	120,117	100.5601	175,057	174,082	166,566	0	702	0	0	2.552	5.171	MON	74	5,292	09/25/2009	01/25/2035
61749H-AE-0	MSAC 06HE3 A2D - RMBS	0		4	1FM	9,626,098	95.0009	9,807,063	10,323,128	9,629,795	0	(15,518)	0	0	2.292	3.037	MON	3,943	289,170	09/27/2018	04/25/2036
67087T-CD-1	OAK 01B A3 - ABS	0		4	1FE	126,112	100.4284	125,417	124,882	124,882	0	(78)	0	0	6.535	6.086	MON	680	7,649	04/01/2017	03/16/2023
67389M-AE-1	OAKS 151 A5 - CMO/RMBS	C		4	1FM	99,191	101.4844	101,504	100,019	99,140	0	88	0	0	3.500	3.681	MON	292	3,201	11/25/2015	04/25/2046
69374J-AA-9	PSMC 183 A1 - CMO/RMBS	0		4	1FM	4,872,543	101.9141	4,977,475	4,883,990	4,872,208	0	(866)	0	0	4.000	4.019	MON	16,280	194,958	09/10/2018	08/25/2048
69374J-AM-3	PSMC 183 A12 - CMO/RMBS	0		4	1FM	1,184,882	100.9386	1,211,264	1,200,000	1,187,139	0	1,986	0	0	4.000	4.219	MON	4,000	48,000	09/10/2018	08/25/2048
69374K-AA-6	PSMC 184 A1 - CMO/RMBS	0		4	1FM	7,018,975	101.8996	7,237,116	7,102,204	7,019,373	0	(1,870)	0	0	4.000	4.447	MON	23,674	283,511	10/09/2018	11/25/2048
74922L-AG-8	RALI 06QS16 A7 - CMO/RMBS	0		4	4FM	4,075,325	91.4233	4,194,563	4,588,069	4,093,151	0	14,138	0	0	6.000	7.054	MON	22,940	274,173	09/27/2018	11/25/2036
74929C-CG-9	RBSSP 102M 132 - CMO/RMBS	0		4	3FM	2,098,097	98.7977	2,093,393	2,118,869	2,098,662	0	383	0	0	5.750	5.803	MON	10,153	121,518	09/27/2018	04/26/2036
74929G-AF-4	RBSSP 105B 2A2 - CMO/RMBS	0		4	4FM	2,700,654	80.6628	2,497,636	3,096,390	2,713,108	0	10,469	0	0	6.000	7.193	MON	15,482	185,112	09/27/2018	09/28/2037
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS	0		4	3FM	2,559,987	101.1427	2,724,462	2,693,681	2,564,529	0	3,557	0	0	6.000	6.420	MON	13,468	160,824	09/27/2018	05/25/2037
74958A-AJ-3	RFMSI 06S7 A9 - CMO/RMBS	0		4	3FM	2,350,450	96.8960	2,368,361	2,444,229	2,353,632	0	2,472	0	0	6.500	6.830	MON	13,240	158,403	09/27/2018	08/25/2036
75114T-AC-5	RALI 06QS5 A3 - CMO/RMBS	0		4	3FM	1,904,356	94.9505	1,956,496	2,060,543	1,910,172	0	4,590	0	0	6.000	6.694	MON	10,303	123,204	09/27/2018	05/25/2036
75970N-AG-2	RAMC 052 AV3 - RMBS			4	1FM	239,609	97.4707	274,662	281,789	251,818	0	1,831	0	0	2.162	4.230	MON	102	7,420	12/26/2013	08/25/2035
759950-CV-8	RAMC 042 AF6 - RMBS	0		4	1FM	149,156	100.3864	151,414	150,831	147,717	0	(213)	0	0	5.896	5.334	MON	741	5,888	04/01/2017	07/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759950-FZ-6	RAMC 054 A5 - RMBS	0		4	1FM	11,991,696	85.7498	12,433,714	14,500,000	11,709,494	0	(323,732)	0	0	6.066	4.407	MON	73,298	540,339	09/27/2018	02/25/2036
761042-AH-3	RMT 98B M2 - CMO/RMBS	0		4	1FM	21,697	100.7836	22,070	21,899	21,899	0	117	0	0	2.542	0.000	MON	8	149	04/01/2017	11/26/2027
761136-AJ-9	RAST 07A1 A9 - CMO/RMBS			4	1FM	457,261	55.7503	349,002	626,009	333,633	0	(42,841)	0	0	5.750	8.135	MON	3,000	35,899	11/19/2014	03/25/2037
761136-AJ-9	RAST 07A1 A9 - CMO/RMBS			4	2FM	252,558	55.7503	192,659	345,575	188,266	0	(17,295)	0	0	5.750	7.455	MON	1,656	20,616	11/19/2014	03/25/2037
762009-AR-9	RFMSI 07S6 116 - CMO/RMBS	0		4	4FM	3,593,221	97.5486	3,711,848	3,805,128	3,600,382	0	5,623	0	0	6.000	6.477	MON	19,026	226,901	09/27/2018	06/25/2037
81377A-AD-4	SABR 06HE2 A2C - RMBS	0		4	1FM	8,562,688	54.1110	8,226,626	15,203,234	8,750,446	0	128,844	0	0	1.942	6.026	MON	4,921	293,026	09/27/2018	07/25/2036
81745C-AA-1	SEMT 137 A1 - CMO/RMBS			4	1FM	1,282,798	98.4182	1,278,723	1,299,276	1,287,642	0	918	0	0	2.500	2.703	MON	2,707	32,342	05/16/2013	06/25/2043
81746D-AU-4	SEMT 175 A19 - CMO/RMBS			4	1FM	1,537,832	101.3594	1,552,431	1,531,610	1,536,247	0	243	0	0	3.500	3.417	MON	4,467	53,469	07/12/2017	08/26/2047
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS	0		4	1FM	897,819	101.8427	916,584	900,000	897,834	0	64	0	0	3.500	3.526	MON	2,625	31,500	01/16/2018	02/25/2048
83611X-AC-8	SVHE 06EQ2 A3 - RMBS	0		4	1FM	11,367,881	79.5392	11,552,567	14,524,373	11,585,229	0	172,087	0	0	1.952	3.565	MON	4,725	357,180	09/27/2018	01/25/2037
86358R-C2-1	SASC 029 A2 - RMBS			4	1FM	83,451	99.7080	90,106	90,370	90,127	0	201	0	0	2.092	3.263	MON	32	2,302	12/16/2013	10/25/2027
86359B-LE-9	SARM 04ARM2 4A1 - CMO/RMBS			4	1FM	91,559	101.4166	96,630	95,280	91,948	0	(1,097)	0	0	4.063	4.442	MON	323	3,205	12/16/2013	03/25/2034
86359B-UF-6	SASC 0411XS A5B - RMBS	0		4	1FM	788,327	100.3694	791,042	788,131	784,875	0	(2,988)	0	0	5.249	5.171	MON	3,448	41,503	09/27/2018	06/25/2034
86359B-XK-2	SASC 0416XS A3B - RMBS			4	1FM	824,081	101.3152	943,922	931,669	824,081	0	(66)	0	0	6.410	7.154	MON	4,977	40,730	09/25/2012	08/25/2034
88632A-AA-6	TBMLT 183 A1 - CMO/RMBS	0		4	1FM	6,644,910	101.4398	6,809,741	6,713,089	6,642,399	0	(3,629)	0	0	4.000	4.302	MON	22,377	268,121	10/26/2018	11/25/2048
89176L-AB-0	TPMT 186 A1B - RMBS			4	1FM	1,003,203	104.5620	1,045,620	1,000,000	1,002,617	0	(586)	0	0	3.750	3.666	MON	3,125	21,875	05/06/2019	03/25/2058
89178B-AB-0	TPMT 194 A2 - CMO/RMBS			4	1FE	2,539,814	100.8194	2,520,486	2,500,000	2,539,750	0	(64)	0	0	3.250	3.180	N/A	1,354	13,542	11/04/2019	10/27/2059
92537K-AB-0	VERUS 194 A2 - CMO/RMBS	C		4	1FE	244,714	99.9492	244,594	244,719	244,698	0	(16)	0	0	2.846	2.770	MON	580	1,161	10/22/2019	10/25/2059
933637-AJ-9	WAMU 06AR18 3A3 - CMO/RMBS			4	1FM	145,575	92.2052	279,641	303,281	181,602	0	7,152	0	0	3.248	16.454	MON	821	10,030	12/08/2006	01/25/2037
93934F-DF-6	WMALT 058 3C1 - CMO/RMBS			4	1FM	341,914	80.8411	354,773	438,853	266,988	0	(10,522)	0	0	6.000	10.299	MON	2,194	25,001	11/19/2014	10/25/2035
93935E-AC-8	WMALT 068 A3A - RMBS			4	4FM	337,933	60.0997	256,932	427,509	361,386	0	3,945	0	0	4.297	(3.150)	MON	1,531	11,375	01/16/2014	10/25/2036
93935H-AH-0	WMALT 067 A5 - RMBS			4	1FM	1,085,839	45.6669	851,028	1,863,553	716,066	0	(108,192)	0	0	4.239	6.768	MON	6,582	37,673	11/19/2014	09/25/2036
97652Q-AC-3	WIN 142 A3 - CMO/RMBS			4	1FM	286,305	100.9218	285,025	282,422	287,560	0	238	0	0	3.500	2.990	MON	824	9,810	10/08/2014	09/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						265,570,785	XXX	268,294,967	307,838,059	265,077,629	78,022	(249,147)	453,910	0	XXX	XXX	XXX	970,967	11,818,773	XXX	XXX
05359A-AJ-2	AVMT 18AVM D - CMBS			4	1FM	9,802,950	104.2213	10,422,132	10,000,000	9,825,588	0	13,195	0	0	4.249	4.452	MON	35,412	416,944	06/19/2018	07/09/2040
05491U-BE-7	BBCMS 18C2 XA - CMBS	0		3	1FE	1,071,826	5.7664	1,035,252	0	961,059	0	(110,024)	0	0	0.772	4.998	MON	11,544	151,316	12/06/2018	12/15/2051
05492G-AJ-7	BBCMS 19CLP C - CMBS			4	1FM	3,588,869	99.3794	3,601,421	3,623,912	3,582,579	0	(6,290)	0	0	3.520	3.205	MON	6,024	97,300	02/14/2019	12/15/2031
05525B-AA-8	BAMLL 13WBRK A - CMBS			4	1FM	102,031	103.3885	103,389	100,000	100,886	0	(172)	0	0	3.666	3.415	MON	305	3,583	05/21/2013	03/12/2037
05525M-AE-6	BAMLL 14520M B - CMBS			4	1FM	3,040,686	108.8872	3,266,617	3,000,000	3,032,482	0	(1,602)	0	0	4.125	4.208	MON	6,875	128,173	08/01/2014	08/16/2046
05604F-AC-9	BWAY 131515 A2 - CMBS			2	1FM	1,947,487	104.1330	1,978,526	1,900,000	1,920,156	0	(3,885)	0	0	3.454	3.232	MON	5,469	65,632	02/26/2013	03/10/2033
056054-AJ-8	BX 19XL F - CMBS			4	1FM	7,000,000	100.0624	7,004,368	7,000,000	7,000,000	0	0	0	0	4.000	3.828	MON	13,222	38,706	10/09/2019	10/15/2036
056059-AN-8	BX 18IND E - CMBS			4	1FM	2,084,123	100.2189	2,089,990	2,085,426	2,080,388	0	(3,735)	0	0	3.440	3.837	MON	3,387	76,881	02/05/2019	11/15/2035
056059-AN-8	BX 18IND E - CMBS	0		4	1FM	9,688,000	100.2189	9,709,202	9,688,000	9,688,000	0	0	0	0	3.440	3.525	MON	15,736	391,756	10/22/2018	11/15/2035
056059-AQ-1	BX 18IND F - CMBS			4	1FM	7,000,000	100.2188	7,015,315	7,000,000	7,000,000	0	0	0	0	3.540	3.632	MON	11,701	290,157	10/22/2018	11/15/2035
056083-AL-2	BXP 17GM D - CMBS			4	1FM	14,199,316	100.9113	15,136,697	15,000,000	14,323,097	0	69,407	0	0	3.425	4.197	MON	42,810	520,855	04/10/2018	06/15/2039
06054A-BC-2	BACM 15UBS7 B - CMBS	C		4	1FM	776,389	106.8052	747,636	700,000	747,080	0	(9,057)	0	0	4.361	2.962	MON	2,544	30,952	08/18/2016	09/17/2048
06054M-AJ-2	BACM 16UB10 B - CMBS			4	1FM	1,287,411	102.7568	1,284,460	1,250,000	1,274,744	0	(3,657)	0	0	3.790	3.442	MON	3,948	47,375	05/20/2016	07/16/2049
06054M-AJ-2	BACM 16UB10 B - CMBS	C		4	1FM	1,029,929	102.7568	1,027,568	1,000,000	1,019,846	0	(2,861)	0	0	3.790	3.441	MON	3,158	37,900	05/20/2016	07/16/2049
065403-BF-3	BANK 19BN17 AS - CMBS	C		4	1FM	1,287,398	107.2027	1,340,034	1,250,000	1,284,927	0	(2,471)	0	0	3.976	3.626	MON	4,142	33,133	03/21/2019	04/17/2052
065405-AF-9	BANK 19BN16 AS - CMBS			4	1FM	1,029,953	109.0869	1,090,869	1,000,000	1,027,664	0	(2,289)	0	0	4.267	3.913	MON	3,556	35,558	02/01/2019	02/16/2052
06540R-AK-0	BANK 17BNK9 C - CMBS	C		4	1FM	759,954	104.2974	782,231	750,000	757,899	0	(1,061)	0	0	4.374	4.133	MON	2,734	32,094	12/05/2017	11/18/2054
06541K-BD-9	BANK 18BK12 AS - CMBS	C		4	1FM	623,149	112.7758	682,294	605,000	620,522	0	(1,672)	0	0	4.359	4.063	MON	2,198	26,708	05/15/2018	05/17/2061
08161C-AL-5	BMARK 18B2 C - CMBS	0		4	1FM	7,964,800	105.0034	8,400,271	8,000,000	7,975,692	0	7,439	0	0	4.202	4.394	MON	28,010	340,803	02/09/2018	02/17/2051
08161H-AK-6	BMARK 18B4 C - CMBS	0		4	1FM	2,836,820	106.8247	2,991,093	2,800,000	2,830,415	0	(4,326)	0	0	4.563	4.461	MON	10,646	129,544	06/28/2018	07/17/2051
08162T-BC-6	BMARK 18B7 XA - CMBS	0		3	1FE	996,119	3.1348	925,899	0	886,929	0	(103,095)	0	0	0.447	4.875	MON	10,991	152,027	11/09/2018	05/16/2053
08162T-BD-4	BMARK 18B7 AM - CMBS			4	1FM	2,059,881	113.8090	2,276,180	2,000,000	2,054,166	0	(5,257)	0	0	4.741	4.386	MON	7,902	94,820	11/09/2018	05/16/2053
08162V-AG-3	BMARK 19B10 AM - CMBS	C		4	1FM	257,495	108.3039	270,760	250,000	257,012	0	(483)	0	0	3.979	3.628	MON	829	6,632	03/21/2019	03/17/2062
12430X-AE-2	BWAY 191633 B - CMBS			2	1FM	5,405,483	92.8812	5,340,666	5,750,000	5,406,300	0	817	0	0	3.067	3.783	N/A	14,694	0	12/13/2019	12/10/2039
12512J-AX-2	CD 18CD7 XA - CMBS	0		3	1FE	1,097,591	4.9825	992,303	0	948,494	0	(113,374)	0	0	0.839	4.910	MON	13,920	148,823	08/03/2018	08/17/2051
12515A-BF-6	CD 16CD2 XA - CMBS			3	1FE	592,931	3.3014	522,552	0	526,513	0	(68,944)	0	0	0.672	6.024	MON	8,868	98,258	02/14/2019	11/15/2049
12515G-AG-2	CD 17CD3 B - CMBS	C		4	1FM	514,971	105.0501	525,251	500,000	511,028	0	(1,389)	0	0	3.984	3.639	MON	1,660	19,920	01/27/2017	02/11/2050
12515G-AH-0	CD 17CD3 C - CMBS	C		4	1FM	565,893	106.2054	584,130	550,000	561,643	0	(1,517)	0	0	4.560	4.289	MON	2,090	25,433	01/27/2017	02/11/2050
12515G-AH-0	CD 17CD3 C - CMBS	0		4	1FM	4,188,574	106.2054	4,513,728	4,250,000	4,194,954	0	5,184	0	0	4.560	4.867	MON	16,151	196,531	11/06/2018	02/11/2050
12515H-BB-0	CD 17CD5 AS - CMBS			4	1FM	1,029,953	105.0502	1,050,502	1,000,000	1,023,319	0	(2,824)	0	0	3.684	3.336	MON	3,070	36,840	07/24/2017	08/17/2050
12531W-BH-4	CFCRE 16C3 C - CMBS	C		4	1FM	279,992	106.0605	318,182	300,000	286,409	0	1,793	0	0	4.755	5.755	MON	1,189	14,464	01/22/2016	01/10/2048

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
12531W-BH-4	CFCRE 16C3 C - CMBS			4	1FM	466,654	106.0605	530,303	500,000	477,289	0	2,983	0	0	4.913	5.757	MON	1,981	24,107	01/22/2016	01/10/2048
12531W-BH-4	CFCRE 16C3 C - CMBS	0		4	1FM	1,012,813	106.0605	1,060,605	1,000,000	1,009,783	0	(1,638)	0	0	4.755	4.656	MON	3,962	48,214	02/27/2018	01/10/2048
12532A-BA-6	CFCRE 16C6 AM - CMBS	C		4	1FM	180,248	103.2561	180,698	175,000	178,741	0	(493)	0	0	3.502	3.162	MON	511	6,129	11/01/2016	11/15/2049
12591U-AL-7	COMM 14UBS2 C - CMBS	C		4	1FM	1,424,038	104.6489	1,428,457	1,365,000	1,391,353	0	(6,130)	0	0	4.970	4.526	MON	5,653	68,773	06/12/2014	03/12/2047
12592G-BF-9	COMM 14CC19 AM - CMBS			4	1FM	3,089,756	106.1144	3,183,432	3,000,000	3,044,118	0	(8,942)	0	0	4.080	3.737	MON	10,200	122,400	08/13/2014	08/12/2047
12592G-BF-9	COMM 14CC19 AM - CMBS	C		4	1FM	1,044,922	106.1144	1,061,144	1,000,000	1,024,632	0	(4,972)	0	0	4.080	3.502	MON	3,400	40,800	09/25/2015	08/12/2047
12592K-BH-6	COMM 14UBS5 C - CMBS	C		4	1FM	730,475	103.3270	749,121	725,000	727,251	0	(613)	0	0	4.612	4.609	MON	2,786	33,904	09/09/2014	09/12/2047
12592L-BP-6	COMM 14CR20 C - CMBS	C		4	1FM	1,012,464	104.7850	1,047,851	1,000,000	1,006,011	0	(1,515)	0	0	4.513	4.440	MON	3,761	45,698	10/22/2014	11/12/2047
12592M-BQ-2	COMM 14LC17 C - CMBS	0		4	1FM	4,517,250	104.8761	4,782,349	4,560,000	4,524,266	0	5,464	0	0	4.727	4.845	MON	17,384	211,048	10/29/2018	10/11/2047
12592T-AL-9	COMM 153BP D - CMBS			4	1FM	4,076,766	100.1660	4,357,222	4,350,000	4,191,282	0	91,242	0	0	3.346	4.093	MON	12,131	142,827	04/25/2018	02/12/2035
12592T-AN-5	COMM 153BP E - CMBS	C		2	1FM	237,715	100.1195	250,299	250,000	243,449	0	4,489	0	0	3.238	3.863	MON	675	8,208	03/01/2018	02/12/2035
12592T-AN-5	COMM 153BP E - CMBS	0		2	1FM	6,635,097	100.1195	6,986,342	6,978,000	6,795,150	0	125,307	0	0	3.238	3.863	MON	18,831	229,114	03/01/2018	02/12/2035
12592T-AN-5	COMM 153BP E - CMBS			2	1FM	6,130,059	100.1195	6,507,770	6,500,000	6,296,759	0	133,780	0	0	3.238	3.976	MON	17,541	213,420	04/12/2018	02/12/2035
12592X-BJ-4	COMM 15CC22 C - CMBS	C		4	1FM	1,018,963	104.4693	1,044,693	1,000,000	1,012,051	0	(755)	0	0	4.125	4.010	MON	3,437	41,762	03/18/2015	03/12/2048
12593A-BE-4	COMM 15CC23 C - CMBS	C		4	1FM	1,040,735	104.8273	1,100,687	1,050,000	1,044,111	0	3,972	0	0	4.252	4.458	MON	3,720	45,253	05/06/2015	05/12/2048
12593Q-BJ-8	COMM 15CC26 C - CMBS			4	1FM	516,398	105.6853	581,269	550,000	527,622	0	3,307	0	0	4.634	5.409	MON	2,055	25,002	01/14/2016	10/13/2048
12594M-BE-7	COMM 16COR1 B - CMBS	0		4	1FM	4,842,188	103.9386	5,196,930	5,000,000	4,861,839	0	16,847	0	0	3.897	4.397	MON	16,238	194,850	10/25/2018	10/13/2049
12595F-AL-6	CSAIL 17CX9 C - CMBS	0		4	2FM	6,300,700	101.7504	6,308,522	6,200,000	6,250,020	0	(23,485)	0	0	4.154	3.828	MON	21,460	261,215	09/19/2017	09/16/2050
12623S-AF-7	COMM 12CRE5 XA - CMBS			3	1FE	2,319,974	3.8514	1,074,891	0	1,165,958	0	(450,587)	0	0	1.671	0.234	MON	35,536	454,114	09/15/2015	12/12/2045
12625C-AC-7	COMM 13WWP A2 - CMBS			4	1FM	1,028,073	103.9634	1,039,634	1,000,000	1,008,460	0	(3,012)	0	0	3.424	3.107	MON	2,854	34,244	03/25/2013	03/12/2031
12625F-AU-0	COMM 13CRE7 B - CMBS			4	1FM	1,225,034	102.1303	1,232,712	1,207,000	1,212,892	0	(1,813)	0	0	3.613	3.451	MON	3,634	43,586	04/11/2013	03/12/2046
12625K-AN-5	COMM 13CRE8 C - CMBS	C		4	1FM	93,656	102.5662	102,566	100,000	97,698	0	691	0	0	3.954	4.757	MON	330	4,015	02/21/2014	06/12/2046
12626B-AQ-7	COMM 13CC10 B - CMBS			4	1FM	1,010,103	107.3589	1,073,589	1,000,000	1,003,630	0	(1,013)	0	0	4.789	4.767	MON	3,991	48,574	08/01/2013	08/10/2046
12626L-BP-6	COMM 13CR11 B - CMBS	C		4	1FM	2,059,830	106.9479	2,138,958	2,000,000	2,022,161	0	(6,041)	0	0	5.275	4.870	MON	8,515	103,737	10/02/2013	08/12/2050
126281-BB-9	CSAIL 15C1 XA - CMBS	C		3	1FE	161,161	3.5632	95,777	0	91,573	0	(26,735)	0	0	0.841	7.358	MON	1,883	27,701	02/29/2016	04/15/2050
126281-BB-9	CSAIL 15C1 XA - CMBS			3	1FE	295,288	3.5632	175,591	0	167,892	0	(48,917)	0	0	0.841	7.356	MON	3,452	50,786	02/29/2016	04/15/2050
12629N-AL-9	COMM 15DC1 C - CMBS	C		4	2FM	969,002	102.0661	969,628	950,000	960,483	0	(1,947)	0	0	4.338	4.197	MON	3,434	41,795	02/24/2015	02/12/2048
12630D-BD-5	COMM 14CR14 C - CMBS	C		4	1FM	2,579,297	103.6195	2,590,488	2,500,000	2,551,240	0	(10,834)	0	0	4.638	4.395	MON	9,663	117,561	06/12/2014	02/12/2047
12636M-AK-4	CSAIL 16C6 B - CMBS	C		4	1FM	514,996	104.4153	522,076	500,000	509,890	0	(1,435)	0	0	3.924	3.572	MON	1,635	19,620	05/17/2016	01/15/2049
12636M-AK-4	CSAIL 16C6 B - CMBS	0		4	1FM	6,799,004	104.4153	7,309,069	7,000,000	6,824,898	0	22,315	0	0	3.924	4.391	MON	22,889	274,673	11/01/2018	01/15/2049
12636M-AL-2	CSAIL 16C6 C - CMBS	0		4	1FM	2,528,023	107.7695	2,726,569	2,530,000	2,530,864	0	2,511	0	0	4.925	5.001	MON	10,383	122,751	11/08/2018	01/15/2049
14066A-AA-7	CPMRK 2006-RILY A1 - CMBS			4	1	4,405,410	113.7383	4,326,640	3,804,031	4,401,752	0	(3,658)	0	0	6.147	5.084	JJ	116,917	0	08/06/2019	07/10/2051
14069B-AA-2	CPMRK 07A1 A1 - CMBS			4	2	835,882	109.3914	954,404	872,466	836,778	0	(2,329)	0	0	5.746	6.193	MON	2,924	49,862	02/11/2015	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS	C		4	1	280,275	117.7995	335,443	284,758	280,572	0	75	0	0	6.063	6.275	MON	1,007	17,229	10/28/2015	10/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS			4	1	1,498,974	117.7995	1,789,029	1,518,707	1,500,297	0	332	0	0	6.063	6.251	MON	5,371	91,901	10/28/2015	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS			4	1FE	3,376,011	132.5423	3,496,554	2,638,068	3,333,042	0	(12,467)	0	0	6.897	5.000	MON	10,614	181,741	05/25/2016	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A - CMBS			4	1FE	373,474	155.5595	504,099	324,056	368,135	0	(611)	0	0	7.976	6.888	MON	1,508	25,817	05/11/2010	07/10/2055
173200-AG-4	CGCMT 13375P B - CMBS	C		4	1FM	243,242	102.6678	256,669	250,000	247,547	0	845	0	0	3.518	3.978	MON	733	8,916	02/28/2014	05/11/2035
17321J-AJ-3	CGCMT 13GC15 XA - CMBS			3	1FE	662,914	2.8945	291,522	0	283,505	0	(86,646)	0	0	1.080	8.412	MON	9,068	100,632	01/20/2015	09/12/2046
17322V-AX-4	CGCMT 14GC23 C - CMBS	C		4	1FM	1,416,172	102.9863	1,416,061	1,375,000	1,393,931	0	(4,346)	0	0	4.586	4.169	MON	5,255	61,923	07/17/2014	07/12/2047
17323V-BF-1	CGCMT 15GC29 XA - CMBS	C		3	1FE	236,675	3.9868	112,548	0	115,754	0	9,645	0	0	1.094	3.562	MON	2,574	33,066	04/06/2015	04/10/2048
17324D-AX-2	CGCMT 15P1 B - CMBS	C		4	1FM	257,482	106.4534	266,133	250,000	254,546	0	(693)	0	0	4.432	4.015	MON	923	10,870	08/06/2015	09/17/2048
17324K-AV-0	CGCMT 15GC35 XA - CMBS	C		3	1FE	294,561	3.3285	161,290	0	161,741	0	10,813	0	0	1.002	5.122	MON	4,046	45,075	12/01/2015	11/13/2048
17324T-AM-1	CGCMT 16GC36 C - CMBS	C		4	1FM	229,861	105.5864	263,966	250,000	236,222	0	1,805	0	0	4.756	5.955	MON	991	12,055	02/03/2016	02/12/2049
17326F-AK-3	CGCMT 17C4 C - CMBS	C		4	2FM	987,732	102.6631	1,006,099	980,000	984,939	0	(970)	0	0	4.340	4.157	MON	3,544	41,701	10/19/2017	10/17/2050
17327G-AU-8	CGCMT 18C6 XA - CMBS	0		3	1FE	1,046,593	5.8581	991,532	0	941,455	0	(104,925)	0	0	0.787	4.354	MON	11,100	145,818	11/20/2018	11/10/2051
200474-AE-4	COMM 15LC19 D - CMBS	0		4	1FM	8,738,014	92.2478	9,395,437	10,185,000	8,973,030	0	195,853	0	0	2.867	5.568	MON	24,334	292,004	10/16/2018	02/12/2048
200474-BH-6	COMM 15LC19 C - CMBS	C		4	1FM	1,069,004	103.9907	1,039,907	1,000,000	1,042,477	0	(8,178)	0	0	4.251	3.367	MON	3,543	43,145	08/18/2016	02/12/2048
20048E-BC-4	COMM 13LC6 C - CMBS	C		4	1FM	236,932	103.9295	254,627	245,000	242,263	0	911	0	0	4.242	4.645	MON	866	10,393	02/21/2014	01/12/2046
22945D-AL-7	CSAIL 19C15 XA - CMBS			3	1FE	937,403	7.4459	892,229	0	859,091	0	(79,657)	0	0	1.049	4.944	MON	10,479	102,746	03/01/2019	03/15/2052
23305Y-AJ-8	DBUBS 11LC3 AM - CMBS	C		4	1FM	1,740,042	103.5786	1,605,469	1,550,000	1,580,968	0	(35,654)	0	0	5.334	3.471	MON	6,890	83,853	02/14/2014	08/12/2044
23306P-AG-2	DBWF 18AMX D - CMBS			4	2FE	9,766,011	101.0480	10,104,799	10,000,000	9,834,625	0	38,359	0	0	3.791	4.400	MON	31,588	384,315	04/25/2018	05/07/2035
23312J-AJ-2	DBJPM 17C6 B - CMBS	C		4	1FM	720,967	104.0277	728,194	700,000	716,193	0	(1,927)	0	0	3.792	3.450	MON	2,212	26,544	06/14/2017	06/10/2050
23312J-AK-9	DBJPM 17C6 C - CMBS	0		4	1FM	3,813,125	103.3530	4,134,122	4,000,000	3,833,142	0	17,764	0	0	4.174	4.874	MON	13,913	166,960	11/13/2018	06/10/2050
23312V-AJ-5	DBJPM 16C3 B - CMBS			4	1FM	514,966	100.9377	504,688	500,000	510,220	0	(1,439)	0	0	3.264	2.927	MON	1,360	16,320	07/26/2016	08/12/2049
23312V-AJ-5	DBJPM 16C3 B - CMBS	0		4	1FM	1,857,813	100.9377	2,018,753	2,000,000	1,876,151	0	15,711	0	0	3.264	4.371	MON	5,440	65,280	10/25/2018	08/12/2049
23312V-AK-2	DBJPM 16C3 C - CMBS	C		4	1FM	1,995,181	99.4275	1,988,550	2,000,000	1,995,221	0	(23)	0	0	3.491	3.587	MON	5,819	71,018	08/18/2016	08/12/2049

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
23312V-AK-2	DBJPM 16C3 C - CMBS	0		4	1FM	4,628,906	99.4275	4,971,376	5,000,000	4,674,631	0	39,258	0	0	3.633	4.712	MON	14,548	177,545	11/01/2018	08/12/2049
30262S-AR-9	FREMF 15K42 B - CMBS	C		4	1FM	257,013	103.6401	259,100	250,000	253,453	0	(728)	0	0	3.851	3.565	MON	802	9,765	01/16/2015	01/27/2048
30286X-AN-9	FREMF 15K43 B - CMBS	C		4	1FM	100,522	102.9563	102,956	100,000	100,145	0	(66)	0	0	3.734	3.722	MON	311	3,787	02/19/2015	02/25/2048
30291J-AJ-2	FREMF 13K29 B - CMBS	C		4	1FM	281,203	102.8835	308,651	300,000	293,230	0	2,083	0	0	3.481	4.234	MON	870	10,592	03/21/2014	05/25/2046
30291W-AN-4	FREMF 14K36 B - CMBS	C		4	1FM	270,488	105.2342	263,086	250,000	259,365	0	(2,368)	0	0	4.364	3.337	MON	909	11,055	01/16/2015	12/26/2046
30292G-AN-8	FREMF 14K39 B - CMBS	C		4	1FM	265,527	106.3773	265,943	250,000	257,646	0	(1,672)	0	0	4.156	3.428	MON	866	10,521	01/16/2015	08/26/2047
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS			1	1FE	2,902,703	107.6671	3,014,679	2,800,000	2,895,744	0	(2,069)	0	0	5.254	5.007	MON	8,582	147,112	05/25/2016	07/10/2050
36186Y-AF-2	GMACN 07HCKM CTF - CMBS			4	2	526,073	106.7922	508,907	476,539	525,710	0	(363)	0	0	6.107	5.304	MON	2,425	9,701	08/12/2019	08/10/2052
36188A-AA-3	GMACN 2008-LEWS A - CMBS			4	1FE	801,190	133.6351	1,071,185	801,575	801,262	0	7	0	0	7.260	7.375	MON	3,395	57,956	11/21/2008	04/10/2047
36191Y-AE-8	GSMS 11GC5 AS - CMBS	C		4	1FM	2,215,566	103.7201	2,074,402	2,000,000	2,041,835	0	(31,141)	0	0	5.209	3.610	MON	8,682	104,180	02/14/2014	08/12/2044
36191Y-AG-3	GSMS 11GC5 B - CMBS	C		4	1FM	1,855,999	103.4065	1,757,910	1,700,000	1,733,318	0	(22,882)	0	0	5.389	4.007	MON	7,635	92,814	02/14/2014	08/12/2044
361920-AA-2	GSMS 12TMSQ A - CMBS			4	1FM	484,531	101.4132	507,066	500,000	494,172	0	1,779	0	0	3.007	3.428	MON	1,253	15,035	06/03/2013	12/12/2030
36197V-AA-6	GSMS 13PEMB A - CMBS			4	1FM	10,612,422	103.0811	11,338,923	11,000,000	10,705,171	0	57,059	0	0	3.668	4.203	MON	33,622	395,868	05/16/2018	03/07/2033
36198F-AP-7	GSMS 13GC14 B - CMBS			4	1FM	2,035,145	105.8490	2,116,980	2,000,000	2,016,327	0	(3,500)	0	0	4.741	4.646	MON	7,902	96,273	08/14/2013	08/10/2046
36248F-AL-6	GSMS 11GC3 B - CMBS	C		4	1FM	2,071,969	102.5874	1,949,161	1,900,000	1,926,374	0	(26,921)	0	0	5.361	3.875	MON	8,488	101,859	02/14/2014	03/10/2044
36250P-AJ-4	GSMS 15GC32 B - CMBS	0		4	1FM	2,021,875	107.5172	2,150,344	2,000,000	2,018,211	0	(3,362)	0	0	4.547	4.296	MON	7,333	89,232	10/29/2018	07/10/2048
36250P-AL-9	GSMS 15GC32 C - CMBS	C		4	4FM	135,430	105.3945	131,743	125,000	131,807	0	(1,136)	0	0	4.410	3.396	MON	459	5,590	08/18/2016	07/10/2048
36250S-AL-3	GSMS 18GS10 C - CMBS	C		4	1FM	97,484	107.0325	103,822	97,000	97,463	0	(20)	0	0	4.412	4.481	MON	357	4,340	07/18/2018	07/12/2051
36250S-AM-1	GSMS 18GS10 D - CMBS	0		4	1FM	4,070,313	91.8801	4,594,005	5,000,000	4,155,255	0	75,403	0	0	3.000	5.536	MON	12,500	150,000	11/09/2018	07/12/2051
36250V-AJ-1	GSMS 15GC34 B - CMBS	C		4	1FM	684,929	106.3081	706,949	665,000	677,250	0	(1,890)	0	0	4.466	4.121	MON	2,475	29,699	10/14/2015	10/13/2048
36251P-AD-6	GSMS 16GS3 A4 - CMBS	0		4	1FM	4,682,473	102.1247	5,106,235	5,000,000	4,726,228	0	34,737	0	0	2.850	3.765	MON	11,875	142,500	09/27/2018	10/13/2049
36251P-AJ-3	GSMS 16GS3 B - CMBS	C		4	2FM	1,395,572	102.2042	1,384,866	1,355,000	1,383,286	0	(3,847)	0	0	3.395	3.055	MON	3,834	46,002	09/22/2016	10/13/2049
36251X-AW-7	GSMS 16GS4 B - CMBS	C		4	1FM	190,535	103.3231	191,148	185,000	189,410	0	(374)	0	0	3.699	3.485	MON	570	6,938	11/16/2016	11/15/2049
36252H-AJ-0	GSMS 17GS5 B - CMBS	C		4	1FM	544,848	106.5262	563,524	529,000	540,833	0	(1,465)	0	0	4.047	3.701	MON	1,784	21,409	03/07/2017	03/11/2050
36252S-AZ-0	GSMS 19GC38 AS - CMBS			4	1FM	1,544,880	108.8535	1,632,803	1,500,000	1,541,553	0	(3,327)	0	0	4.158	3.812	MON	5,198	51,975	02/13/2019	02/12/2052
36252T-AW-5	GSMS 16GS2 B - CMBS	C		4	1FM	772,454	104.0859	780,645	750,000	764,876	0	(2,174)	0	0	3.759	3.413	MON	2,349	28,193	05/18/2016	05/12/2049
36252T-AY-1	GSMS 16GS2 C - CMBS	C		4	1FM	292,751	107.6256	306,733	285,000	291,125	0	(506)	0	0	4.527	4.364	MON	1,075	13,083	05/17/2016	05/12/2049
36254X-AE-4	GSMS 17FARM B - CMBS			4	1FM	2,829,870	102.6918	3,080,755	3,000,000	2,847,500	0	14,904	0	0	3.541	4.369	MON	8,852	107,693	11/01/2018	01/12/2043
36255N-AX-3	GSMS 18GS9 AS - CMBS	C		4	1FM	468,628	107.8715	490,815	455,000	466,496	0	(1,220)	0	0	4.141	3.795	MON	1,570	18,842	03/15/2018	03/10/2051
38011X-AA-2	GMACN 03KIRT CTF - CMBS			4	1	854,363	114.6503	894,009	779,770	843,489	0	(3,998)	0	0	6.285	5.216	MON	4,084	48,746	07/22/2016	09/10/2036
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM			1	2FE	1,222,195	105.8830	1,209,701	1,142,489	1,216,291	0	(1,703)	0	0	5.466	4.919	MON	3,643	62,309	05/20/2016	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS	C		4	1FE	114,488	104.7320	119,914	114,496	114,490	0	0	0	0	5.587	5.653	MON	373	6,377	08/25/2011	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS			4	1FE	849,118	104.7320	889,363	849,180	849,135	0	1	0	0	5.587	5.653	MON	2,768	47,312	08/25/2011	05/10/2050
44421G-AL-7	HY 1930HY E - CMBS			4	2FE	5,613,540	97.5532	5,675,642	5,818,000	5,581,930	0	(31,611)	0	0	3.443	2.430	MON	16,693	85,136	06/24/2019	07/12/2039
44421M-AL-4	HY 1955HY E - CMBS			4	2	3,941,046	93.2620	3,900,219	4,182,000	3,941,721	0	675	0	0	3.041	3.727	N/A	10,597	0	12/02/2019	12/12/2041
44965L-AN-4	ILPT 19SURF HRR - CMBS			4	1FE	20,596,936	95.2000	21,610,400	22,700,000	20,724,394	0	127,458	0	0	4.294	5.625	MON	81,224	744,557	03/01/2019	02/13/2041
45378Y-AN-4	IPT 18INDP C - CMBS			4	1FM	2,457,813	104.0869	2,602,172	2,500,000	2,463,727	0	5,096	0	0	4.158	4.475	MON	8,663	103,950	11/14/2018	07/10/2025
45378Y-AQ-7	IPT 18INDP D - CMBS			4	1FM	10,599,875	103.3081	10,950,658	10,600,000	10,597,751	0	(4,374)	0	0	4.356	4.378	MON	38,478	461,736	06/21/2018	07/10/2035
46361T-AG-7	ICOT 13IRV B - CMBS			4	1FM	933,594	101.8901	1,018,901	1,000,000	972,751	0	7,206	0	0	3.279	4.103	MON	1,913	32,172	01/10/2014	05/15/2048
46590M-AX-8	JPMCC 16JP2 C - CMBS	C		4	1FM	699,990	100.9855	757,391	750,000	705,415	0	5,248	0	0	3.790	4.916	MON	2,369	28,907	12/18/2018	08/17/2049
46639N-AV-3	JPMBB 13C12 B - CMBS	C		4	1FM	1,246,901	104.8049	1,310,062	1,250,000	1,247,641	0	304	0	0	4.100	4.198	MON	4,271	51,961	06/14/2013	07/17/2045
46639Y-AW-7	JPMCC 13LC11 C - CMBS	C		4	1FM	989,531	101.5765	1,015,765	1,000,000	994,729	0	1,163	0	0	3.958	4.113	MON	3,299	39,582	06/12/2014	04/17/2046
46640N-AK-4	JPMBB 13C15 B - CMBS			4	1FM	1,544,991	107.9980	1,619,971	1,500,000	1,517,729	0	(4,778)	0	0	4.927	4.575	MON	6,158	73,900	10/18/2013	11/17/2045
46640N-AK-4	JPMBB 13C15 B - CMBS	C		4	1FM	778,535	107.9980	809,985	750,000	761,813	0	(2,990)	0	0	4.927	4.460	MON	3,079	36,950	01/28/2014	11/17/2045
46642E-BE-5	JPMBB 14C21 C - CMBS	C		4	2FM	956,857	103.3131	955,646	925,000	940,118	0	(3,057)	0	0	4.658	4.316	MON	3,591	43,662	07/01/2014	08/16/2047
46642E-BE-5	JPMBB 14C21 C - CMBS	C		4	3FM	120,474	103.3131	116,124	112,400	117,231	0	(991)	0	0	4.658	3.674	MON	436	5,305	08/18/2016	08/16/2047
46642E-BE-5	JPMBB 14C21 C - CMBS	C		4	1FM	493,281	103.3131	516,565	500,000	494,175	0	873	0	0	4.658	5.013	MON	1,941	23,601	12/21/2018	08/16/2047
46643G-AL-4	JPMBB 14C24 C - CMBS	C		4	1FM	256,287	102.6739	256,685	250,000	252,779	0	(643)	0	0	4.411	4.164	MON	919	11,155	10/09/2014	11/18/2047
46645L-BE-6	JPMBB 16C1 B - CMBS	0		4	1FM	11,387,674	108.9070	11,979,776	11,000,000	11,323,457	0	(52,868)	0	0	4.737	4.229	MON	43,426	528,386	10/25/2018	03/17/2049
46645U-AY-3	JPMCC 16JP4 B - CMBS	C		4	1FM	949,656	105.6789	974,360	922,000	941,888	0	(2,581)	0	0	4.053	3.701	MON	3,114	37,365	12/05/2016	12/17/2049
46648K-BA-3	JPMDB 17C7 C - CMBS	C		4	1FM	594,358	103.7436	638,023	615,000	595,894	0	1,741	0	0	4.184	4.728	MON	2,145	26,093	12/19/2018	10/17/2050
46651E-AN-4	JPMCC 19OSB E - CMBS			4	1FM	6,348,627	100.4511	6,428,873	6,400,000	6,350,077	0	1,450	0	0	3.783	3.963	MON	20,175	123,067	05/29/2019	06/07/2039
482598-AL-3	KNDL 19KNSQ D - CMBS			4	1FM	3,500,000	99.9422	3,497,977	3,500,000	3,500,000	0	0	0	0	3.115	3.168	MON	5,149	67,351	05/10/2019	05/15/2036
49836M-AA-6	KREIGN 1 NTS - CMBS			4	1FE	25,750,000	102.6766	26,439,227	25,750,000	25,750,000	0	0	0	0	5.000	5.000	JD	103,715	726,007	04/25/2019	05/30/2049
49836M-AA-6	KREIGN 1 NTS - CMBS	C		4	1FE	500,000	102.6766	513,383	500,000	500,000	0	0	0	0	5.000	5.000	JD	2,014	14,097	04/25/2019	05/30/2049
50219Q-AC-8	LNSTR 164 A2 - CMBS			2	1FM	484,927	99.0904	495,452	500,000	492,248	0	2,588	0	0	2.579	3.172	MON	1,075	12,895	01/24/2017	03/12/2049
52521G-AD-7	LBSBC 071 2A3 - CMBS	0		4	2FE	502,942	98.9800	502,861	508,043	504,079	0	3,019	0	0	4.073	5.742	MON	3,531	21,209	04/01/2017	03/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61691G-AW-0	MSBAM 16C32 B - CMBS	C		4	1FM	1,029,969	103.3933	1,033,933	1,000,000	1,021,603	0	(2,775)	0	0	4.095	3.745	MON	3,413	40,950	12/06/2016	12/17/2049
61761D-AH-5	MSBAM 12C6 C - CMBS	C		4	1FM	995,156	103.4995	1,034,996	1,000,000	996,819	0	601	0	0	4.536	4.619	MON	3,780	45,360	02/21/2014	11/17/2045
61762T-AK-2	MSBAM 13C11 C - CMBS			4	5FM	2,047,578	101.1221	2,022,443	2,000,000	2,018,991	0	(5,299)	0	0	4.353	4.159	MON	7,256	88,309	08/06/2014	08/17/2046
61762X-AX-5	MSBAM 13C12 B - CMBS			4	1FM	509,125	107.4989	537,495	500,000	502,510	0	(1,180)	0	0	4.766	4.604	MON	1,986	24,160	10/10/2013	10/17/2046
61765D-AX-6	MSC 15MS1 B - CMBS	C		4	1FM	248,966	104.8535	262,134	250,000	249,185	0	72	0	0	4.031	4.156	MON	840	10,217	06/25/2015	05/15/2048
61766C-AG-4	MSC 16UBS9 AS - CMBS	C		4	1FM	514,988	105.4037	527,019	500,000	509,586	0	(1,435)	0	0	3.903	3.553	MON	1,626	19,515	02/19/2016	03/17/2049
61766C-AL-3	MSC 16UBS9 C - CMBS			4	1FM	3,614,098	105.8933	4,023,945	3,800,000	3,675,302	0	18,576	0	0	4.698	5.314	MON	14,878	175,404	08/15/2018	03/17/2049
61766C-AV-1	MSC 16UBS9 D - CMBS	D		4	1FM	4,653,226	91.7871	5,064,810	5,518,000	4,727,921	0	61,769	0	0	3.000	4.889	MON	13,795	165,540	10/11/2018	03/17/2049
61766E-BD-6	MSBAM 16C29 A3 - CMBS	C		4	1FM	504,988	103.1975	515,988	500,000	503,000	0	(563)	0	0	3.058	2.940	MON	1,274	15,290	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 16C29 B - CMBS	C		4	1FM	617,989	103.7450	622,470	600,000	611,816	0	(1,707)	0	0	4.039	3.688	MON	2,020	24,234	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 16C29 B - CMBS			4	1FM	772,487	103.7450	778,088	750,000	764,770	0	(2,134)	0	0	4.039	3.688	MON	2,524	30,292	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 16C29 B - CMBS	D		4	1FM	6,841,952	103.7450	7,362,785	7,097,000	6,874,013	0	28,459	0	0	4.039	4.630	MON	23,887	286,648	11/09/2018	05/17/2049
61766N-BB-0	MSBAM 16C30 A5 - CMBS	C		4	1FM	2,059,851	101.8987	2,037,973	2,000,000	2,041,066	0	(5,839)	0	0	2.860	2.518	MON	4,767	57,200	09/26/2016	09/17/2049
61767F-BA-8	MSC 16UB11 A4 - CMBS	D		4	1FM	8,390,953	101.4266	9,128,394	9,000,000	8,475,350	0	66,888	0	0	2.782	3.759	MON	20,865	250,380	09/27/2018	08/17/2049
61767Y-BC-3	MSC 18H3 AS - CMBS	D		4	1FM	4,943,983	110.3725	5,297,880	4,800,000	4,925,117	0	(12,840)	0	0	4.429	4.075	MON	17,716	212,592	06/27/2018	07/17/2051
61767Y-BD-1	MSC 18H3 B - CMBS	C		4	1FM	236,898	109.0817	250,888	230,000	236,000	0	(611)	0	0	4.620	4.265	MON	886	10,626	06/27/2018	07/17/2051
63874T-AL-1	NCMS 19LVL D - CMBS			4	2FE	5,149,965	107.0838	5,354,188	5,000,000	5,140,129	0	(9,836)	0	0	4.439	4.064	N/A	18,495	147,960	04/12/2019	08/15/2038
68275C-AD-0	FB FB051 B - CMBS			2	1FM	582,120	108.5707	729,595	672,000	627,853	0	6,281	0	0	5.322	6.820	MON	2,285	35,764	05/13/2010	08/10/2035
68275C-AE-8	FB FB051 C - CMBS			2	1FM	408,093	107.3151	512,966	478,000	450,240	0	4,952	0	0	5.473	6.698	MON	1,671	25,661	05/13/2010	08/10/2035
78413M-AE-8	SFAVE 155AVE A2B - CMBS			4	1FM	1,039,889	103.4654	1,034,654	1,000,000	1,032,632	0	(1,544)	0	0	4.144	3.884	MON	3,453	41,440	02/03/2015	01/08/2043
78413M-AL-2	SFAVE 155AVE B - CMBS	C		4	1FM	519,002	101.2108	506,054	500,000	515,560	0	(758)	0	0	4.534	4.204	MON	1,889	22,245	02/03/2015	01/08/2043
87264J-AA-4	TMSQ 1415 A - CMBS			2	1FM	411,970	104.5183	418,073	400,000	406,108	0	(1,227)	0	0	3.680	3.336	MON	1,227	14,720	10/23/2014	10/10/2036
87264J-AG-1	TMSQ 1415 B - CMBS	C		2	1FM	255,584	104.5944	261,486	250,000	252,793	0	(570)	0	0	3.963	3.641	MON	826	9,720	10/23/2014	10/10/2036
90270R-AA-2	UBSBB 12C4 AS - CMBS			2	1FM	200,563	102.0583	204,117	200,000	200,115	0	(88)	0	0	3.317	3.289	MON	553	6,633	11/07/2014	12/12/2045
90270Y-AL-3	UBSBB 13C5 C - CMBS	C		4	1FM	143,273	101.6875	152,531	150,000	147,676	0	753	0	0	4.082	4.678	MON	510	6,201	02/21/2014	03/12/2046
92890K-BF-1	WFRBS 14C22 B - CMBS			4	1FM	1,544,946	105.5946	1,583,919	1,500,000	1,522,553	0	(4,716)	0	0	4.371	4.014	MON	5,464	65,565	09/05/2014	09/17/2057
92935J-BC-8	WFRBS 11C2 A4 - CMBS	C		4	1FM	2,751,830	101.9282	2,544,590	2,496,453	2,529,880	0	(39,644)	0	0	4.869	3.146	MON	10,129	121,141	02/14/2014	02/15/2044
92936T-AE-2	WFRBS 12C7 C - CMBS	C		4	2FM	1,962,639	102.0941	1,878,532	1,840,000	1,876,935	0	(15,285)	0	0	4.813	3.949	MON	7,380	89,807	06/12/2014	06/16/2045
94987M-AB-7	WFCM 10C1 A2 - CMBS	C		2	1FM	468,584	100.5986	457,589	454,866	455,048	0	(1,959)	0	0	4.393	3.998	MON	1,665	20,212	08/18/2011	11/18/2043
94989H-AZ-3	WFCM 15NXS1 XA - CMBS	C		3	1FE	81,228	4.4775	43,877	0	52,388	0	(21,211)	0	0	1.134	(3.145)	MON	926	13,490	04/21/2015	05/15/2048
94989H-AZ-3	WFCM 15NXS1 XA - CMBS			3	1FE	805,509	4.4775	435,111	0	519,519	0	(210,347)	0	0	1.134	(3.145)	MON	9,186	133,774	04/21/2015	05/15/2048
94989V-AJ-8	WFCM 15NXS3 B - CMBS	D		4	1FM	3,048,164	107.7356	3,232,068	3,000,000	3,040,123	0	(7,212)	0	0	4.636	4.288	MON	11,590	136,480	10/29/2018	09/17/2057
95000A-AZ-0	WFCM 15P2 B - CMBS	C		4	1FM	308,997	105.7601	317,280	300,000	305,605	0	(854)	0	0	4.255	3.903	MON	1,064	12,765	12/08/2015	12/17/2048
95000A-BA-4	WFCM 15P2 C - CMBS	D		4	1FM	2,110,165	104.1197	2,196,926	2,110,000	2,108,509	0	(1,657)	0	0	4.740	4.778	MON	8,334	101,392	11/14/2018	12/17/2048
95000G-BD-5	WFCM 16BNK1 B - CMBS	C		4	1FM	180,243	98.0163	171,529	175,000	178,564	0	(505)	0	0	2.967	2.627	MON	433	5,192	08/04/2016	08/17/2049
95000L-BE-2	WFCM 16C33 B - CMBS	C		4	1FM	1,029,936	107.1330	1,071,330	1,000,000	1,019,463	0	(2,808)	0	0	4.506	4.152	MON	3,755	45,060	03/18/2016	03/17/2059
95000M-BR-1	WFCM 16C36 AS - CMBS	C		4	1FM	288,394	103.4263	289,594	280,000	285,892	0	(799)	0	0	3.419	3.073	MON	798	9,573	10/21/2016	11/18/2059
95000M-BU-4	WFCM 16C36 B - CMBS	D		4	1FM	3,347,969	103.3561	3,617,463	3,500,000	3,366,540	0	15,994	0	0	3.671	4.334	MON	10,707	128,485	10/29/2018	11/18/2059
95001G-AL-7	WFCM 17C42 B - CMBS	D		4	1FM	411,992	104.2912	417,165	400,000	409,786	0	(1,089)	0	0	4.002	3.653	MON	1,334	16,008	12/12/2017	12/16/2050
95001L-AY-8	WFCM 18C43 B - CMBS	C		4	1FM	308,998	107.8382	323,515	300,000	307,577	0	(807)	0	0	4.253	3.901	MON	1,063	12,759	03/12/2018	03/17/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						426,176,930	XXX	440,966,729	422,313,234	423,255,919	0	(583,050)	0	0	XXX	XXX	XXX	1,597,338	16,986,294	XXX	XXX
000367-AA-0	AASET 181 A - ABS	D		2	1FE	368,554	100.2719	375,393	374,375	371,379	0	2,719	0	0	3.844	4.794	MON	600	14,379	12/03/2018	01/16/2038
000367-AB-8	AASET 181 B - ABS	D		2	2FE	711,106	101.3374	720,825	711,312	717,592	0	4,099	0	0	5.437	5.988	MON	1,611	38,458	12/03/2018	01/16/2038
00037U-AA-8	AASET 2018-3 A - ABS	D	D	2	1FE	25,965,608	101.1508	26,264,420	25,965,608	25,965,608	0	0	0	0	4.460	4.504	MON	48,253	1,162,665	11/02/2018	12/15/2038
00037U-AA-8	AASET 2018-3 A - ABS		D	2	1FE	3,772,781	101.1508	3,816,198	3,772,781	3,772,781	0	0	0	0	4.460	4.504	MON	7,011	180,620	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS	D	D	2	3FE	2,267,791	100.8168	2,286,315	2,267,791	2,267,791	0	0	0	0	6.901	7.008	MON	6,521	156,686	11/02/2018	12/15/2038
00038R-AB-2	AASET 192 B - ABS			2	2FE	2,958,260	98.9659	2,927,708	2,958,300	2,978,057	0	19,797	0	0	4.458	4.310	MON	5,495	22,713	10/07/2019	10/16/2039
00085C-AA-9	ABPCI 2019-5A A1 - ABS	C	C	4,5	1FE	500,000	98.5641	492,821	500,000	500,000	0	0	0	0	3.686	3.646	JAJO	3,686	13,356	02/11/2019	04/20/2031
00085C-AA-9	ABPCI 2019-5A A1 - ABS		C	4,5	1FE	250,000	98.5641	246,410	250,000	250,000	0	0	0	0	3.686	3.646	JAJO	1,843	6,678	02/11/2019	04/20/2031
00086G-AA-9	ABPCI 6 A1 - CDO	C	C	4	1FE	250,000	99.1591	247,898	250,000	250,000	0	0	0	0	3.986	3.657	JAJO	4,013	0	07/19/2019	08/09/2030
00100V-AG-5	ACIS 144 C - CDO	C		2	1FE	237,625	99.9983	249,996	250,000	243,640	0	(640)	0	0	4.459	5.468	FMAN	1,889	12,865	12/15/2016	05/01/2026
001406-AA-5	DCAL 2015 A1 - ABS	D	C	2	1FE	940,582	99.9244	942,242	942,955	941,403	0	683	0	0	4.213	4.333	MON	1,766	39,650	10/17/2018	02/15/2040
001406-AA-5	DCAL 2015 A1 - ABS		C	2	1FE	707,216	99.9244	706,681	707,216	707,216	0	0	0	0	4.213	4.250	MON	1,324	27,830	02/13/2015	02/15/2040
001406-AB-3	DCAL 2015 B1 - ABS	D	C	2	2FE	1,235,591	99.8535	1,253,388	1,255,227	1,241,796	0	5,797	0	0	5.072	5.673	MON	2,830	63,585	12/06/2018	02/15/2040
006346-AS-9	ADMSO 181 A - ABS	D		4	1FE	6,206,323	103.7638	6,440,109	6,206,510	6,199,994	0	(6,344)	0	0	4.810	4.840	MON	13,268	298,497	10/19/2018	11/16/2048

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
00791A-AA-8	AECORN LLC - ABS				2PL	385,023	166.3162	640,356	385,023	385,023	0	0	0	0	1.500	1.500	MON	193	5,462	12/23/2016	12/19/2065
00900C-AE-4	AIMCO 17A C - CDO	C		4	1FE	600,000	99.9986	599,991	600,000	600,000	0	0	0	0	4.416	4.153	JAJO	5,299	30,175	04/21/2017	07/20/2029
00900P-AG-0	AIMCO 18B C - CDO	0		4	1FE	3,875,000	96.2573	3,729,969	3,875,000	3,875,000	0	0	0	0	4.201	3.951	JAJO	35,270	150,707	12/03/2018	01/15/2032
00901A-AE-7	AIMCO 10 C - CDO	C	C	4	1FE	500,000	97.8225	489,113	500,000	500,000	0	0	0	0	4.596	4.811	JAJO	11,936	0	05/30/2019	07/22/2032
009088-AB-1	AIR CANADA - ABS		C	1	1FE	0	104.6970	0	0	0	0	0	0	0	4.125	4.071	JD	0	18	12/04/2015	06/15/2029
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2PL	7,670,492	100.5618	7,713,585	7,670,492	7,670,492	0	0	0	0	5.625	5.695	MON	17,978	252,887	04/22/2019	05/15/2034
016269-AC-6	ALINE 1 C - CDO	0		4	1FE	3,652,950	97.0691	3,567,289	3,675,000	3,638,525	0	(16,129)	0	0	3.866	4.039	JAJO	28,414	202,642	10/29/2018	07/21/2031
01750F-AE-6	ALLEG 10 C - CDO			4	1FE	3,259,750	99.9988	3,249,961	3,250,000	3,254,760	0	(4,990)	0	0	4.716	4.693	JAJO	30,653	63,812	06/13/2019	04/20/2032
023767-AA-4	AMERICAN AIRLINES INC - ABS			1	1FE	594,758	102.8440	629,778	612,362	608,693	0	2,632	0	0	5.250	5.912	JJ	13,485	33,918	08/11/2011	07/31/2022
02376X-AA-7	AMERICAN AIRLINES INC - ABS	C		1	2FE	278,839	102.9203	286,982	278,839	278,839	0	0	0	0	4.375	4.372	AO	3,050	8,518	09/02/2014	04/01/2024
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THROUGH TR	C		1	1FE	1,307,791	101.9364	1,333,115	1,307,791	1,307,791	0	0	0	0	3.000	3.000	AO	8,283	37,498	09/19/2016	04/15/2030
02378A-AA-5	AMERICAN AIRLINES INC - ABS	C		1	1FE	1,314,375	106.9476	1,405,692	1,314,375	1,314,375	0	0	0	0	4.000	3.999	FA	19,862	50,333	01/04/2017	08/15/2030
02665U-AB-1	AH4R 14SFR2 B - ABS			4	1FE	2,129,886	104.8493	2,233,290	2,130,000	2,128,032	0	583	0	0	4.290	4.306	MON	7,615	91,377	09/10/2014	10/17/2036
02666B-AB-2	AH4R 15SFR2 B - ABS			4	1FE	499,966	105.6655	528,328	500,000	499,507	0	(28)	0	0	4.295	4.328	MON	1,790	21,475	09/11/2015	10/17/2052
03027W-AJ-1	AMTT 132A 2A - ABS			1,2	1FE	1,900,000	101.3109	1,924,907	1,900,000	1,900,000	0	0	0	0	3.070	3.090	MON	2,592	58,330	03/06/2013	03/15/2048
03328W-AN-8	ANCHC 9R CR - CDO			4,5	1FE	5,000,000	100.0300	5,001,500	5,000,000	5,000,000	0	0	0	0	4.851	4.620	JAJO	52,551	65,849	06/17/2019	07/15/2032
03766#-AA-2	AASET 2014-1 AR - ABS			2	1PL	1,899,275	100.2559	1,904,135	1,899,275	1,899,275	0	0	0	0	4.067	4.114	MON	3,218	76,961	01/31/2018	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS			2	3FE	193,758	101.1035	195,896	193,758	193,758	0	0	0	0	7.350	7.472	MON	593	14,014	01/31/2018	01/15/2043
03766E-AB-3	AASET 162 A - ABS			2	1FE	1,120,657	100.1782	1,120,460	1,118,467	1,119,881	0	(132)	0	0	4.212	4.187	MON	2,094	44,849	10/28/2016	11/15/2041
03766G-AG-7	APID 26 B - CDO			4	1FE	875,000	99.9989	874,990	875,000	875,000	0	0	0	0	4.403	4.331	JAJO	8,027	43,735	04/28/2017	07/18/2029
03767G-AA-9	APID 29 D - CDO		C	4	3FE	4,250,000	92.7598	3,942,293	4,250,000	4,250,000	0	0	0	0	7.190	7.221	JAJO	57,717	448,811	05/11/2018	07/25/2030
03768B-AA-9	APID 30 D - CDO			4	3FE	4,350,000	94.5560	4,113,185	4,350,000	4,350,000	0	0	0	0	7.603	7.578	JAJO	68,904	394,141	08/07/2018	10/20/2031
03789X-AE-8	DIN 191 A22 - ABS			2	2FE	11,750,000	102.5490	12,049,508	11,750,000	11,750,000	0	0	0	0	4.723	4.751	MJSD	40,080	277,476	05/28/2019	06/07/2049
03789X-AE-8	DIN 191 A22 - ABS	C		2	2FE	250,000	102.5490	256,373	250,000	250,000	0	0	0	0	4.723	4.751	MJSD	853	5,904	05/28/2019	06/07/2049
04009G-AG-2	ARES 53 C - CDO		C	4	1FE	3,000,000	100.0228	3,000,685	3,000,000	3,000,000	0	0	0	0	4.586	4.605	JAJO	26,370	67,377	03/29/2019	04/24/2031
04016K-AA-7	ARES 41 E - CDO			4	3FE	3,916,008	100.1004	4,064,075	4,060,000	3,910,361	0	8,714	0	0	9.001	9.646	JAJO	79,178	332,935	08/21/2019	01/16/2029
04017J-AJ-0	ARES 49 D - CDO	0	C	4	2FE	1,001,500	97.6180	976,180	1,000,000	996,839	0	(4,893)	0	0	4.953	5.033	JAJO	9,769	67,280	10/29/2018	07/22/2030
04248N-AA-1	ARMYHW 051 1A - ABS	0		1	1FE	1,685,543	121.8110	1,915,339	1,572,385	1,683,114	0	(2,517)	0	0	5.524	4.926	JD	3,860	86,587	11/28/2018	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS	0		4	2PL	16,670,109	116.7547	19,463,136	16,670,109	16,670,109	0	0	0	0	1.500	10.714	MON	10,276	249,439	11/02/2018	12/17/2068
04546K-AA-6	AASET 182 A - ABS	0		2	1FE	25,992,405	101.9187	26,491,967	25,993,227	25,982,004	0	(8,996)	0	0	4.454	4.483	MON	48,239	1,157,600	11/01/2018	11/18/2038
04546K-AA-6	AASET 182 A - ABS	C		2	1FE	467,236	101.9187	468,803	459,977	465,898	0	(1,338)	0	0	4.454	3.974	MON	854	13,658	04/22/2019	11/18/2038
04650U-AA-6	AT FDG NT ISSUER LLC - ABS			2	1PL	2,828,377	100.0983	2,831,157	2,828,377	2,828,377	0	0	0	0	4.250	4.272	MJSD	2,671	108,984	06/14/2013	09/23/2027
04650U-AA-6	AT FDG NT ISSUER LLC - ABS	0		2	1PL	2,165,039	100.0983	2,165,003	2,162,876	2,164,619	0	(263)	0	0	4.250	4.250	MJSD	2,043	90,217	02/15/2018	09/23/2027
04942T-AA-7	ATCLO 12 E - CDO			4	3FE	2,254,000	87.1095	2,003,519	2,300,000	2,245,786	0	(11,954)	0	0	7.886	8.310	JAJO	34,762	212,028	08/29/2018	10/24/2031
04943A-AG-4	ATCLO 8 C - CDO	C	C	4	1FE	700,000	98.0027	686,019	700,000	700,000	0	0	0	0	4.551	4.262	JAJO	6,814	36,076	06/23/2017	01/16/2030
04964K-AS-0	ATRM 9R CR - CDO	C	D	4	1FE	1,000,000	99.3565	993,565	1,000,000	1,000,000	0	0	0	0	4.464	4.269	FMAN	4,092	51,323	03/30/2017	05/28/2030
04965F-AJ-0	ATRM 15 C - CDO	0	C	4	1FE	8,000,000	98.2456	7,859,646	8,000,000	8,000,000	0	0	0	0	4.134	3.954	JAJO	64,307	331,631	11/16/2018	01/23/2031
04965F-AL-5	ATRM 15 D - CDO	0	C	4	2FE	2,750,000	97.2621	2,674,709	2,750,000	2,750,000	0	0	0	0	4.934	4.775	JAJO	26,383	133,248	11/16/2018	01/23/2031
04965T-AA-9	ATRM 13 E - CDO		C	4	3FE	5,146,295	97.6425	5,083,757	5,206,500	5,130,132	0	(3,907)	0	0	7.984	8.290	JAJO	80,828	324,091	08/15/2019	11/21/2030
04973P-AB-5	ATTN 3 A1B - CDO			4	1FE	7,618	98.2582	21,696	22,081	20,025	0	814	0	0	2.244	8.089	JAJO	113	117	09/03/2009	10/11/2042
05363U-AW-3	AVERY 4R CR - CDO		C	4	1FE	800,000	100.0013	800,010	800,000	800,000	0	0	0	0	4.290	4.305	JAJO	6,482	39,563	03/30/2017	04/27/2026
05377R-CK-8	AESOP 162 A - ABS			4	1FE	1,749,780	100.6329	1,761,076	1,750,000	1,749,926	0	40	0	0	2.720	2.738	MON	1,454	47,600	05/24/2016	11/21/2022
05377R-DD-3	AESOP 182 B - ABS	0		4	1FE	999,963	105.6108	1,056,108	1,000,000	999,098	0	(866)	0	0	4.270	4.271	MON	1,305	42,700	10/17/2018	03/20/2025
05377R-DE-1	AESOP 182 C - ABS	0		4	2FE	3,123,930	106.1383	3,316,822	3,125,000	3,124,148	0	187	0	0	4.950	5.009	MON	4,727	154,688	10/17/2018	03/20/2025
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS		C		1PL	2,808,372	98.7100	2,772,144	2,808,372	2,808,372	0	0	0	0	3.388	3.388	MON	4,229	99,323	04/10/2017	03/31/2022
05551C-AA-3	BIBCARD 2019-1 - ABS			4	1FE	19,100,000	101.0043	19,291,821	19,100,000	19,100,000	0	0	0	0	3.500	3.611	JAJO	100,275	0	10/22/2019	01/07/2030
05580N-AA-4	BRAD 2014-1 A - ABS			4	2PL	663,808	99.4500	660,157	663,808	663,808	0	0	0	0	4.213	4.240	MON	1,631	27,522	12/19/2014	03/12/2026
05683H-AG-0	BCC 172R CR - CDO	C		4	1FE	600,000	98.8221	592,932	600,000	600,000	0	0	0	0	4.440	4.222	JAJO	5,032	30,585	06/30/2017	07/25/2030
05683V-AL-8	BCC 191 C - CDO		C	4	1FE	5,000,000	100.0005	5,000,027	5,000,000	5,000,000	0	0	0	0	4.753	4.515	JAJO	49,513	134,343	03/11/2019	04/18/2032
06759N-AA-7	BABSN 161R ER - CDO		C	4	3FE	2,700,000	90.0548	2,431,478	2,700,000	2,700,000	0	0	0	0	7.934	7.879	JAJO	41,654	233,333	07/25/2018	07/23/2030
06760K-AA-0	BABSN 182 D - CDO		C	4	3FE	4,193,900	94.8566	4,031,407	4,250,000	4,172,628	0	(36,237)	0	0	7.551	7.828	JAJO	69,531	348,142	04/04/2018	04/15/2030
06760M-AA-6	BMM 171 RSS - CDO	0		4	2FE	27,208,321	92.0039	25,275,258	27,471,942	27,262,699	0	26,013	0	0	0.000	8.926	JAJO	0	0	11/08/2017	01/15/2030
06760Y-AA-0	BABSN 184 E - CDO			4	3FE	4,328,250	95.0578	4,135,014	4,350,000	4,306,960	0	(21,630)	0	0	7.951	7.958	JAJO	74,937	316,292	10/26/2018	10/15/2030
06761N-AE-5	BMM 181 COM - CDO	0	C	4,5	2FE	55,000,000	92.7748	51,026,140	55,000,000	55,000,000	0	0	0	0	4.285	8.255	JAJO	497,535	4,273,720	11/13/2018	01/15/2031
06761U-AF-6	BMM 191 C01 - CDO		C	4	2PL	40,500,000	100.0000	40,500,000	40,500,000	40,500,000	0	0	0	0	4.956	7.870	JAJO	312,238	0	10/23/2019	10/15/2031
06761U-AF-6	BMM 191 C01 - CDO	C	C	4	2PL	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	4.956	7.870	JAJO	11,564	0	11/04/2019	10/15/2031
07132K-AE-1	BATLN 10R DR - CDO			4	3FE	5,000,000	99.9911	4,999,553	5,000,000	5,000,000	0	0	0	0	8.586	8.648	JAJO	82,283	204,381	04/25/2019	01/24/2029

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
07134H-AA-4	BATLN 12 E - CDO			4	3FE	5,475,788	94.2469	5,305,157	5,629,000	5,456,867	0	(33,868)	0	0	7.994	8.594	FMAN	54,999	482,197	05/02/2019	05/19/2031
08182B-AG-3	BSP 17 C - CDO	C		4	1FE	1,000,000	99.1268	991,268	1,000,000	1,000,000	0	0	0	0	4.724	4.220	JAJO	10,236	14,304	06/06/2019	07/15/2032
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	1FE	750,000	103.6291	777,218	750,000	750,000	0	0	0	0	4.080	4.101	JAJO	7,140	30,600	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	0	C	4	1FE	6,800,000	104.8059	7,126,801	6,800,000	6,800,000	0	0	0	0	4.180	4.202	JAJO	66,323	284,240	03/02/2018	04/07/2028
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	1FE	1,300,000	104.8059	1,362,477	1,300,000	1,300,000	0	0	0	0	4.180	4.202	JAJO	12,679	54,340	03/23/2018	04/07/2028
09204J-AA-1	BLACK 192 D - CDO		C	4	3FE	4,331,250	97.5895	4,391,529	4,500,000	4,282,568	0	(48,682)	0	0	9.045	9.764	JAJO	184,283	0	06/18/2019	07/23/2032
09204V-AE-6	BLACK 161R DR - CDO		C	4	3FE	4,037,500	84.6750	3,598,686	4,250,000	4,030,113	0	(27,414)	0	0	7.536	8.437	JAJO	57,825	352,121	04/12/2018	04/26/2031
095766-AG-6	BLUEM 154R ER - CDO		C	4	3FE	2,550,000	89.6269	2,285,487	2,550,000	2,550,000	0	0	0	0	7.916	7.935	JAJO	40,371	218,487	04/16/2018	04/22/2030
09626U-AQ-1	BLUEM 131R BR - CDO	C	C	4	1FE	999,309	98.2902	982,902	1,000,000	995,183	0	(21,637)	0	0	4.606	4.441	JAJO	9,212	52,214	12/06/2016	01/22/2029
09628V-AQ-7	BLUEM 163R BR - CDO	0		4	1FE	6,000,000	99.0012	5,940,069	6,000,000	6,000,000	0	0	0	0	3.610	3.625	FMAN	28,277	255,040	11/02/2018	11/15/2030
09629E-AJ-0	BLUEM 2 C - CDO	0	C	4	2FE	2,501,250	95.6702	2,391,754	2,500,000	2,488,520	0	(12,168)	0	0	4.970	5.068	JAJO	24,850	139,634	10/12/2018	10/21/2030
09629L-AG-0	BLUEM 23 C - CDO	0	C	4	1FE	7,000,000	98.5307	6,897,146	7,000,000	7,000,000	0	0	0	0	4.116	3.894	JAJO	57,622	297,535	10/17/2018	10/20/2031
09629Q-AA-2	BLUEM 22 E - CDO			4	3FE	3,709,560	91.5618	3,479,349	3,800,000	3,702,159	0	(28,202)	0	0	7.051	7.425	JAJO	58,052	376,489	06/19/2018	07/15/2031
09629R-AA-0	BLUEM 23 E - CDO		C	4	3FE	2,700,000	94.6026	2,554,269	2,700,000	2,700,000	0	0	0	0	7.616	7.629	JAJO	41,126	200,601	10/17/2018	10/20/2031
12328M-AN-1	BLX 05A A - ABS	C		2	1FE	20,531	93.7547	29,710	31,689	24,562	0	(696)	0	0	2.082	9.669	MON	11	785	01/25/2010	09/25/2038
12328M-AN-1	BLX 05A A - ABS			2	1FE	22,345	93.7547	29,710	31,689	25,696	0	(585)	0	0	2.082	8.211	MON	11	785	05/11/2010	09/25/2038
12479M-AH-1	CBCI 2016-1 A - ABS			4	1FE	3,284,510	101.0431	3,318,771	3,284,510	3,284,510	0	0	0	0	5.250	5.284	JAJO	36,403	169,062	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS	0		4	2FE	10,400,000	105.6614	10,988,786	10,400,000	10,400,000	0	0	0	0	7.500	7.570	JAJO	164,667	780,000	05/19/2016	07/15/2046
12479R-AB-3	CAUTO 141 A - ABS	C		4	1FE	478,394	99.8272	477,855	478,682	478,602	0	42	0	0	3.660	3.698	MON	730	17,891	10/10/2014	10/17/2044
12479R-AD-9	CAUTO 171 A1 - ABS	C		4	1FE	481,810	100.7617	486,082	482,407	482,061	0	140	0	0	3.870	3.935	MON	778	18,605	04/03/2018	04/15/2047
12479R-AE-7	CAUTO 171 A2 - ABS			4	1FE	945,765	101.2830	958,032	945,897	945,811	0	17	0	0	4.180	4.219	MON	1,647	39,426	03/30/2017	04/15/2047
12479R-AF-4	CAUTO 171 A3 - ABS	0		4	1FE	11,754,063	101.7794	11,963,212	11,754,063	11,754,063	0	0	0	0	4.330	4.381	MON	21,206	507,575	10/11/2018	04/15/2047
12482N-AJ-0	CBAM 1910 C - CDO		C	4	1FE	4,500,000	102.2794	4,602,573	4,500,000	4,500,000	0	0	0	0	4.716	4.507	JAJO	43,088	112,301	04/10/2019	04/20/2032
12502Y-AP-8	CCRIN 2012 C - ABS		C	4	1FE	417,024	100.9685	421,063	417,024	417,024	0	0	0	0	4.750	4.797	MON	1,156	17,868	07/06/2012	07/11/2022
12528H-AA-8	CFIP 171 E - CDO			4	3FE	3,096,125	96.2506	2,983,769	3,100,000	3,078,131	0	(22,866)	0	0	8.203	8.323	JAJO	52,979	274,382	08/15/2018	01/18/2030
12547W-AA-2	CIFC 181 E - CDO		C	4	3FE	2,004,701	91.3996	2,031,813	2,223,000	2,009,647	0	4,946	0	0	7.003	8.584	JAJO	32,434	127,420	01/28/2019	04/18/2031
12550G-AE-3	CIFC 185 B - CDO	0	C	4	1FE	7,200,000	99.2449	7,145,630	7,200,000	7,200,000	0	0	0	0	4.151	4.172	JAJO	64,754	284,942	11/20/2018	01/15/2032
12550G-AG-8	CIFC 185 C - CDO	0	C	4	2FE	2,500,000	97.2053	2,430,132	2,500,000	2,500,000	0	0	0	0	5.001	4.769	JAJO	27,088	116,646	11/20/2018	01/15/2032
12550N-AJ-7	CIFC 155R DR - CDO		D	4	3FE	3,450,000	97.8349	3,375,306	3,450,000	3,450,000	0	0	0	0	7.490	7.526	JAJO	48,807	282,548	04/10/2018	10/25/2027
12550Y-AG-9	CIFC 172 C - CDO	C		4	1FE	600,000	100.0018	600,011	600,000	600,000	0	0	0	0	4.316	4.063	JAJO	5,179	29,569	03/28/2017	04/20/2030
12553D-AE-7	CIFC 191 C - CDO		C	4	1FE	3,150,000	99.9988	3,149,963	3,150,000	3,150,000	0	0	0	0	4.666	4.661	JAJO	29,395	96,993	02/15/2019	04/20/2032
125634-AJ-4	CLIF 132 NTS - ABS	C		2	1FE	862,431	99.8971	861,863	862,750	862,608	0	27	0	0	3.220	3.250	MON	1,003	28,226	06/05/2013	06/19/2028
125634-AN-5	CLIF 141 NTS - ABS	C		2	1FE	114,085	100.1433	114,295	114,132	114,110	0	6	0	0	3.290	3.322	MON	136	3,455	06/17/2014	06/18/2029
12563L-AL-1	CLIF 191 A - ABS	C		4	1FE	396,231	100.3097	397,461	396,234	395,917	0	(313)	0	0	3.710	3.716	MON	531	8,546	05/07/2019	05/18/2044
12635X-AA-3	CSCN 1 A - CDO			4	1PL	1,017,665	97.9875	1,068,418	1,090,362	1,041,894	0	4,210	0	0	1.500	(3.313)	FMAN	1,545	16,585	12/15/2016	04/01/2056
12635X-AB-1	CSCN 1 B - CDO			4	2PL	627,401	107.5650	674,864	627,401	627,401	0	0	0	0	1.500	12.238	FMAN	889	9,619	08/24/2015	04/01/2056
12805P-AJ-5	CAI 182 A - ABS	0	C	2	1FE	18,160,190	101.6018	18,447,075	18,156,250	18,159,832	0	(32,721)	0	0	4.340	4.374	MON	13,133	787,409	10/29/2018	09/25/2043
14311V-AE-6	CGMS 164R DR - CDO		C	4	3FE	2,700,000	89.9790	2,429,432	2,700,000	2,700,000	0	0	0	0	7.366	7.375	JAJO	39,776	216,325	10/05/2018	10/20/2027
14311Y-AA-8	CGMS 181 D - CDO			4	3FE	4,250,000	91.3435	3,882,100	4,250,000	4,250,000	0	0	0	0	7.716	7.731	JAJO	65,585	355,551	04/17/2018	04/21/2031
14314F-AG-3	CGMS 173 B - CDO	C	C	4	1FE	1,000,000	97.6507	976,507	1,000,000	1,000,000	0	0	0	0	4.316	4.070	JAJO	8,632	49,281	06/23/2017	07/20/2029
14314L-AJ-4	CGMS 142RR B - CDO	0	C	4	1FE	5,453,594	96.9998	5,334,987	5,500,000	5,458,418	0	3,911	0	0	3.735	4.310	FMAN	26,819	240,757	10/25/2018	05/15/2031
14314T-AA-6	CGMS 144RR D - CDO		C	4	3FE	3,250,000	86.4354	2,809,152	3,250,000	3,250,000	0	0	0	0	7.651	7.629	JAJO	53,875	269,521	06/15/2018	07/15/2030
14315J-AG-4	CGMS 172 B - CDO		C	4	1FE	9,931,250	98.3652	9,836,520	10,000,000	9,936,912	0	5,662	0	0	4.366	5.125	JAJO	87,318	373,439	03/19/2019	07/20/2031
14315M-AA-0	CGMS 143RR D - CDO		C	4	3FE	3,350,000	85.7189	2,871,582	3,350,000	3,350,000	0	0	0	0	7.656	7.374	JAJO	46,307	268,540	05/23/2018	07/28/2031
14855J-AB-1	CLAST 161 A - ABS			4	1FE	1,279,395	99.8493	1,277,842	1,279,770	1,279,554	0	45	0	0	4.450	4.501	MON	2,531	54,044	08/01/2016	08/15/2041
14855J-AC-9	CLAST 161 B - ABS			4	2FE	615,420	100.1500	616,766	615,843	615,581	0	39	0	0	6.150	6.252	MON	1,683	35,939	08/01/2016	08/15/2041
14855J-AD-7	CLAST 161 C - ABS			4	3FE	246,297	100.5000	249,339	248,099	247,871	0	24,043	0	0	8.000	8.546	MON	882	15,495	08/01/2016	08/15/2041
14855L-AB-6	CLAST 171 A - ABS			4	1FE	3,235,227	101.3458	3,278,910	3,235,368	3,235,269	0	19	0	0	3.967	4.001	MON	5,704	126,041	07/07/2017	07/15/2042
14855M-AA-6	CLAST 191 A - ABS	C		2	1FE	235,078	100.9500	237,312	235,079	235,078	0	0	0	0	3.967	4.000	MON	414	6,016	04/11/2019	04/15/2039
14856C-AA-7	CLAST 181 A - ABS	C		2	1FE	856,131	101.6531	856,302	842,376	854,445	0	(1,686)	0	0	4.125	3.676	MON	1,544	14,478	07/25/2019	06/15/2043
14856C-AA-7	CLAST 181 A - ABS	0		2	1FE	6,495,684	101.6531	6,636,342	6,528,417	6,499,332	0	3,351	0	0	4.125	4.299	MON	11,969	268,762	12/03/2018	06/15/2043
14856E-AA-3	CLAST 151R A - ABS			2	1PL	24,605,800	100.8829	24,935,752	24,717,521	24,627,886	0	22,086	0	0	4.750	5.022	MON	52,181	881,775	03/08/2019	03/15/2034
15673B-AA-7	CERB 17 A - CDO	C		4	1FE	150,000	99.4739	149,211	150,000	150,000	0	0	0	0	4.531	4.562	JAJO	1,474	7,694	12/09/2016	01/18/2028
15673B-AA-7	CERB 17 A - CDO			4	1FE	1,600,000	99.4739	1,591,582	1,600,000	1,600,000	0	0	0	0	4.531	4.562	JAJO	15,721	82,074	12/09/2016	01/18/2028
15673Y-AA-7	CERB 26 A1T - CDO	C	C	2	1FE	250,000	99.9730	249,933	250,000	250,000	0	0	0	0	4.366	3.678	JAJO	2,365	5,245	03/27/2019	04/15/2031
16643Q-AA-6	CHEST 1412 N - ABS			2	1FE	1,337,500	100.4793	1,343,911	1,337,500	1,337,500	0	0	0	0	4.500	4.525	MJSD	2,675	54,156	12/11/2014	12/15/2034
17180Y-AA-9	CIFC 182 D - CDO		C	4	3FE	5,926,150	96.6198	5,797,188	6,000,000	5,926,370	0	220	0	0	7.816	8.033	JAJO	93,791	433,144	06/26/2019	04/21/2031

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	
		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
17182H-AA-4	CIFC 184 D - CDO		C	4	3FE	6,299,550	95.8737	6,135,917	6,400,000	6,300,636	0	1,086	0	0	7.902	8.128	JAJO	106,767	436,528	08/08/2019	10/17/2031
19423D-AD-2	CASL 18A C - ABS	0		4	2FE	3,929,117	104.0350	4,088,575	3,930,000	3,929,281	0	128	0	0	5.500	5.568	MON	3,603	216,150	11/07/2018	12/26/2047
210795-QB-9	UNITED AIRLINES INC - ABS	C		1	1FE	209,823	105.5267	221,419	209,823	209,823	0	0	0	0	4.000	3.996	AO	1,445	6,905	09/19/2012	04/29/2026
210795-QC-7	UNITED AIRLINES INC - ABS			1	2FE	0	101.8497	0	0	0	0	0	0	0	5.500	4.018	AO	0	(1,693)	09/16/2014	04/29/2022
21079N-AA-9	UAL 071 A - ABS	0		1	1FE	729,729	105.1970	697,866	663,390	690,959	0	(16,140)	0	0	5.983	3.239	AO	7,938	38,086	04/01/2017	10/19/2023
21079R-AA-0	UAL 071 B - ABS	0		1	2FE	709,375	105.2616	715,401	679,641	697,515	0	(11,697)	0	0	6.903	4.565	AO	9,383	15,492	04/01/2017	10/19/2023
22615M-AS-1	DEN14 14R CR - CDO	0		4	1FE	4,500,000	99.3189	4,469,349	4,500,000	4,500,000	0	0	0	0	4.284	4.308	JAJO	37,485	206,800	11/01/2018	10/23/2031
227170-AE-7	CRNN 131 NTS - ABS	0	C	2	1FE	5,739,143	99.9707	5,864,946	5,866,667	5,768,236	0	27,438	0	0	3.080	4.167	MON	6,525	179,966	11/05/2018	04/18/2028
227170-AF-4	CRNN 141 NTS - ABS	0	C	2	1FE	5,880,398	99.8147	6,016,869	6,028,037	5,912,155	0	29,959	0	0	3.040	4.202	MON	6,617	182,564	11/05/2018	08/20/2029
22822R-BH-2	CROCAS 182 C - ABS	0		4	1FE	3,072,831	110.6959	3,376,225	3,050,000	3,070,022	0	(1,796)	0	0	4.241	4.184	MON	5,749	129,351	09/14/2018	07/15/2048
233046-AF-8	DNKN 171 AII - ABS	0		4	2FE	18,718,000	102.3280	19,153,755	18,718,000	18,718,000	0	0	0	0	4.030	4.050	FMAN	85,910	752,291	02/21/2018	11/20/2047
233046-AF-8	DNKN 171 AII - ABS			4	2FE	1,470,000	102.3280	1,504,222	1,470,000	1,470,000	0	0	0	0	4.030	4.050	FMAN	6,747	59,166	09/14/2017	11/20/2047
233046-AL-5	DNKN 191 2AI - ABS			4	2FE	1,492,500	103.6030	1,546,275	1,492,500	1,492,500	0	0	0	0	4.352	4.352	FMAN	7,397	36,085	03/20/2019	05/20/2049
233046-AL-5	DNKN 191 2AI - ABS	C		4	2FE	418,895	103.6030	433,988	418,895	418,895	0	0	0	0	4.352	4.458	FMAN	2,076	10,128	03/20/2019	05/20/2049
24736Y-AA-4	DELTA AIR LINES INC - ABS			1	1FE	0	104.8145	0	0	0	0	0	0	0	3.875	3.872	JJ	0	(4,290)	08/10/2015	01/30/2029
25256L-AC-5	DIMND 181 B - CDO	0	C	4	1FE	1,250,000	99.1676	1,239,595	1,250,000	1,250,000	0	0	0	0	3.766	3.787	JAJO	9,284	60,559	08/24/2018	07/22/2030
25257A-AA-2	DIMND 191 A1 - CDO	C	C	2	1FE	250,000	99.9980	249,995	250,000	250,000	0	0	0	0	3.540	3.548	JAJO	1,671	5,332	04/12/2019	04/25/2029
25257A-AE-4	DIMND 191 B - CDO		C	2	1FE	1,750,000	100.0213	1,750,374	1,750,000	1,750,000	0	0	0	0	4.440	4.458	JAJO	14,675	45,286	04/12/2019	04/25/2029
25267T-AB-7	SHINE 171 B - ABS	0		4	2FE	850,000	103.6324	880,875	850,000	850,000	0	0	0	0	4.704	4.750	MON	1,222	39,984	12/07/2017	12/20/2047
25267T-AC-5	SHINE 171 C - ABS	0		4	3FE	1,950,000	103.5095	2,018,435	1,950,000	1,950,000	0	0	0	0	5.927	6.001	MON	3,532	115,576	12/07/2017	12/20/2047
25755T-AE-0	DPABS 151 A2 - ABS	0		4	2FE	2,660,521	104.8730	2,790,277	2,660,625	2,660,569	0	34	0	0	4.474	4.499	JAJO	21,823	119,036	12/17/2018	10/25/2045
25755T-AH-3	DPABS 171 A23 - ABS			4	2FE	1,226,838	103.5840	1,268,904	1,225,000	1,226,699	0	(138)	0	0	4.118	4.117	JAJO	9,248	47,897	03/21/2019	07/25/2047
25755T-AH-3	DPABS 171 A23 - ABS	C		4	2FE	1,664,163	103.5840	1,715,558	1,656,200	1,663,271	0	(38)	0	0	4.118	4.058	JAJO	12,504	67,985	06/13/2017	07/25/2047
25755T-AK-6	DPABS 181 A22 - ABS			4	2FE	493,750	104.1450	514,216	493,750	493,750	0	0	0	0	4.328	4.351	JAJO	3,918	21,356	04/18/2018	07/27/2048
25755T-AL-4	DPABS 191 A2 - ABS			4	2FE	500,000	100.0170	500,085	500,000	500,000	0	0	0	0	3.668	3.668	N/A	2,140	0	11/06/2019	10/25/2049
262431-AE-9	DRSLF 50 C - CDO		C	4	1FE	3,960,000	99.9984	3,999,935	4,000,000	3,952,741	0	(7,259)	0	0	4.251	4.479	JAJO	36,841	145,925	03/06/2019	07/15/2030
26244L-AC-8	DRSLF 41R ER - CDO			4	3FE	3,965,000	89.7236	3,588,943	4,000,000	3,941,137	0	(36,319)	0	0	7.286	7.508	JAJO	63,146	317,524	04/30/2018	04/15/2031
26245R-AG-5	DRSLF 58 C - CDO	0		4	1FE	1,483,500	95.7645	1,436,468	1,500,000	1,479,212	0	(5,101)	0	0	3.802	4.046	JAJO	12,040	81,087	10/29/2018	07/17/2031
26249B-AY-7	DRSLF 30R ER - CDO			4	3FE	3,555,000	92.1412	3,317,083	3,600,000	3,540,071	0	(30,537)	0	0	7.660	8.063	FMAN	36,001	300,849	03/28/2018	11/15/2028
26249Y-AG-6	DRSLF 37 CN - CDO			4	1FE	487,142	88.1930	440,965	500,000	525,465	0	(10,495)	0	0	0.000	2.297	JAJO	0	41,530	01/29/2015	04/15/2027
26251M-AA-0	DRSLF 64 E - CDO		C	4	3FE	1,036,875	95.0343	997,860	1,050,000	1,031,418	0	(9,321)	0	0	7.603	7.869	JAJO	16,632	86,548	03/28/2018	04/18/2031
26252G-AA-2	DRSLF 71 E - CDO		C	4	3FE	3,168,000	99.3021	3,276,969	3,300,000	3,169,790	0	1,790	0	0	8.186	9.074	JAJO	58,531	205,412	12/20/2018	01/15/2029
27034M-AB-0	EARN 16D A2 - ABS	C		4	1FE	53,268	99.8934	53,228	53,284	53,265	0	0	0	0	2.720	2.747	MON	24	1,257	10/25/2016	01/25/2041
27830B-BE-3	EATON 131RR BRR - CDO			4,5	1FE	6,000,000	100.0209	6,001,254	6,000,000	6,000,000	0	0	0	0	4.786	4.506	JAJO	62,220	56,024	07/19/2019	01/17/2028
27830U-AA-0	EATON 141RR E - CDO			4	3FE	4,053,500	95.5915	3,967,047	4,150,000	4,039,342	0	(2,264)	0	0	7.701	8.109	JAJO	69,244	394,264	11/15/2018	07/15/2030
30256W-AC-1	FDF 1 C - CDO		C	4	1FE	397,000	100.4244	401,698	400,000	397,999	0	259	0	0	6.875	6.978	MN	3,743	27,500	10/23/2015	11/12/2030
30258B-AE-1	FDF 2 C - CDO	0	C	4	1FE	500,500	100.4325	502,163	500,000	500,435	0	(57)	0	0	6.285	6.264	MN	4,277	31,425	03/22/2018	05/12/2031
30258H-AA-6	FNBM LLC - ABS			4	1PL	1,900,000	100.7500	1,914,250	1,900,000	1,900,000	0	0	0	0	4.192	4.103	MON	1,549	94,261	05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	1FE	493,829	100.3580	494,466	492,702	493,470	0	(272)	0	0	4.581	4.557	MON	1,003	21,699	02/01/2017	02/15/2042
30605Y-AB-7	FLCON 171 A - ABS	0		4	1FE	1,236,682	100.3580	1,236,165	1,231,755	1,236,019	0	(1,372)	0	0	4.581	4.474	MON	2,508	54,783	03/15/2018	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
30610G-AA-1	FLCON 191 A - ABS	C	D	4	1FE	736,553	99.4844	732,783	736,581	736,171	0	(382)	0	0	3.597	3.570	MON	1,251	3,400	10/22/2019	09/15/2039
33882G-AC-2	FLAT 17 C - CDO	C		4	1FE	1,000,000	99.7935	997,935	1,000,000	1,000,000	0	0	0	0	4.210	4.013	FMAN	5,496	48,590	04/04/2017	05/15/2030
34417M-AB-3	FOCUS 171 A22 - ABS			4	2FE	2,437,500	105.0750	2,561,203	2,437,500	2,437,500	0	0	0	0	5.093	5.125	JAJO	21,035	123,983	03/21/2017	04/30/2047
347469-AA-6	FORT JACKSON HSG LLC - ABS			1	1FE	1,069,774	125.6172	1,343,820	1,069,774	1,069,774	0	0	0	0	7.050	7.048	MN	9,637	74,564	10/24/2008	11/15/2055
34961J-AJ-3	FCO 9 C - CDO	0		4	1FE	4,400,000	96.1667	4,231,336	4,400,000	4,400,000	0	0	0	0	4.560	4.580	FMAN	26,194	229,410	11/01/2017	11/15/2029
34961J-AJ-3	FCO 9 C - CDO			4	1FE	2,355,875	96.1667	2,259,918	2,350,000	2,343,178	0	(23,272)	0	0	4.560	4.652	FMAN	13,990	122,526	12/11/2017	11/15/2029
34961W-AJ-4	FCO 11 BT - CDO	C		4	1FE	300,000	95.4327	286,298	300,000	300,000	0	0	0	0	3.701	3.703	JAJO	2,406	12,864	03/29/2018	04/15/2031
36173M-AA-4	GPIM 1 A - CDO	0		4	1PL	17,996,077	103.2812	18,586,558	17,996,077	17,996,077	0	0	0	0	1.500	7.955	JAJO	56,988	223,452	11/20/2018	12/15/2048
36173M-AA-4	GPIM 1 A - CDO			4	1PL	1,894,324	103.2812	1,956,480	1,894,324	1,894,324	0	0	0	0	1.500	7.955	JAJO	5,999	23,521	12/17/2018	12/15/2048
36173M-AB-2	GPIM 1 B - CDO	0		4	2PL	10,892,363	102.8053	11,197,931	10,892,363	10,892,363	0	0	0	0	1.500	12.387	JAJO	34,492	135,247	11/20/2018	12/15/2048
36173M-AB-2	GPIM 1 B - CDO			4	2PL	1,420,743	102.8053	1,460,600	1,420,743	1,420,743	0	0	0	0	1.500	12.387	JAJO	4,499	17,641	12/17/2018	12/15/2048
36186E-AA-7	GMACN 03PRES CTF - ABS			4	1	2,075,285	120.7176	2,143,156	1,775,347	2,042,425	0	(11,358)	0	0	6.240	4.692	MON	9,232	110,422	10/04/2016	10/10/2041
36186E-AA-7	GMACN 03PRES CTF - ABS	0		4	1	1,023,182	120.7176	1,071,578	887,674	1,016,281	0	(4,835)	0	0	6.240	4.747	MON	4,616	55,355	07/12/2018	10/10/2041
36320T-AL-7	GALXY 22R A1R - CDO		C	4	1FE	1,250,000	99.6383	1,245,479	1,250,000	1,250,000	0	0	0	0	3.001	3.017	JAJO	8,023	44,778	07/02/2018	07/17/2028
36320W-AQ-9	GALXY 21R CR - CDO	0	C	4	1FE	3,940,000	95.5065	3,820,261	4,000,000	3,927,852	0	(12,516)	0	0	3.716	4.019	JAJO	29,727	172,859	10/31/2018	04/21/2031
36321L-AE-9	GALXY 26 C - CDO	0		4	1FE	1,650,000	97.9635	1,616,398	1,650,000	1,650,000	0	0	0	0	4.049	3.897	FMAN	7,423	74,638	10/23/2018	11/22/2031

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	
		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
36361U-AE-0	GALL 171 C - CDO	C		4	1FE	1,000,000	99.7048	997,048	1,000,000	1,000,000	0	0	0	0	4.101	3.772	JAJO	8,885	46,936	09/21/2017	07/15/2027
375414-AA-7	GILBT 1 E - CDO		C	4	3FE	2,795,231	99.9967	2,939,903	2,940,000	2,795,798	0	10,261	0	0	8.401	9.284	JAJO	53,514	194,463	07/19/2019	10/15/2030
37952U-AB-9	SEACO 131 NTS - ABS	0		2	1FE	11,887,515	99.9207	12,175,332	12,185,000	11,955,252	0	64,068	0	0	2.980	4.200	MON	14,121	361,651	11/05/2018	04/17/2028
37952U-AB-9	SEACO 131 NTS - ABS	C		2	1FE	116,659	99.9207	116,574	116,667	116,664	0	1	0	0	2.980	3.000	MON	135	3,030	04/24/2013	04/17/2028
37956A-AA-1	SEACO 171 NTS - ABS	C	C	4	1FE	268,880	101.5559	273,162	268,977	268,681	0	(218)	0	0	3.850	3.863	MON	403	10,207	04/18/2017	04/17/2037
38011W-AA-4	GMACN 02A CTF - ABS	0		4	1	5,862,774	124.5303	6,047,257	4,856,055	5,813,358	0	(47,030)	0	0	6.845	4.423	MON	27,700	332,397	12/17/2018	05/10/2037
38136F-AL-7	GLM 1 C - CDO		C	2	1FE	1,000,000	99.9993	999,993	1,000,000	1,000,000	0	0	0	0	4.166	4.187	JAJO	8,332	47,765	03/09/2017	04/20/2029
38137H-BY-3	GLD11 11RR CR2 - CDO	0		4	1FE	2,481,250	96.6708	2,416,771	2,500,000	2,471,772	0	(9,847)	0	0	3.753	3.951	JAJO	19,548	108,481	10/23/2018	01/21/2031
38137Y-AJ-0	GLM 4 C - CDO		C	4,5	1FE	9,000,000	100.1805	9,016,247	9,000,000	9,000,000	0	0	0	0	4.636	4.654	JAJO	79,971	298,372	01/24/2019	04/24/2031
38138D-AJ-5	GLM 5 C - CDO		C	4	1FE	5,000,000	100.0596	5,002,979	5,000,000	5,000,000	0	0	0	0	4.868	4.897	JAJO	93,311	0	07/25/2019	10/20/2032
38172X-AN-9	GOCAP 16R CR - CDO	0	C	2	1FE	1,015,550	99.7722	997,722	1,000,000	1,006,277	0	(13,308)	0	0	4.940	4.795	JAJO	9,330	56,044	12/12/2017	07/25/2029
38174T-AC-0	GOCAP AR - CDO	0		2,5	1FE	26,250,000	95.8713	25,166,216	26,250,000	26,250,000	0	0	0	0	3.595	3.628	FMAN	107,464	1,071,250	11/20/2018	11/21/2028
38175B-AE-4	GOCAP 36 C - CDO	0	C	4	1FE	2,750,000	91.0705	2,504,439	2,750,000	2,750,000	0	0	0	0	3.990	4.010	FMAN	17,375	129,383	02/23/2018	02/05/2031
40168P-AA-6	GPDFNI-2 2 A1 - CDO			4	1FE	4,177,570	101.5000	4,240,234	4,177,570	4,177,570	0	0	0	0	4.751	4.699	JAJO	43,002	223,612	04/12/2016	04/15/2027
40168P-AB-4	GPDFNI-2 2 A2 - CDO			4	1FE	2,130,841	101.5000	2,162,804	2,130,841	2,130,841	0	0	0	0	4.751	4.699	JAJO	21,934	114,057	07/05/2016	04/15/2027
40168P-AC-2	GPDFNI-2 2 A3 - CDO			4	1FE	1,822,430	101.5000	1,849,766	1,822,430	1,822,430	0	0	0	0	4.751	4.699	JAJO	18,759	97,549	08/26/2016	04/15/2027
40168P-AD-0	GPDFNI-2 2 A4 - CDO			4	1FE	1,682,243	101.5000	1,707,477	1,682,243	1,682,243	0	0	0	0	4.751	4.699	JAJO	17,316	90,045	05/11/2017	04/15/2027
40168P-AE-8	GPDFNI-2 2 A5 - CDO			4	1FE	2,101,810	101.5000	2,133,337	2,101,810	2,101,810	0	0	0	0	4.751	4.699	JAJO	21,635	112,503	06/09/2017	04/15/2027
40168P-AH-1	GPDFNI-2 2 B1 - CDO			4	2FE	1,401,869	100.4250	1,407,827	1,401,869	1,401,869	0	0	0	0	5.126	5.071	JAJO	15,569	80,368	04/12/2016	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO			4	2FE	700,935	100.4250	703,914	700,935	700,935	0	0	0	0	5.126	5.071	JAJO	7,785	40,184	07/05/2016	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO			4	2FE	700,934	100.4250	703,913	700,934	700,934	0	0	0	0	5.126	5.071	JAJO	7,785	40,184	08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO			4	2FE	700,935	100.4250	703,914	700,935	700,935	0	0	0	0	5.126	5.071	JAJO	7,785	40,184	05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO			4	2FE	971,923	100.4250	976,054	971,923	971,923	0	0	0	0	5.126	5.071	JAJO	10,794	55,719	06/09/2017	04/15/2027
40168P-AQ-1	GPDFNI-2 2 C1 - CDO			4	3FE	3,803,386	115.2500	4,071,534	3,532,784	4,067,696	0	283,299	0	0	3.000	7.540	JAJO	22,963	106,621	09/27/2018	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO			4	3FE	1,796,304	115.2500	1,916,821	1,663,186	1,912,717	0	100,126	0	0	3.000	7.540	JAJO	10,811	50,354	09/27/2018	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO			4	3FE	1,411,382	115.2500	1,506,074	1,306,788	1,502,849	0	78,609	0	0	3.000	7.540	JAJO	8,494	39,582	09/27/2018	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO			4	3FE	656,578	115.2500	702,869	609,864	702,206	0	48,906	0	0	3.000	7.540	JAJO	3,964	18,444	09/27/2018	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO			4	3FE	1,581,251	115.2500	1,692,733	1,468,749	1,691,138	0	117,781	0	0	3.000	7.540	JAJO	9,547	44,429	09/27/2018	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO			4	4FE	1,709,177	116.6250	1,855,931	1,591,366	1,855,716	0	122,991	0	0	3.000	9.157	JAJO	10,344	47,925	09/27/2018	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO			4	4FE	836,788	116.6250	905,005	775,996	903,394	0	55,826	0	0	3.000	9.157	JAJO	5,044	23,432	09/27/2018	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO			4	4FE	689,392	116.6250	748,585	641,873	748,498	0	49,614	0	0	3.000	9.157	JAJO	4,172	19,360	09/27/2018	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO			4	4FE	681,258	116.6250	739,752	634,300	739,667	0	61,379	0	0	3.000	9.157	JAJO	4,123	19,149	09/27/2018	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO			4	4FE	711,274	116.6250	772,346	662,247	772,256	0	64,083	0	0	3.000	9.157	JAJO	4,305	19,999	09/27/2018	04/15/2027
40170F-AA-4	GPIM A1 - CDO	0	C	2,5	1FE	20,500,000	98.9537	20,285,509	20,500,000	20,500,000	0	0	0	0	3.531	3.550	JAJO	156,830	709,639	11/20/2018	01/15/2031
40170F-AA-4	GPIM A1 - CDO		C	2,5	1FE	2,500,000	98.9537	2,473,843	2,500,000	2,500,000	0	0	0	0	3.531	3.550	JAJO	19,126	86,541	11/20/2018	01/15/2031
40436V-AC-5	HLM 1711 C - CDO	C	C	4	1FE	1,000,000	98.5640	985,640	1,000,000	1,000,000	0	0	0	0	4.258	4.064	FMAN	6,624	49,489	04/13/2017	05/06/2030
40436X-AG-2	HLM 143 BR - CDO	C		4	1FE	1,000,000	98.8224	988,224	1,000,000	1,000,000	0	0	0	0	4.403	4.120	JAJO	9,173	49,983	06/28/2017	07/18/2029
40437C-AA-0	HLM 1812 D - CDO		C	4,5	3FE	1,350,000	90.1333	1,216,800	1,350,000	1,350,000	0	0	0	0	7.153	7.120	JAJO	20,119	136,711	05/16/2018	07/18/2031
40437J-AA-5	HLM 168R ER - CDO			4	3FE	2,600,000	89.5660	2,328,715	2,600,000	2,600,000	0	0	0	0	7.466	7.476	JAJO	38,823	264,235	06/15/2018	07/22/2030
41154X-AL-9	HARB 1 C - CDO	0		4	1FE	5,500,000	98.8873	5,438,799	5,500,000	5,500,000	0	0	0	0	4.066	4.085	JAJO	44,725	219,573	11/15/2018	01/20/2031
42329G-AA-8	SNVA 171 A - ABS	C		4	1FE	440,682	104.2323	459,549	440,889	440,737	0	15	0	0	4.940	5.380	MS	6,110	20,936	04/11/2017	09/20/2049
440405-AE-8	HORZN 181 A - ABS	0		4	1FE	16,454,371	102.6611	16,892,603	16,454,724	16,450,740	0	15,715	0	0	4.458	4.495	MON	32,602	764,116	11/16/2018	12/15/2038
440405-AE-8	HORZN 181 A - ABS	C		4	1FE	1,128,859	102.6611	1,121,190	1,092,128	1,126,020	0	(2,839)	0	0	4.458	3.645	MON	2,164	20,285	07/29/2019	12/15/2038
44040J-AA-6	HORZN 192 A - ABS		C	4	1FE	1,491,036	99.4115	1,482,296	1,491,071	1,490,900	0	(136)	0	0	3.425	3.426	MON	2,270	6,384	10/18/2019	11/15/2039
444838-AG-1	HULLS 1411 D - CDO			2	2FE	193,250	100.0001	250,000	250,000	220,558	0	4,875	0	0	5.603	9.976	JAJO	2,918	15,537	01/07/2016	10/19/2026
444838-AN-6	HULLS 1R CR - CDO			4	1FE	250,000	99.8210	249,553	250,000	250,000	0	0	0	0	4.703	4.717	JAJO	2,450	3,194	09/04/2019	10/19/2026
45780K-AG-1	INTOW 181 A - ABS	0		4	1FE	14,750,000	103.0432	15,198,869	14,750,000	14,750,000	0	0	0	0	4.103	4.138	MON	26,897	601,830	12/04/2018	12/15/2048
45780K-AJ-5	INTOW 181 B - ABS	0		4	2FE	3,500,000	104.9943	3,674,802	3,500,000	3,500,000	0	0	0	0	4.844	4.893	MON	7,535	168,598	12/04/2018	12/15/2048
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1Z	9,750,000	100.0000	9,750,000	9,750,000	9,750,000	0	0	0	0	3.410	3.375	MON	0	0	10/30/2019	07/15/2040
46590U-AA-0	HENDR 182 A - ABS	0		4	1FE	13,919,384	106.4040	14,833,650	13,940,879	13,920,208	0	1,936	0	0	3.960	4.015	MON	23,002	550,738	10/23/2018	10/15/2075
46590U-AB-8	HENDR 182 B - ABS	0		2	2FE	499,838	108.9910	544,955	500,000	499,827	0	49	0	0	4.700	4.751	MON	979	23,435	10/02/2018	10/15/2077
46616P-AB-9	HENDR 111 B - ABS	0		2	1FE	353,652	116.9145	372,168	318,325	352,959	0	(934)	0	0	7.490	5.545	MON	1,060	23,823	12/06/2018	10/15/2058
46616Q-AA-9	HENDR 112 A - ABS	C		2	1FE	162,112	112.2408	182,061	162,206	162,192	0	0	0	0	4.940	4.992	MON	356	7,634	12/01/2011	09/15/2056
46616V-AA-8	HENDR 121 A - ABS	0		2	1FE	9,809,531	107.8523	10,494,486	9,730,427	9,889,982	0	4,977	0	0	4.210	4.100	MON	17,069	404,875	04/01/2017	02/16/2065
46616Y-AA-2	HENDR 122 A - ABS			2	1FE	1,546,517	106.0572	1,650,770	1,556,490	1,554,567	0	48	0	0	3.840	3.890	MON	2,656	57,038	09/25/2012	10/15/2059
46617J-AA-4	HENDR 132 A - ABS			2	1FE	328,058	108.6362	356,473	328,135	328,251	0	(2)	0	0	4.210	4.242	MON	576	13,771	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - ABS	C		2	1FE	86,487	106.6147	92,282	86,557	86,498	0	2	0	0	4.080	4.126	MON	147	3,408	10/10/2013	01/17/2073

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
46620D-AA-2	HENDR 161 A - ABS	C		4	1FE	419,218	101.5833	425,912	419,274	418,919	0	(317)	0	0	3.410	3.428	MON	635	14,178	10/19/2016	06/15/2067
46651N-AA-2	JOLAR 191 A - ABS	C	C	2	1FE	234,246	101.2077	237,076	234,247	234,246	0	0	0	0	3.967	4.000	MON	413	5,137	05/17/2019	04/15/2044
46651T-AA-9	HENDR 181 A - ABS	0		4	1FE	2,719,423	104.1592	2,911,340	2,795,086	2,724,747	0	3,129	0	0	3.740	4.074	MON	4,356	104,301	06/25/2018	10/17/2072
46651T-AB-7	HENDR 181 B - ABS	0		4	2FE	199,929	106.9771	213,954	200,000	199,926	0	18	0	0	4.700	4.751	MON	392	9,374	03/13/2018	10/15/2074
470170-AB-7	NCBJ 151 NTS - ABS		C	4	3FE	296,950	102.8520	301,279	292,925	294,389	0	(519)	0	0	5.875	5.492	JAJO	4,111	15,984	02/08/2016	07/08/2022
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LTD		C		3FE	700,000	106.0474	742,332	700,000	700,000	0	0	0	0	5.625	5.625	JAJO	9,406	39,375	11/21/2016	01/08/2027
47206W-AE-2	JPARK 1R DR - CDO			4	3FE	2,700,000	97.0035	2,619,096	2,700,000	2,700,000	0	0	0	0	7.166	7.171	JAJO	38,696	205,688	10/17/2018	10/20/2027
47232X-AA-6	JMHT 10A A - ABS	C		4	1FE	495,879	129.8939	658,180	506,706	497,371	0	131	0	0	6.730	6.996	MON	1,989	34,045	05/26/2010	06/10/2055
47232X-AA-6	JMHT 10A A - ABS			4	1FE	715,210	129.8939	949,298	730,826	717,362	0	189	0	0	6.730	6.996	MON	2,869	49,104	05/26/2010	06/10/2055
48244X-AA-0	KDAC 171 A - ABS	0	C	2	1FE	16,632,513	101.0817	16,830,326	16,650,226	16,710,538	0	(10,273)	0	0	4.212	4.129	MON	31,169	694,856	12/03/2018	12/15/2042
48249V-AS-0	KKR 131R BR - CDO	C		4	1FE	800,000	99.9966	799,973	800,000	800,000	0	0	0	0	4.401	4.111	JAJO	7,628	39,983	04/03/2017	04/16/2029
48251F-AC-5	KKR 17 C - CDO		C	4	1FE	3,960,000	99.2398	3,969,591	4,000,000	3,951,644	0	(8,357)	0	0	4.251	4.551	JAJO	36,841	193,829	01/09/2019	04/16/2029
48251J-AG-8	KKR 18 C - CDO	C	C	4	1FE	700,000	99.1247	693,873	700,000	700,000	0	0	0	0	4.650	4.067	JAJO	6,781	34,633	06/29/2017	07/18/2030
48251M-AW-6	KKR 15R CR - CDO	0	C	4	1FE	7,500,000	98.2539	7,369,041	7,500,000	7,500,000	0	0	0	0	4.203	4.184	JAJO	65,676	318,997	11/20/2018	01/18/2032
48252U-AE-7	KKR 25 C - CDO		C	4	1FE	6,000,000	100.1764	6,010,583	6,000,000	6,000,000	0	0	0	0	4.751	4.513	JAJO	61,761	131,628	03/28/2019	04/15/2032
48275P-AG-6	KREF 18FL1 C - CDO	0		4	1FE	3,790,000	100.0602	3,792,283	3,790,000	3,790,000	0	0	0	0	3.737	3.875	MON	5,902	172,916	11/07/2018	06/17/2036
48275P-AJ-0	KREF 18FL1 D - CDO	0		4	2FE	3,020,000	100.3799	3,031,473	3,020,000	3,020,000	0	0	0	0	4.287	4.462	MON	5,395	155,503	11/07/2018	06/17/2036
50184K-AW-8	LCM 13R CR - CDO	C	D	4	1FE	996,000	98.7252	987,252	1,000,000	993,047	0	(21,504)	0	0	4.666	4.546	JAJO	9,332	53,225	12/13/2016	07/19/2027
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1PL	900,123	33.2100	1,095,930	3,300,000	1,423,884	0	147,519	0	0	0.000	6.725	N/A	0	0	03/13/2015	09/16/2032
50188H-AC-5	LCM 18R ER - CDO			4	3FE	3,350,000	91.0771	3,051,084	3,350,000	3,350,000	0	0	0	0	7.916	7.935	JAJO	53,036	287,033	04/12/2018	04/21/2031
50189D-AE-9	LCM 21R ER - CDO		C	4	3FE	1,200,000	96.1945	1,154,334	1,200,000	1,200,000	0	0	0	0	7.716	7.731	JAJO	18,518	100,391	04/12/2018	04/20/2028
50200J-AJ-0	LCM 27 C - CDO	0	C	4	1FE	2,246,625	96.3387	2,167,621	2,250,000	2,236,964	0	(9,861)	0	0	3.951	4.061	JAJO	19,014	119,687	10/26/2018	07/16/2031
50200Q-AA-3	LCM 28 E - CDO			4	3FE	2,150,000	94.5646	2,033,140	2,150,000	2,150,000	0	0	0	0	7.966	7.731	JAJO	34,253	165,569	10/16/2018	10/20/2030
50200W-AD-4	LCM 28 C - CDO	0		4	1FE	4,000,000	97.9688	3,918,751	4,000,000	4,000,000	0	0	0	0	4.166	3.896	JAJO	33,327	174,035	10/16/2018	10/20/2030
50209L-AA-5	LMRK 181 C - ABS	0		2	1FE	724,410	101.2400	740,450	731,381	726,337	0	1,325	0	0	3.970	4.231	MON	1,210	29,105	12/03/2018	06/15/2048
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC -			4	1FE	624,931	99.6667	622,848	624,931	624,931	0	0	0	0	4.000	4.000	JAJO	4,236	20,834	05/11/2015	04/29/2022
55283L-AA-3	MAPSL 191 A - ABS		C	2	1	8,387,766	102.9370	8,634,257	8,387,901	8,387,777	0	11	0	0	4.458	4.500	MON	16,619	280,708	02/20/2019	03/15/2044
55283L-AA-3	MAPSL 191 A - ABS	C	C	2	1	232,994	102.9370	239,840	232,997	232,994	0	0	0	0	4.458	4.500	MON	462	7,797	02/20/2019	03/15/2044
55316L-AA-4	MMCLO 192 A1 - CDO	C		2	1FE	218,203	99.7050	217,560	218,203	218,203	0	0	0	0	3.501	3.467	JAJO	1,655	3,447	04/26/2019	04/15/2029
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
553891-AA-0	MVWOT 141 A - ABS			4	1FE	372,568	99.8727	372,199	372,674	373,005	0	(71)	0	0	2.250	2.203	MON	256	8,228	09/30/2014	09/22/2031
55446M-AA-5	MAACH 1 A - ABS		C	2	1FE	986,947	99.3128	980,197	986,979	986,947	0	0	0	0	3.474	3.474	MON	1,524	5,715	10/04/2019	10/15/2039
55818T-AG-7	MDPK 14RR ER - CDO			4	3FE	5,305,010	93.2092	4,944,757	5,305,010	5,305,010	0	0	0	0	7.753	7.781	JAJO	81,120	447,685	10/22/2018	10/22/2030
55818X-BA-0	MDPK 16R BR - CDO	C	D	4	1FE	1,000,000	100.0069	1,000,069	1,000,000	1,000,000	0	0	0	0	4.616	4.313	JAJO	9,232	52,315	12/14/2016	04/20/2026
55819D-AJ-5	MDPK 31 C - CDO	0		4	1FE	6,500,000	99.1509	6,444,808	6,500,000	6,500,000	0	0	0	0	4.084	3.901	JAJO	51,617	266,606	11/08/2018	01/23/2031
55819D-AL-0	MDPK 31 D - CDO	0		4	2FE	3,000,000	97.6504	2,929,512	3,000,000	3,000,000	0	0	0	0	4.934	4.772	JAJO	28,782	145,362	11/08/2018	01/23/2031
55819P-AE-9	MDPK 36 B2 - CDO		C	4	1FE	750,000	98.6748	740,061	750,000	750,000	0	0	0	0	3.467	3.466	JAJO	289	0	12/04/2019	01/15/2033
55819T-AU-5	MDPK 20R CR - CDO	0	C	4	1FE	2,985,000	96.3619	2,890,858	3,000,000	2,971,102	0	(14,250)	0	0	3.836	4.001	JAJO	20,776	134,317	10/25/2018	07/29/2030
55819U-AG-3	MDPK 20R ER - CDO		C	4	3FE	2,608,875	91.2386	2,463,441	2,700,000	2,601,527	0	(214)	0	0	7.236	7.852	JAJO	35,274	213,705	11/19/2018	07/29/2030
55819V-AA-4	MDPK 22 E - CDO			4	3FE	1,655,610	99.9949	1,649,915	1,650,000	1,646,941	0	(981)	0	0	8.590	8.684	JAJO	26,771	153,534	11/27/2018	10/25/2029
55819X-AC-6	MDPK 22 B - CDO	C		4	1FE	1,500,000	99.9499	1,499,248	1,500,000	1,500,000	0	0	0	0	3.740	3.755	JAJO	10,596	65,816	09/15/2016	10/25/2029
55820E-AA-9	MDPK 29 E - CDO		C	4	3FE	3,950,000	94.6143	3,737,264	3,950,000	3,950,000	0	0	0	0	7.703	7.680	JAJO	63,391	310,511	09/28/2018	10/18/2030
55954G-AE-4	MAGNE 17R ER - CDO		C	4	3FE	5,681,875	94.6935	5,492,224	5,800,000	5,676,873	0	6,344	0	0	7.516	7.867	JAJO	87,184	473,494	11/20/2018	07/21/2031
56564R-AA-8	MAPSL 181 A - ABS	0	C	2	1	1,732,158	101.7902	1,774,813	1,743,600	1,733,769	0	1,589	0	0	4.212	4.422	MON	3,264	73,396	12/03/2018	05/15/2043
56578L-AA-5	MCLO 12 D - CDO			4	3FE	4,753,000	85.8945	4,208,830	4,900,000	4,739,687	0	(20,284)	0	0	7.953	8.513	JAJO	81,189	431,133	10/11/2018	04/18/2031
58571L-AA-8	MTEL 191 A - ABS	C		4	1FE	250,000	101.7289	254,322	250,000	250,000	0	0	0	0	3.768	3.798	MON	419	6,280	04/09/2019	04/15/2049
59801N-AA-4	MIDO 8 E - CDO			4	3FE	5,557,688	91.8272	5,293,838	5,765,000	5,545,365	0	(18,919)	0	0	7.758	8.487	FMAN	52,182	417,371	06/26/2019	02/20/2031
59802N-AA-3	MIDO 9 E - CDO			4	3FE	2,128,500	93.3556	2,007,145	2,150,000	2,117,986	0	(15,560)	0	0	8.016	8.282	JAJO	34,468	224,073	07/03/2018	07/21/2031
610333-AW-6	MOCAP 141R CR - CDO	0		4	1FE	601,500	99.8275	598,965	600,000	598,891	0	(3,804)	0	0	4.353	4.485	JAJO	5,151	29,950	12/12/2017	10/22/2026
610333-AY-2	MOCAP 141R DR - CDO	0		4	2FE	1,050,000	99.0764	1,040,302	1,050,000	1,050,000	0	0	0	0	5.553	5.594	JAJO	11,500	65,188	10/06/2017	10/22/2026
61946G-AA-1	MSAIC 172 A - ABS	C		4	1FE	187,080	101.8191	190,508	187,104	186,933	0	(148)	0	0	3.820	3.823	MON	218	6,996	10/17/2017	06/22/2043
62848G-AA-8	MYERS 1 E - CDO			4	3FE	1,650,000	93.3069	1,539,565	1,650,000	1,650,000	0	0	0	0	7.216	7.476	JAJO	23,812	145,350	08/16/2018	10/20/2030
62946A-AB-0	NPRL 161 A2 - ABS	0		4	1FE	6,863,571	107.1416	6,964,203	6,500,000	6,804,021	0	(42,247)	0	0	5.438	4.574	MON	10,800	353,470	09/27/2018	04/30/2046
63172D-AA-9	CFOZ 2019-1 A - ABS			2	1FE	3,179,715	99.2663	3,156,386	3,179,715	3,179,715	0	0	0	0	3.980	4.346	FMAN	16,171	24,256	08/16/2019	08/15/2034
63890B-AC-0	NAVSL 18E B - ABS	0		4	1FE	5,619,647	105.3479	5,920,555	5,620,000	5,619,745	0	37	0	0	4.440	4.482	MON	11,090	270,322	11/06/2018	12/15/2059
63940U-AD-6	NAVSL 18D B - ABS	0		4	1FE	14,993,829	103.9344	15,590,156	15,000,000	14,994,453	0	421	0	0	4.570	4.618	MON	30,467	685,500	10/18/2018	12/15/2059
64032E-AJ-6	NSLT 071B B2 - ABS	0		9	1FE	11,885,313	91.4152	11,906,832	13,025,000	11,875,448	0	(19,662)	0	0	2.745	3.404	N/A	14,897	451,467	10/11/2018	08/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64130H-AE-1	NEUB 24 C - CDO	C	C	4	1FE	500,000	99.9980	499,990	500,000	500,000	0	0	0	0	4.416	4.163	JAJO	4,416	25,338	03/31/2017	04/19/2030
64130X-AJ-5	NEUB 29 A2 - CDO	C		4	1FE	1,500,000	98.9183	1,483,774	1,500,000	1,500,000	0	0	0	0	3.366	3.379	JAJO	10,098	63,515	08/30/2018	10/20/2031
643188-AA-9	NEW CARDINALS STADIUM LLC - ABS	O		4	2PL	11,401,396	112.9937	11,814,508	10,455,900	11,339,892	0	(62,691)	0	0	6.180	4.674	JUN	324,882	646,167	09/27/2018	06/30/2032
65023P-AG-5	NBCLO 171 B - CDO	C	C	4	1FE	1,000,000	99.9975	999,975	1,000,000	1,000,000	0	0	0	0	4.290	4.312	JAJO	8,103	49,453	06/19/2017	07/25/2030
667294-AW-2	NORTHWEST AIRLINES, INC. - ABS	C		1	2FE	249,936	107.3009	262,323	244,475	246,049	0	(616)	0	0	7.041	6.652	AO	4,303	13,987	04/21/2010	10/01/2023
668457-AA-2	NORTHWIND HOLDINGS LLC - ABS			4	1FE	987,625	99.1971	1,259,803	1,270,000	1,232,604	0	15,665	0	0	2.687	6.560	MJSD	2,947	36,534	12/02/2011	12/01/2037
668457-AA-2	NORTHWIND HOLDINGS LLC - ABS	C		4	1FE	116,400	99.1971	148,796	150,000	146,228	0	807	0	0	2.687	6.344	MJSD	348	3,306	04/15/2010	12/01/2037
67092A-AA-3	OCP 158 D - CDO		D	4	3FE	995,005	99.0568	1,269,720	1,281,810	1,107,510	0	22,933	0	0	7.502	11.857	JAJO	20,301	104,318	05/05/2016	04/19/2027
67102Q-AP-3	OAKC 7R CR - CDO	C		4	1FE	624,875	99.9904	624,940	625,000	622,660	0	(13,539)	0	0	4.598	4.478	FMAN	3,353	32,854	12/09/2016	11/22/2027
67108H-AG-7	OZLMF 4R D1R - CDO			4	3FE	2,989,875	90.4746	2,691,619	2,975,000	2,967,554	0	(31,044)	0	0	8.253	8.334	JAJO	48,425	266,139	04/04/2018	10/22/2030
67109F-AN-5	OAKC 11R CR - CDO	O		4	1FE	9,000,000	98.1735	8,835,613	9,000,000	9,000,000	0	0	0	0	4.116	3.905	JAJO	74,086	406,322	10/31/2018	01/20/2032
67111M-AA-4	OZLM 17 D - CDO			4	3FE	1,800,360	93.2504	1,678,508	1,800,000	1,787,700	0	(17,525)	0	0	7.956	8.096	JAJO	28,641	154,954	04/05/2018	07/22/2030
67112E-AA-1	OZLM 21 D - CDO			4	3FE	2,346,188	91.9775	2,230,455	2,425,000	2,339,796	0	(3,500)	0	0	7.506	8.113	JAJO	36,404	197,724	10/31/2018	01/20/2031
67112H-AA-4	OZLM 18 E - CDO			4	3FE	1,602,645	91.5567	1,510,685	1,650,000	1,597,629	0	(8,985)	0	0	7.501	7.999	JAJO	26,816	134,324	08/22/2018	04/15/2031
67113L-AF-3	OCP 1917 C1 - CDO		C	4	1FE	4,000,000	100.0538	4,002,153	4,000,000	4,000,000	0	0	0	0	4.850	4.832	JAJO	89,988	0	06/28/2019	07/20/2032
67515U-AR-1	OCTR 6R BR - CDO	C		4	1FE	250,000	99.2369	248,092	250,000	250,000	0	0	0	0	3.751	3.773	JAJO	2,032	2,590	07/10/2019	07/17/2028
67574Q-AL-1	OCT22 22RR ERR - CDO		C	4	3FE	1,621,125	89.1841	1,471,537	1,650,000	1,614,386	0	(9,126)	0	0	7.403	7.782	JAJO	24,091	133,387	09/14/2018	01/22/2030
67590H-AG-2	OCT17 17RRR ER2 - CDO			4	3FE	1,046,063	90.1171	946,229	1,050,000	1,040,134	0	(9,586)	0	0	7.090	7.271	JAJO	14,061	81,734	05/15/2018	01/27/2031
67590M-AA-4	OCT19 19 E - CDO		C	2	3FE	370,625	94.7299	473,650	500,000	427,132	0	7,951	0	0	6.851	11.798	JAJO	7,422	37,409	01/06/2016	04/15/2026
67590R-BA-2	OCTLF 1409R B1R - CDO	O		4	1FE	10,000,000	99.5963	9,959,626	10,000,000	10,000,000	0	0	0	0	3.604	3.431	FMAN	44,050	423,802	11/09/2018	11/18/2031
67591W-AA-1	OCT37 37 D - CDO			4	3FE	4,250,000	93.3939	3,969,241	4,250,000	4,250,000	0	0	0	0	7.340	7.374	JAJO	58,921	439,630	05/29/2018	07/25/2030
67591X-AA-9	OCT38 38 D - CDO			4	3FE	4,517,043	94.9684	4,387,539	4,620,000	4,496,662	0	(30,640)	0	0	7.966	8.109	JAJO	73,605	444,900	01/10/2019	07/20/2030
67592A-AA-8	OCT39 39 E - CDO			4	3FE	2,091,541	95.8287	2,108,231	2,200,000	2,088,229	0	(4,104)	0	0	7.716	8.552	JAJO	33,950	165,451	11/27/2018	10/21/2030
67707C-AL-2	OAKC 10RR C - CDO	O	C	4	1FE	7,000,000	98.3066	6,881,462	7,000,000	7,000,000	0	0	0	0	4.166	4.186	JAJO	58,322	287,989	11/20/2018	12/12/2030
67707C-AN-8	OAKC 10RR D - CDO	O	C	4	2FE	2,000,000	98.2642	1,965,284	2,000,000	2,000,000	0	0	0	0	5.116	5.146	JAJO	20,464	98,802	11/20/2018	12/12/2030
68268G-AA-6	OMFIT 161 A - ABS			4	1FE	151,882	100.1986	152,223	151,921	151,368	0	528	0	0	3.660	4.810	MON	201	5,560	02/03/2016	02/20/2029
68268L-AA-5	OMFIT 153 A - ABS	C		4	1FE	1,499,740	100.1916	1,502,875	1,500,000	1,499,920	0	29	0	0	3.630	3.661	MON	1,966	54,450	09/24/2015	11/18/2028
68269B-AC-2	OMFIT 192 C - ABS	C		4	1FE	999,784	98.9906	989,906	1,000,000	999,021	0	(762)	0	0	3.660	3.683	MON	1,728	8,540	09/16/2019	10/14/2036
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS	O		4	2PL	74,850,000	108.8376	81,464,919	74,850,000	74,850,000	0	0	0	0	1.500	5.047	DEC	1,125,869	147,649	12/07/2017	11/08/2067
69122D-AA-7	OR 1 A - CDO		C	4,5	1FE	7,500,000	99.8986	7,492,395	7,500,000	7,500,000	0	0	0	0	4.362	4.347	FMAN	38,168	159,746	04/25/2019	05/20/2031
69122D-AA-7	OR 1 A - CDO	C	C	4,5	1FE	250,000	99.8986	249,747	250,000	250,000	0	0	0	0	4.362	4.347	FMAN	1,272	5,325	04/25/2019	05/20/2031
69689H-AC-9	PSTAT 194 A2 - CDO	C	C	2,5	1FE	250,000	99.8671	249,668	250,000	250,000	0	0	0	0	3.536	3.525	JAJO	1,694	0	09/12/2019	10/24/2027
69700T-AA-2	PFIXD 191 A - CDO		C	2	1FE	2,000,000	100.8759	2,017,519	2,000,000	2,000,000	0	0	0	0	4.640	4.639	AO	18,302	52,071	02/21/2019	04/20/2037
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS	O		4	2FE	3,596,105	99.4500	4,232,339	4,255,745	3,972,572	0	30,353	0	0	6.673	11.158	MON	21,299	290,163	04/11/2012	05/04/2054
72349C-AB-8	CCIPT 091 A2 - ABS			4	1FE	1,474,671	106.1570	1,231,421	1,160,000	1,322,356	0	(23,702)	0	0	9.000	5.568	MON	8,700	104,400	02/14/2014	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	C	2	1FE	1,349,028	100.7711	1,359,438	1,349,036	1,349,026	0	(2)	0	0	3.967	4.000	MON	2,230	28,542	05/23/2019	06/15/2044
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	1FE	964,280	100.7711	971,721	964,286	964,279	0	(1)	0	0	3.967	4.000	MON	1,594	20,402	05/23/2019	06/15/2044
72703P-AB-9	PLNT 181 A22 - ABS	O		2	2FE	12,096,875	104.0300	12,584,379	12,096,875	12,096,875	0	0	0	0	4.666	4.693	MJSD	40,765	563,949	07/19/2018	09/08/2048
72703P-AC-7	PLNT 191 A2 - ABS	C		4	2FE	606,000	98.5380	597,140	606,000	606,000	0	0	0	0	3.858	3.874	MJSD	1,818	0	11/20/2019	12/05/2049
74979R-AA-0	RRAM 5 D - CDO		C	4	3FE	3,250,000	94.9332	3,085,328	3,250,000	3,250,000	0	0	0	0	7.751	7.730	JAJO	54,579	270,581	09/13/2018	10/15/2031
74988L-AJ-3	RRAM 3RR BR2 - CDO	O	C	4	1	4,336,719	95.3708	4,172,471	4,375,000	4,322,109	0	(15,389)	0	0	3.801	4.022	JAJO	36,029	192,040	10/19/2018	01/15/2030
76761R-AS-8	RSRVA 1R CR - CDO	C		4	1FE	1,000,000	99.2443	992,443	1,000,000	1,000,000	0	0	0	0	4.650	4.048	JAJO	9,687	15,048	06/10/2019	10/18/2028
77342H-AA-5	ROCKT 181 E - CDO			4	3FE	5,162,100	93.1254	4,982,208	5,350,000	5,143,339	0	(29,443)	0	0	7.748	8.477	FMAN	48,364	349,542	11/12/2019	05/20/2031
77342L-AA-6	ROCKT 182 E - CDO			4	3FE	4,350,000	92.6270	4,029,274	4,350,000	4,350,000	0	0	0	0	7.966	7.986	JAJO	69,303	414,428	08/06/2018	10/20/2031
78109Q-AJ-7	RRAM 2 C - CDO	O	C	4	2FE	1,000,750	96.6598	966,598	1,000,000	996,239	0	(4,511)	0	0	5.001	5.095	JAJO	10,835	56,061	10/29/2018	10/15/2029
78403D-AH-3	SBATOW 142 2C - ABS	C		4	1FE	500,000	104.1078	520,539	500,000	500,000	0	0	0	0	3.869	3.900	MON	806	19,291	10/07/2014	10/15/2049
78403D-AM-2	SBATOW 181 1C - ABS	O		4	1FE	488,650	103.0274	515,137	500,000	491,523	0	2,460	0	0	3.448	4.048	MON	718	17,192	10/18/2018	03/16/2048
78442G-GG-5	SLMA 034 A5D - ABS	C		4	2FE	382,928	96.9346	374,201	386,035	399,222	0	(6,524)	0	0	2.644	2.033	MJSD	454	11,177	09/28/2012	03/15/2033
78448P-AF-7	SMB 15A C - ABS	O		4	1FE	16,111,822	102.7917	16,446,680	16,000,000	16,100,779	0	(8,234)	0	0	4.500	4.457	MON	32,000	720,000	09/27/2018	10/15/2048
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS	C		4	3PL	144,198	95.7649	138,091	144,198	144,198	0	0	0	0	5.268	5.268	JAJO	1,709	6,509	08/21/2013	10/31/2025
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS			4	3PL	2,581,145	95.7649	2,471,831	2,581,145	2,581,145	0	0	0	0	5.268	5.268	JAJO	30,594	123,243	08/21/2013	10/31/2025
80306A-AA-8	SAPA 181 A - ABS	O	C	2	1FE	5,618,538	101.7046	5,727,933	5,631,932	5,619,997	0	1,335	0	0	4.250	4.360	MON	10,638	238,595	12/03/2018	12/15/2040
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	3,059	02/06/2018	09/15/2065
82652W-AA-6	SRFC 162 A - ABS			4	1FE	165,055	99.7578	164,689	165,089	165,010	0	(8)	0	0	2.330	2.357	MON	118	3,749	07/11/2016	07/20/2033
82652W-AB-4	SRFC 162 B - ABS			4	2FE	123,809	99.8892	123,679	123,816	123,800	0	(1)	0	0	2.780	2.801	MON	105	3,355	07/11/2016	07/20/2033
82652X-AA-4	SRFC 161 A - ABS			4	1FE	562,474	100.5127	565,460	562,576	562,543	0	(7)	0	0	3.080	3.081	MON	529	16,867	03/15/2016	03/21/2033
827304-AA-4	SLVRR 191 A - ABS		C	4	1FE	967,946	100.9698	977,336	967,949	967,946	0	0	0	0	3.967	3.967	MON	1,707	16,020	06/27/2019	07/15/2044

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
83405A-AA-2	SCLP 171 A - ABS			2	1FE	15,693	100.3072	15,742	15,694	15,693	0	0	0	0	3.280	3.310	MON	9	555	01/20/2017	01/26/2026
83405P-AA-9	SCLP 172 A - ABS			4	1FE	0	100.3911	0	0	0	0	0	0	0	3.280	3.417	MON	0	39	02/22/2017	02/25/2026
83546D-AB-4	SONIC 131R A2 - ABS	C		2	2FE	237,879	99.8470	237,515	237,879	237,879	0	0	0	0	3.750	3.779	MON	273	8,883	07/17/2013	07/20/2043
83546D-AB-4	SONIC 131R A2 - ABS	0		2	2FE	234,822	99.8470	237,515	237,879	236,702	0	1,789	0	0	3.750	4.584	MON	273	8,920	12/06/2018	07/20/2043
83546D-AF-5	SONIC 181 A2 - ABS	0		2	2FE	1,384,339	102.2440	1,415,909	1,384,833	1,384,458	0	62	0	0	4.026	4.066	MON	1,704	55,749	02/14/2018	02/20/2048
83610K-AE-3	SNDPT 16 C - CDO	C	C	4	1FE	1,000,000	98.5275	985,275	1,000,000	1,000,000	0	0	0	0	4.440	4.222	JAJO	8,386	50,974	05/19/2017	07/25/2030
83715R-AG-7	SCSLC 1408 B - ABS	0		4	1FE	20,325,000	97.3772	19,475,440	20,000,000	20,169,031	0	(150,701)	0	0	3.191	3.115	MON	53,186	772,198	10/18/2018	08/01/2035
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	1FE	0	104.2177	0	0	0	0	0	0	0	4.100	4.099	AO	0	(2,088)	07/28/2015	10/01/2029
84858E-AA-4	SPIRIT AIRLINES CLASS B PASS THROUGH CER			1	2FE	0	103.1734	0	0	0	0	0	0	0	4.450	7.134	AO	0	(2,580)	02/24/2016	10/01/2025
85572V-AA-8	STARR 192 A - ABS		C	4	1FE	2,981,956	99.9985	2,981,956	2,982,000	2,981,953	0	(3)	0	0	3.536	3.536	MON	4,393	3,515	11/27/2019	11/15/2044
85573L-AA-9	STARR 191 A - ABS		C	4	1FE	946,386	101.2908	958,645	946,429	946,391	0	5	0	0	4.089	4.090	MON	1,720	25,477	04/12/2019	03/15/2044
85573L-AA-9	STARR 191 A - ABS	C	C	4	1FE	946,386	101.2908	958,645	946,429	946,391	0	5	0	0	4.089	4.090	MON	1,720	25,477	04/12/2019	03/15/2044
85816L-AE-8	STCR 182 C - CDO	0	C	4	1FE	3,000,200	96.9554	2,908,662	3,000,000	2,989,939	0	(10,812)	0	0	4.204	4.279	FMAN	15,415	177,003	10/24/2018	08/18/2031
85816L-AG-3	STCR 182 D - CDO	0	C	4	2FE	3,482,500	96.0655	3,362,294	3,500,000	3,466,391	0	(17,353)	0	0	5.304	5.485	FMAN	22,690	254,307	10/05/2018	08/18/2031
85816M-AA-4	STCR 182 E - CDO		C	4	3FE	3,789,000	85.6246	3,253,734	3,800,000	3,784,353	0	(1,789)	0	0	8.104	8.255	FMAN	37,639	408,218	09/21/2018	08/18/2031
85816V-AC-0	STCR 171 C - CDO	C	C	4	1FE	991,250	92.4666	924,666	1,000,000	984,782	0	(11,390)	0	0	3.901	3.890	JAJO	8,452	44,909	04/23/2018	10/15/2030
86212V-AD-6	STR 181 A1 - ABS			4	1FE	1,219,553	103.6156	1,263,974	1,219,869	1,219,606	0	129	0	0	3.960	3.998	MON	1,476	48,300	10/12/2018	10/20/2048
86212V-AE-4	STR 181 A2 - ABS	0		4	1FE	13,413,510	105.9691	14,219,523	13,418,557	13,413,998	0	418	0	0	4.290	4.334	MON	17,589	575,576	10/12/2018	10/20/2048
86212V-AE-4	STR 181 A2 - ABS			4	1FE	2,480,880	105.9691	2,585,368	2,439,738	2,477,562	0	(3,318)	0	0	4.290	4.081	MON	3,198	104,680	01/11/2019	10/20/2048
86212V-AF-1	STR 181 A3 - ABS	0		4	1FE	3,011,035	105.2393	3,170,149	3,012,325	3,008,556	0	(2,516)	0	0	4.400	4.415	MON	4,050	132,538	10/12/2018	10/20/2048
86212V-AG-9	STR 181 A4 - ABS	0		4	1FE	3,101,598	106.8383	3,313,910	3,101,800	3,098,615	0	(2,986)	0	0	4.740	4.763	MON	4,492	147,021	10/12/2018	10/20/2048
86212X-AB-6	STR 191 A2 - ABS			4	1FE	499,136	98.8139	493,222	499,142	499,137	0	1	0	0	3.650	3.650	MON	557	1,872	11/06/2019	11/22/2049
86212X-AB-6	STR 191 A2 - ABS	C		4	1FE	499,136	98.8139	493,222	499,142	498,776	0	(360)	0	0	3.650	3.667	MON	557	1,872	11/06/2019	11/22/2049
86213A-AB-5	STR 133 A2 - ABS	C		2	1FE	116,639	104.2850	121,706	116,705	116,675	0	8	0	0	5.210	5.275	MON	186	6,034	11/21/2013	11/20/2043
86213A-AB-5	STR 133 A2 - ABS			2	1FE	1,345,835	104.2850	1,404,300	1,346,598	1,346,249	0	88	0	0	5.210	5.275	MON	2,144	69,624	11/21/2013	11/20/2043
86745J-AA-5	SNVA 181 A - ABS	C		4	1FE	782,615	104.5821	818,650	782,782	782,589	0	14	0	0	4.870	4.842	JJ	16,837	26,685	10/26/2018	07/22/2048
86745J-AA-5	SNVA 181 A - ABS	0		4	1FE	10,439,420	104.5821	10,920,093	10,441,646	10,439,072	0	193	0	0	4.870	4.842	JJ	224,591	355,956	10/26/2018	07/22/2048
869504-AC-4	SPSS 111 B - ABS	C		4	2FE	195,111	116.6919	227,683	195,115	195,117	0	0	0	0	7.680	7.804	MON	666	14,795	10/24/2011	11/15/2058
869504-AC-4	SPSS 111 B - ABS			4	2FE	1,436,017	116.6919	1,675,746	1,436,043	1,436,065	0	(1)	0	0	7.680	7.804	MON	4,902	110,547	10/24/2011	11/15/2058
869507-AA-1	SPSS 171 A - ABS	C		4	1FE	395,182	106.9449	422,839	395,380	395,540	0	(399)	0	0	4.190	4.202	MON	736	16,550	02/09/2017	01/15/2071
869509-AA-7	SPSS-121-A - ABS	0		4	1FE	723,515	103.5492	775,864	749,271	725,255	0	1,312	0	0	5.140	5.689	MON	1,712	38,316	03/07/2018	11/15/2052
87229W-AJ-0	TSYMP 161R CR - CDO	0		4	1FE	8,250,000	97.8533	8,072,899	8,250,000	8,250,000	0	0	0	0	4.101	3.802	JAJO	73,303	357,627	11/05/2018	10/15/2029
87231B-AE-3	TFLAT 171 B - CDO	0	C	4	1FE	2,695,950	97.9460	2,644,543	2,700,000	2,682,365	0	(14,079)	0	0	3.464	3.602	FMAN	11,432	110,607	10/19/2018	11/18/2030
87249L-AG-6	WINDR 174 C - CDO	0	C	4	1FE	1,980,000	96.1243	1,922,486	2,000,000	1,972,181	0	(8,523)	0	0	3.648	3.904	FMAN	8,513	85,869	10/30/2018	11/20/2030
87249X-AA-3	THLLS 2 A1 - CDO			4	1FE	8,250,000	99.8179	8,234,976	8,250,000	8,250,000	0	0	0	0	3.950	3.733	JAJO	95,940	0	08/16/2019	10/17/2031
87249X-AA-3	THLLS 2 A1 - CDO	C		4	1FE	250,000	99.8179	249,545	250,000	250,000	0	0	0	0	3.950	3.733	JAJO	2,907	0	08/16/2019	10/17/2031
87250L-AA-5	THLLS 1 A - CDO			2	1FE	18,000,000	100.0042	18,000,750	18,000,000	18,000,000	0	0	0	0	3.701	3.626	JAJO	144,334	361,365	03/08/2019	04/15/2030
87342R-AD-6	BELL 181 A21 - ABS	0		4	2FE	11,626,409	102.3180	11,902,141	11,632,500	11,627,575	0	1,111	0	0	4.318	5.047	FMAN	50,229	498,421	12/12/2018	11/25/2048
87342R-AD-6	BELL 181 A21 - ABS			4	2FE	1,485,000	102.3180	1,519,422	1,485,000	1,485,000	0	0	0	0	4.318	4.318	FMAN	6,412	63,628	11/14/2018	11/25/2048
87342R-AE-4	BELL 181 A22 - ABS	0		4	2FE	12,800,700	107.5650	13,769,073	12,800,700	12,800,700	0	0	0	0	4.940	5.004	FMAN	63,235	627,482	11/14/2018	11/25/2048
87404L-AA-0	TLWND 191 A - ABS	C	C	2	1FE	218,500	99.3531	217,087	218,501	237,504	0	19,004	0	0	3.967	2.080	MON	506	0	11/22/2019	12/15/2044
87407P-AE-0	TAL 132 A - ABS	C		4	1FE	393,197	99.8461	391,064	391,667	392,333	0	(159)	0	0	3.550	3.485	MON	425	12,613	03/21/2014	11/22/2038
88315F-AE-1	TMCL 172 A - ABS		C	2	1FE	2,737,299	99.7085	2,784,488	2,792,629	2,745,048	0	7,749	0	0	3.520	4.108	MON	3,004	98,301	01/09/2019	06/20/2042
88315F-AE-1	TMCL 172 A - ABS	C	C	2	1FE	199,438	99.7085	198,892	199,474	199,448	0	4	0	0	3.520	3.550	MON	215	6,943	06/22/2017	06/20/2042
88315F-AE-1	TMCL 172 A - ABS	0	C	2	1FE	259,453	99.7085	265,720	266,497	260,613	0	1,017	0	0	3.520	4.276	MON	287	9,367	10/30/2018	06/20/2042
88315L-AA-6	TMCL 181 A - ABS	C	C	4	1FE	665,539	100.3587	675,916	673,500	666,158	0	283	0	0	4.110	4.373	MON	846	27,629	08/01/2018	07/20/2043
88315L-AA-6	TMCL 181 A - ABS	0	C	4	1FE	10,582,299	100.3587	10,814,656	10,776,000	10,596,992	0	12,274	0	0	4.110	4.523	MON	13,533	442,650	11/08/2018	07/20/2043
88315L-AC-2	TMCL 191 A - ABS	C	C	4	1FE	620,810	100.6997	625,359	621,013	620,512	0	(298)	0	0	3.960	3.981	MON	751	16,135	04/17/2019	04/20/2044
88315L-AC-2	TMCL 191 A - ABS		C	4	1FE	2,602,480	100.6997	2,621,550	2,603,333	2,602,536	0	55	0	0	3.960	4.000	MON	3,150	67,641	04/17/2019	04/20/2044
88432U-AE-6	WINDR 183 B - CDO	0		4	1FE	9,500,000	97.9327	9,303,610	9,500,000	9,500,000	0	0	0	0	3.666	3.432	JAJO	69,652	360,873	10/26/2018	01/20/2031
88432U-AG-1	WINDR 183 C - CDO	0		4	1FE	4,250,000	96.2313	4,089,830	4,250,000	4,250,000	0	0	0	0	4.116	3.903	JAJO	34,985	178,337	10/26/2018	01/20/2031
88432V-AE-4	WINDR 181 B - CDO			4	1FE	1,000,000	99.5501	995,501	1,000,000	1,000,000	0	0	0	0	3.651	3.653	JAJO	7,910	49,940	06/22/2018	07/15/2030
88433B-AS-6	WINDR 162R BR - CDO	0	C	4	1FE	8,200,000	97.7783	8,017,823	8,200,000	8,200,000	0	0	0	0	3.709	3.707	FMAN	51,536	331,968	11/16/2018	11/03/2031
88433B-AU-1	WINDR 162R C1R - CDO	0	C	4	1FE	5,000,000	96.2923	4,814,614	5,000,000	5,000,000	0	0	0	0	4.059	3.897	FMAN	34,390	218,801	11/16/2018	11/03/2031
88433L-AA-3	WINDR 182 E - CDO		C	4	3FE	1,100,000	89.3058	982,363	1,100,000	1,100,000	0	0	0	0	7.751	7.730	JAJO	18,473	98,343	08/17/2018	07/15/2030
88433R-AG-7	WINDR 172 C1 - CDO	C	C	4	1FE	400,000	100.0016	400,006	400,000	400,000	0	0	0	0	4.416	4.158	JAJO	3,533	20,117	05/12/2017	07/22/2030
88576V-AA-8	HENDR 083 A1 - ABS			2	1FE	361,815	122.0392	487,234	399,244	397,239	0	30	0	0	8.000	8.248	MON	1,420	29,910	12/05/2008	06/15/2045

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	
		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
88576V-AA-8	HENDR 083 A1 - ABS	0		2	1FE	1,566,405	122.0392	1,632,235	1,337,468	1,564,925	0	(4,412)	0	0	8.000	4.810	MON	4,755	106,819	12/06/2018	06/15/2045
88576X-AA-4	HENDR 101 A - ABS			4	1FE	421,195	108.9684	459,090	421,306	424,803	0	(347)	0	0	5.560	5.352	MON	1,041	23,306	04/15/2010	07/15/2059
88576X-AB-2	HENDR 101 B - ABS	C		2	1FE	491,849	121.0596	595,715	492,084	492,077	0	1	0	0	9.310	9.493	MON	2,036	42,713	04/15/2010	07/15/2061
886065-AA-9	TBOLT 18A A - ABS		C	4	1FE	910,695	101.4029	923,491	910,714	910,714	0	0	0	0	4.147	4.147	MON	1,679	37,677	07/19/2018	09/15/2038
89255#-AA-9	VUMC 2018-1 LOAN - ABS	0		4	1PL	30,000,000	111.5601	33,468,030	30,000,000	30,000,000	0	0	0	0	4.920	4.971	MON	123,000	1,476,000	06/07/2018	07/01/2048
89473L-AN-4	TRMPK 1RR C3R - CDO	0	C	4	1FE	2,000,000	99.0581	1,981,162	2,000,000	2,000,000	0	0	0	0	3.966	3.686	JAJO	15,864	84,269	10/29/2018	10/20/2028
89655X-AA-6	TRL 061 A - ABS	0		2	2FE	3,063,318	102.6200	3,160,350	3,079,663	3,070,306	0	2,662	0	0	5.900	6.162	MON	8,580	176,954	04/01/2017	05/14/2036
89655Y-AA-4	TRL 091 A - ABS	0		2	1FE	1,361,613	114.2298	1,417,191	1,240,649	1,348,641	0	(9,247)	0	0	6.657	4.835	MON	3,441	82,473	08/24/2018	11/16/2039
89656C-AA-1	TRL 101 NTS - ABS	0		4	1FE	2,791,102	109.3689	2,944,258	2,692,043	2,779,353	0	(10,118)	0	0	5.194	4.598	MON	5,826	139,776	10/29/2018	10/16/2040
89657A-AA-4	TRL 181 A1 - ABS	C		4	1FE	424,452	100.8502	428,219	424,609	424,124	0	(352)	0	0	3.820	3.836	MON	631	16,157	06/13/2018	06/17/2048
89657A-AB-2	TRL 181 A2 - ABS	C		4	1FE	504,121	103.9539	519,770	500,000	503,106	0	(865)	0	0	4.620	4.545	MON	898	23,100	06/18/2018	06/17/2048
89679H-AA-3	TCF 171 A - ABS	C		4	1FE	285,923	99.6223	284,895	285,975	285,730	0	(203)	0	0	3.520	3.517	MON	308	9,918	06/07/2017	06/20/2042
89679H-AJ-4	TCF 181 A - ABS	0		4	1FE	5,849,740	100.4571	5,967,151	5,940,000	5,853,897	0	1,940	0	0	3.950	4.322	MON	7,169	234,241	11/14/2018	03/20/2043
89690E-AC-1	TRMF 111 A2 - ABS	0		4	1FE	5,203,888	104.1438	5,199,349	4,992,472	5,111,907	0	(73,266)	0	0	6.024	4.454	MON	13,367	300,721	09/27/2018	07/15/2041
89690E-AG-2	TRMF 171 A2 - ABS	C		4	1FE	249,988	101.2234	253,058	250,000	249,992	0	2	0	0	3.736	3.766	MON	415	9,340	07/21/2017	08/15/2047
89854D-A*-2	TSGE 2017-1 NOTE - ABS	0		2	2PL	13,150,000	103.3075	13,584,936	13,150,000	13,150,000	0	0	0	0	6.250	6.332	MON	13,698	821,875	07/05/2017	09/25/2031
89854D-A*-2	TSGE 2017-1 NOTE - ABS			2	2PL	150,000	103.3075	154,961	150,000	150,000	0	0	0	0	6.250	6.332	MON	156	9,375	08/15/2017	09/25/2031
89989F-AA-2	TURBN 131 A - ABS	C	C	2	1FE	164,086	100.2543	166,292	165,870	164,872	0	236	0	0	5.125	5.362	MON	378	8,023	11/27/2013	12/13/2048
90215L-AA-3	LTCGS 18A N - ABS			2	1FE	152,929	100.7726	154,138	152,957	152,944	0	11	0	0	4.590	4.644	MON	312	6,978	06/25/2018	06/15/2048
90215L-AA-3	LTCGS 18A N - ABS	0		2	1FE	572,999	100.7726	578,019	573,587	573,276	0	265	0	0	4.590	4.698	MON	1,170	26,227	12/04/2018	06/15/2048
90345W-AE-4	US AIRWAYS GROUP INC - ABS	0		1	2FE	1,461,070	104.9750	1,416,867	1,349,719	1,394,357	0	(27,540)	0	0	6.750	4.232	JD	7,086	86,263	04/01/2017	12/03/2022
90783S-AA-0	UNION PACIFIC RAILROAD COMPANY 2003-1 PA	0		4	1FE	126,920	104.3812	124,982	119,736	125,697	0	(486)	0	0	4.698	1.704	JJ	2,797	4,726	04/01/2017	01/02/2024
909319-AA-3	UNITED AIRLINES INC - ABS	C		1	1FE	37,632	107.1681	40,330	37,632	37,632	0	0	0	0	4.300	4.304	FA	611	1,409	08/01/2013	02/15/2027
90931M-AA-4	UNITED AIRLINES INC - ABS	C		1	1FE	447,235	101.9271	455,854	447,235	447,235	0	0	0	0	3.450	3.450	JJ	7,458	14,981	06/06/2016	01/07/2030
90932L-AB-3	UNITED AIRLINES INC - ABS	C		1	1FE	100,000	102.8556	102,856	100,000	100,000	0	0	0	0	3.700	3.702	JD	308	3,700	11/02/2015	06/01/2024
90932P-AA-6	UNITED AIRLINES INC - ABS	C		1	1FE	750,994	106.3126	798,402	750,994	750,994	0	0	0	0	4.000	3.999	AO	6,676	26,202	03/24/2014	10/11/2027
91823A-AH-4	VBTOW 181 D - ABS	0		2	2FE	150,000	100.3742	150,561	150,000	150,000	0	0	0	0	4.122	4.158	MON	275	6,183	02/12/2018	02/18/2048
91823A-AJ-0	VBTOW 181 F - ABS	0		2	3FE	1,738,086	99.4353	1,740,118	1,750,000	1,740,789	0	2,575	0	0	5.250	5.493	MON	4,083	91,875	12/06/2018	02/18/2048
92211M-AC-7	VDC 181 A2 - ABS	0		4	1FE	7,853,333	103.1203	8,098,381	7,853,333	7,853,333	0	0	0	0	4.072	4.107	MON	14,213	319,586	02/09/2018	02/16/2043
92212K-AA-4	VDC 191 A2 - ABS	C		4	1FE	747,500	100.6309	752,216	747,500	747,500	0	0	0	0	3.188	3.188	MON	1,059	8,541	07/30/2019	07/15/2044
92329X-AS-7	VENTR 16RR BRR - CDO	0	C	2	1FE	240,025	97.4637	243,659	250,000	241,502	0	1,392	0	0	3.251	4.439	JAJO	1,761	9,580	12/11/2018	01/18/2028
92338B-AG-0	VERDE 1904 C - CDO			4	1FE	3,000,000	100.1262	3,003,785	3,000,000	3,000,000	0	0	0	0	4.651	4.412	JAJO	30,231	73,168	03/15/2019	04/15/2032
92557R-AA-2	VIBR 8 D - CDO		C	4	3FE	2,521,899	88.7504	2,282,484	2,571,800	2,511,048	0	(14,971)	0	0	7.716	8.128	JAJO	39,687	215,155	08/21/2018	01/20/2031
92558D-AA-2	VIBR 7 D - CDO			4	3FE	3,214,692	94.4966	3,165,636	3,350,000	3,209,855	0	(4,837)	0	0	8.566	9.338	JAJO	57,391	276,444	04/17/2019	09/15/2030
92558G-AA-5	VIBR 6 E - CDO			4	3FE	2,677,590	90.0858	2,432,316	2,700,000	2,664,225	0	(17,858)	0	0	7.658	7.984	MJSD	6,892	225,599	08/29/2018	06/20/2029
92912V-AS-4	VOYA 142R BR - CDO	C		4	1FE	500,000	99.7855	498,927	500,000	500,000	0	0	0	0	4.452	4.164	JAJO	4,699	25,230	03/31/2017	04/17/2030
92913U-AS-5	VOYA 153R A3R - CDO	0		4	1FE	10,000,000	99.3628	9,936,282	10,000,000	10,000,000	0	0	0	0	3.666	3.426	JAJO	73,318	398,531	11/02/2018	10/20/2031
92916M-AC-5	VOYA 171 B - CDO	C	C	4	1FE	750,000	100.0007	750,005	750,000	750,000	0	0	0	0	4.302	4.012	JAJO	6,812	36,704	03/10/2017	04/17/2030
94353W-AA-3	WAAV 171 A - ABS	C		4	1FE	569,618	100.6045	573,063	569,620	571,911	0	(860)	0	0	3.844	3.703	MON	973	21,787	11/08/2017	11/15/2042
94354K-AA-8	WAAV 191 A - ABS			4	1FE	982,057	98.9408	971,697	982,100	982,057	0	0	0	0	3.597	3.597	MON	1,570	6,378	09/30/2019	09/15/2044
94354K-AA-8	WAAV 191 A - ABS	C		4	1FE	736,543	98.9408	728,773	736,575	736,542	0	0	0	0	3.597	3.597	MON	1,178	4,784	09/30/2019	09/15/2044
94950G-AE-7	WELF 171 B - CDO	C	C	4	1FE	900,000	98.7345	888,611	900,000	900,000	0	0	0	0	4.466	4.200	JAJO	8,039	45,718	03/29/2017	04/20/2029
94951D-AG-8	WELF 183 C - CDO	0		4	2FE	2,200,000	95.5293	2,101,644	2,200,000	2,200,000	0	0	0	0	5.116	4.922	JAJO	22,510	106,963	11/16/2018	01/20/2032
94951D-AJ-2	WELF 183 A2 - CDO	0		4	1FE	12,500,000	99.8278	12,478,476	12,500,000	12,500,000	0	0	0	0	3.816	3.584	JAJO	95,397	470,068	11/16/2018	01/20/2032
95058X-AE-8	WEN 181 A22 - ABS			2	2FE	1,715,000	101.6880	1,743,949	1,715,000	1,715,000	0	0	0	0	3.884	3.903	MJSD	2,960	66,601	12/06/2017	03/16/2048
95058X-AE-8	WEN 181 A22 - ABS	0		2	2FE	466,936	101.6880	498,271	490,000	469,262	0	1,947	0	0	3.884	4.555	MJSD	846	19,032	10/15/2018	03/16/2048
96525X-AA-9	WITEH 10 E - CDO			4	3FE	731,250	94.4776	944,776	1,000,000	830,445	0	23,096	0	0	7.302	12.620	JAJO	15,416	79,356	05/05/2016	04/19/2027
970631-AA-5	WESTF 12A A1 - ABS	0		4	1FE	2,196,421	102.8581	2,287,795	2,224,224	2,205,124	0	5,097	0	0	5.500	5.968	MON	5,437	121,632	04/10/2018	09/15/2037
970631-AA-5	WESTF 12A A1 - ABS			4	1FE	1,518,982	102.8581	1,562,396	1,518,982	1,518,982	0	0	0	0	5.500	5.563	MON	3,713	79,310	09/06/2012	09/15/2037
974153-AA-6	WING 18A A2 - RMBS	0		2	2FE	8,912,650	102.9340	9,174,147	8,912,650	8,912,650	0	0	0	0	4.970	5.111	MJSD	31,991	468,798	11/06/2018	12/05/2048
BCC28G-EV-9	ATLSS 2014-1 A - ABS			4	1FE	2,327,845	97.5856	2,271,642	2,327,845	2,327,845	0	0	0	0	4.875	4.925	MON	5,044	109,852	12/18/2014	12/15/2039
BGH4VU-Z5-8	EFLAND 2016-1 NOTE - ABS			2	2Z	1,835,351	104.9227	1,925,700	1,835,351	1,835,351	0	0	0	0	6.720	6.815	MON	5,482	119,188	12/09/2016	05/15/2030
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS			4	1Z	9,528,234	101.1040	9,633,426	9,528,234	9,528,234	0	0	0	0	5.500	5.621	MON	42,215	258,718	08/22/2019	08/16/2027
BGH67C-Z6-8	ABPCI FUND II WAREHOUSE - ABS			4,5	1FE	0	100.0000	0	0	0	0	0	0	0	4.260	4.593	JAJO	7,809	0	09/10/2019	05/22/2029
G0620B-AC-2	ATLSS 2014-1 B - ABS			2	2FE	270,110	96.3193	260,168	270,110	270,110	0	0	0	0	6.875	6.974	MON	825	17,567	12/18/2014	12/15/2039
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS		D	2	1PL	2,313,349	99.8752	2,310,462	2,313,349	2,313,349	0	0	0	0	4.125	4.161	MON	2,916	95,426	03/28/2018	12/31/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	0	D	2	1PL	19,252,692	99.4245	19,141,893	19,252,692	19,252,692	0	0	0	0	4.000	4.033	MON	23,531	766,374	06/21/2018	05/31/2025
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS		D	2	1PL	2,293,018	99.4245	2,279,821	2,293,018	2,293,018	0	0	0	0	4.000	4.033	MON	2,803	91,797	06/21/2018	05/31/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,689,684,195	XXX	1,702,279,913	1,694,636,905	1,691,395,969	0	145,606	0	0	XXX	XXX	XXX	11,687,867	71,239,663	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,746,230,783	XXX	11,600,204,724	9,969,468,075	10,671,964,634	78,022	(34,415,528)	453,910	0	XXX	XXX	XXX	114,193,418	498,939,412	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC	0			2FE	21,181,875	134.0000	26,465,000	19,750,000	21,045,796	0	(49,462)	0	0	8.125	7.514	MS	472,491	1,604,688	04/01/2017	03/15/2046
007924-AJ-2	AEGON NV		C	2,5	2FE	966,860	108.5960	1,085,960	1,000,000	967,443	0	455	0	0	5.500	5.734	AO	12,222	55,000	10/22/2018	04/11/2048
015857-70-9	ALGONQUIN POWER & UTILITIES CORP		C	2,5	3FE	792,801	28.3200	889,956	785,625	784,951	0	(7,839)	0	0	6.875	6.877	JAJO	444	45,418	01/14/2019	10/17/2078
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		C	2,5	3FE	845,151	28.2050	949,803	841,875	844,806	0	(345)	0	0	6.200	6.111	JAJO	0	18,558	05/20/2019	07/01/2079
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2FE	5,500,000	27.6200	6,076,400	5,500,000	5,500,000	0	0	0	0	5.125	5.125	MJSD	22,707	0	11/21/2019	12/15/2059
025932-88-0	AMERICAN FINANCIAL GROUP INC	C		2	2FE	250,000	27.6200	276,200	250,000	250,000	0	0	0	0	5.125	5.125	MJSD	1,032	0	11/21/2019	12/15/2059
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP			2	2FE	4,801,947	101.3670	4,865,616	4,800,000	4,801,933	0	(14)	0	0	4.950	4.940	JD	9,240	0	12/11/2019	01/14/2050
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP	C		2	2FE	290,000	101.3670	293,964	290,000	290,000	0	0	0	0	4.950	4.950	JD	558	0	12/10/2019	01/14/2050
04621X-AK-4	ASSURANT INC			2,5	3FE	1,550,920	112.0000	1,724,800	1,540,000	1,549,213	0	(1,354)	0	0	7.000	6.864	MS	28,148	107,800	03/01/2019	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2FE	1,001,250	114.1250	1,141,250	1,000,000	1,001,189	0	(61)	0	0	6.750	6.726	JD	3,000	67,500	01/11/2019	12/29/2049
054536-AA-5	AXA FINANCIAL INC.	0	C		2FE	9,028,500	145.2849	9,443,521	6,500,000	8,642,294	0	(146,439)	0	0	8.600	4.713	JD	24,844	559,000	04/01/2017	12/15/2030
054536-AC-1	AXA SA	0	C	1,2,5	2FE	11,697,290	120.8550	12,991,913	10,750,000	11,565,009	0	(48,042)	0	0	6.379	5.637	JD	32,382	685,743	04/01/2017	12/29/2049
054536-AC-1	AXA SA		C	1,2,5	2FE	1,522,862	120.8550	1,691,970	1,400,000	1,519,399	0	(3,463)	0	0	6.379	5.574	JD	4,217	66,980	07/17/2019	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2FE	7,440,000	101.3576	7,541,005	7,440,000	7,440,000	0	0	0	0	4.900	4.899	JJ	21,266	0	12/03/2019	01/15/2040
05463H-AC-5	AXIS SPECIALTY FINANCE LLC	C		1,2	2FE	475,000	101.3576	481,449	475,000	475,000	0	0	0	0	4.900	4.899	JJ	1,358	0	12/03/2019	01/15/2040
055451-AX-6	BHP BILLITON LTD		C	2	2FE	2,656,096	117.4170	2,876,717	2,450,000	2,622,935	0	(26,611)	0	0	6.750	5.249	AO	33,075	165,375	10/22/2018	10/19/2075
055451-AX-6	BHP BILLITON LTD	C	C	2	2FE	227,400	117.4170	234,834	200,000	219,956	0	(2,920)	0	0	6.750	4.760	AO	2,700	13,500	05/04/2017	10/19/2075
055451-AX-6	BHP BILLITON LTD	0	C	2	2FE	27,375,000	117.4170	29,354,250	25,000,000	27,010,693	0	(290,549)	0	0	6.750	5.128	AO	337,500	1,687,500	09/27/2018	10/19/2075
05565A-AB-9	BNP PARIBAS GROUP		C	2,5	2FE	1,259,995	111.0000	1,332,000	1,200,000	1,256,017	0	(3,202)	0	0	7.195	6.720	JD	1,439	86,340	10/23/2018	12/29/2049
05565A-AN-3	BNP PARIBAS SA		C	2	2FE	1,470,300	115.3750	1,615,250	1,400,000	1,459,094	0	(9,660)	0	0	7.375	6.466	FA	37,858	88,500	03/18/2019	12/29/2049
05565A-AQ-6	BNP PARIBAS SA		C	2	2FE	1,669,240	105.5000	1,688,000	1,600,000	1,636,480	0	(27,492)	0	0	7.625	5.694	MS	30,839	122,000	11/02/2018	03/30/2066
05565A-CA-9	BNP PARIBAS SA		C	2	2FE	403,960	106.5000	426,000	400,000	402,694	0	(1,086)	0	0	6.750	6.411	MS	8,025	27,000	10/24/2018	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2FE	826,820	116.0000	928,000	800,000	824,832	0	(1,988)	0	0	7.000	6.522	FA	21,000	28,000	04/24/2019	12/29/2049
05565A-HN-6	BNP PARIBAS SA		C	2,5	2FE	1,000,000	108.0000	1,080,000	1,000,000	1,000,000	0	0	0	0	6.625	6.625	MS	18,587	33,125	03/18/2019	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA		C	2	3FE	1,001,750	105.7500	1,057,500	1,000,000	1,001,663	0	(87)	0	0	6.500	6.462	MJSD	4,694	16,250	08/28/2019	12/29/2049
060505-EH-3	BANK OF AMERICA CORP			2,5	2FE	1,005,819	111.1250	1,061,244	955,000	996,452	0	(7,618)	0	0	6.250	5.192	MS	19,233	59,688	10/18/2018	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2FE	2,634,881	113.5000	2,854,525	2,515,000	2,614,669	0	(17,601)	0	0	6.500	5.548	AO	30,879	163,475	12/06/2018	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2FE	1,025,805	111.3800	1,085,955	975,000	1,017,234	0	(6,886)	0	0	6.100	5.141	MS	17,182	59,475	10/01/2018	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			5	2FE	535,280	110.8800	571,032	515,000	532,622	0	(2,658)	0	0	5.875	4.710	MS	8,909	15,128	06/18/2019	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2FE	2,997,960	126.4917	4,514,490	3,569,000	3,193,295	0	32,522	0	0	8.050	10.094	JD	12,769	287,305	10/17/2011	06/15/2027
064058-AB-6	BANK OF NEW YORK MELLON CORP	C		2,5	2FE	349,425	101.0000	353,500	350,000	349,497	0	8	0	0	4.500	4.509	JD	481	15,750	05/30/2013	12/29/2049
06423A-AJ-2	JPMORGAN CHASE & CO	0		1	2FE	13,072,500	145.8796	13,129,161	9,000,000	12,415,739	0	(247,619)	0	0	8.750	4.280	MS	262,500	787,500	04/01/2017	09/01/2030
06428J-AA-7	BANK OF CHINA HONG KONG LTD		C	2	2FE	2,006,400	108.0891	2,161,783	2,000,000	2,004,791	0	(1,293)	0	0	5.900	5.825	MS	35,072	118,000	10/25/2018	12/31/2099
06738E-BA-2	BARCLAYS PLC		C	2	3FE	600,560	109.2500	655,500	600,000	600,228	0	(330)	0	0	7.750	7.689	MJSD	2,067	46,500	10/23/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		C	2	3FE	800,000	111.8750	895,000	800,000	800,000	0	0	0	0	8.000	8.000	MJSD	2,844	45,867	03/20/2019	12/29/2049
084423-80-5	W. R. BERKLEY CORP			2	2FE	670,000	25.0200	670,536	670,000	670,000	0	0	0	0	5.100	5.100	MJSD	1,424	0	12/09/2019	12/30/2059
125896-84-5	CMS ENERGY CORP			2	2FE	999,954	27.3782	1,095,128	1,000,000	999,955	0	1	0	0	5.875	5.875	MJSD	4,896	45,858	02/06/2019	03/01/2079
125896-85-2	CMS ENERGY CORP			2	2FE	502,511	26.7600	541,221	505,625	500,674	0	(375)	0	0	5.875	5.935	JAJO	6,271	31,273	11/13/2018	10/15/2078
125896-86-0	CMS ENERGY CORP			2	2FE	500,173	26.2300	543,748	518,250	496,637	0	42	0	0	5.625	5.879	MJSD	1,296	29,152	11/01/2018	03/15/2078
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	3FE	1,025,318	105.7500	1,068,075	1,010,000	1,021,902	0	(2,796)	0	0	6.125	5.763	MS	20,621	63,409	10/18/2018	12/31/2049
172967-GD-7	CITIGROUP INC			2,5	3FE	937,219	105.8800	1,032,330	975,000	937,745	0	473	0	0	5.950	6.233	JJ	24,333	58,013	12/12/2018	12/29/2049
172967-KM-2	CITIGROUP INC			2,5	3FE	994,250	113.6300	1,102,211	970,000	991,847	0	(2,403)	0	0	6.250	5.835	FA	22,903	60,625	01/25/2019	12/29/2049
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2FE	3,043,148	121.2500	3,395,000	2,800,000	3,009,184	0	(27,799)	0	0	8.125	6.599	MJSD	5,056	227,500	12/10/2018	12/31/2099
225313-AL-9	CREDIT AGRICOLE SA		C	2	2FE	1,000,000	110.1250	1,101,250	1,000,000	1,000,000	0	0	0	0	6.875	6.874	MS	18,715	39,340	02/20/2019	12/29/2049
225401-AJ-7	CREDIT SUISSE GROUP AG		C	2	3FE	1,845,770	109.4350	1,969,830	1,800,000	1,833,833	0	(9,551)	0	0	7.500	6.891	JJ	61,500	135,375	10/23/2018	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	3FE	408,500	111.6250	446,500	400,000	407,540	0	(960)	0	0	7.250	6.842	MS	8,781	14,500	04/09/2019	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3FE	632,380	112.3750	674,250	600,000	624,606	0	(6,237)	0	0	7.500	6.307	JD	2,500	45,000	10/23/2018	12/29/2049
233331-86-7	DTE ENERGY CO			2	2FE	557,885	26.8700	594,660	553,275	554,286	0	(476)	0	0	6.000	5.900	MJSD	1,475	33,197	10/23/2018	12/15/2076
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD	C	C	2,5	1FE	250,000	109.0000	272,500	250,000	250,000	0	0	0	0	5.100	5.100	AO	2,231	12,750	10/23/2014	12/29/2049
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD		C	2,5	1FE	2,029,430	109.0000	2,180,000	2,000,000	2,024,053	0	(4,335)	0	0	5.100	4.817	AO	17,850	102,000	10/25/2018	12/29/2049
25746U-DD-8	DOMINION ENERGY INC			2	3FE	1,161,350	102.0170	1,183,397	1,160,000	1,161,337	0	(13)	0	0	4.650	4.623	JD	2,697	0	12/04/2019	12/31/2049

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
26156F-AA-1	DRESDNER FUNDING TRUST I			1,2	3FE	1,060,474	134.5000	1,143,250	850,000	1,041,881	0	(15,349)	0	0	8.151	5.120	JD	192	103,934	10/23/2018	06/30/2031
29250N-47-7	ENBRIDGE INC		C	2,5	2FE	2,032,168	27.6800	2,240,696	2,023,750	2,011,557	0	(1,973)	0	0	6.375	6.370	JAJO	1,089	129,002	12/17/2018	04/15/2078
29250N-AN-5	ENBRIDGE INC		C	2,5	2FE	1,526,313	105.8800	1,694,080	1,600,000	1,526,501	0	188	0	0	6.000	6.298	JJ	44,267	48,000	02/05/2019	01/15/2077
29250N-AW-5	ENBRIDGE INC		C	2,5	2FE	732,658	108.4590	808,020	745,000	732,623	0	(60)	0	0	6.250	6.331	MS	15,521	39,688	05/16/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2FE	2,253,925	117.3750	2,406,188	2,050,000	2,209,698	0	(36,300)	0	0	8.750	6.364	MS	48,332	179,375	01/25/2019	09/24/2073
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	0		2,5	2FE	3,159,645	118.1068	3,543,203	3,000,000	3,150,982	0	(7,056)	0	0	6.151	5.623	MN	30,755	184,530	09/27/2018	11/01/2053
38144G-AB-7	GOLDMAN SACHS GROUP INC			2	3FE	515,000	103.6000	533,540	515,000	515,000	0	0	0	0	4.950	4.948	FA	3,257	0	11/12/2019	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR 1) L.P.		C	1,2,5	2FE	1,004,475	165.0000	1,113,750	675,000	969,382	0	(28,033)	0	0	10.176	4.715	JD	191	68,688	10/23/2018	04/17/2050
404280-AE-9	HSBC HOLDINGS PLC	0	C		1FE	947,887	136.5089	1,016,992	745,000	922,372	0	(9,695)	0	0	7.350	4.847	MN	5,172	54,758	04/01/2017	11/27/2032
404280-AJ-8	HSBC HOLDINGS PLC	0	C		1FE	35,626,459	142.4913	39,897,552	28,000,000	35,056,741	0	(235,994)	0	0	6.800	4.734	JD	158,667	1,904,000	09/27/2018	06/01/2038
404280-BC-2	HSBC HOLDINGS PLC		C	2	2FE	1,660,260	104.8750	1,678,000	1,600,000	1,633,467	0	(22,198)	0	0	6.875	5.318	JD	9,167	110,000	10/23/2018	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC		C	2	2FE	1,017,740	110.0000	1,100,000	1,000,000	1,016,347	0	(1,393)	0	0	6.500	6.241	MS	17,694	32,500	04/18/2019	12/29/2049
4042Q1-AA-5	HSBC BANK USA				1FE	227,478	133.4024	300,155	225,000	226,839	0	(77)	0	0	5.875	5.792	MN	2,203	13,219	11/16/2006	11/01/2034
4042Q1-AA-5	HSBC BANK USA	0			1FE	15,960,112	133.4024	18,676,336	14,000,000	15,853,655	0	(85,272)	0	0	5.875	4.631	MN	137,083	822,500	09/27/2018	11/01/2034
456837-AR-4	ING GROEP NV		C	2	3FE	800,000	105.3000	842,400	800,000	800,000	0	0	0	0	5.750	5.750	MN	5,750	8,433	09/03/2019	12/29/2049
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	2FE	507,175	106.3210	531,605	500,000	505,241	0	(1,555)	0	0	5.650	5.294	MN	3,610	28,250	10/02/2018	05/15/2053
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3FE	396,500	108.3750	433,500	400,000	396,577	0	77	0	0	7.700	7.773	MS	8,983	15,400	07/17/2019	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	2,784,555	100.9000	2,604,229	2,581,000	2,581,000	0	(5,996)	0	0	5.405	5.483	JAJO	24,415	112,145	12/17/2019	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2FE	2,057,512	112.9250	2,145,575	1,900,000	2,025,033	0	(26,970)	0	0	6.750	4.949	FA	53,438	128,250	10/23/2018	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO			2,5	2FE	989,695	109.1300	1,053,105	965,000	985,334	0	(3,627)	0	0	6.100	5.588	AO	14,716	58,865	10/22/2018	12/29/2049
539439-AG-4	LLOYDS BANK PLC		C	2	3FE	1,023,380	110.5000	1,105,000	1,000,000	1,019,012	0	(3,505)	0	0	7.500	7.001	MJSD	833	75,000	10/23/2018	12/29/2049
539473-AE-8	LLOYDS TSB BANK PLC		C	2,5	2FE	2,450,560	121.3604	2,427,208	2,000,000	2,360,238	0	(72,605)	0	0	12.000	7.399	JD	10,000	240,000	10/23/2018	12/29/2049
553086-AC-3	MMI CAPITAL TRUST I	0			2FE	12,516,100	124.0168	12,401,676	10,000,000	11,982,704	0	(202,074)	0	0	7.625	4.618	JD	33,889	762,500	04/01/2017	12/15/2027
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		C	1,2	1FE	2,232,800	110.8750	2,439,250	2,200,000	2,227,759	0	(4,039)	0	0	5.200	4.945	AO	22,562	114,400	10/24/2018	10/20/2045
591560-AA-5	METLIFE CAPITAL TRUST IV	0		1,2,5	2FE	2,445,425	133.5000	3,277,425	2,455,000	2,448,377	0	369	0	0	7.875	7.903	JD	8,593	193,331	09/23/2011	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	C		1,2,5	2FE	250,000	133.5000	333,750	250,000	250,000	0	0	0	0	7.875	7.874	JD	875	19,688	09/23/2011	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2FE	917,090	133.5000	1,001,250	750,000	904,506	0	(10,657)	0	0	7.875	5.560	JD	2,625	59,063	05/03/2019	12/15/2067
59156R-BT-4	METLIFE INC			2,5	2FE	386,046	111.3190	417,446	375,000	384,872	0	(927)	0	0	5.875	5.472	MS	6,487	22,031	10/01/2018	12/31/2049
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		C	2	1FE	5,401,800	110.6250	5,973,750	5,400,000	5,401,682	0	(118)	0	0	4.950	4.945	MS	85,388	133,650	02/28/2019	12/29/2049
61761J-QK-8	MORGAN STANLEY	0		2	3FE	2,545,250	100.8800	2,522,000	2,500,000	2,500,000	0	(11,108)	0	0	5.611	5.611	JJ	32,031	174,030	04/01/2017	12/29/2049
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	2FE	644,925	27.5400	710,449	644,925	644,925	0	0	0	0	5.500	5.501	FMAN	4,532	19,675	04/29/2019	05/15/2064
637432-NK-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN	0		1,2,5	2FE	7,154,959	108.4479	7,591,352	7,000,000	7,133,042	0	(17,618)	0	0	5.250	4.896	AO	72,479	367,500	09/27/2018	04/20/2046
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	0		1,2,5	2FE	2,436,275	116.0000	2,586,800	2,230,000	2,428,454	0	(6,403)	0	0	6.750	5.923	MN	19,234	150,525	09/27/2018	05/15/2087
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2FE	999,999	27.5300	1,101,338	1,000,125	999,981	0	(17)	0	0	5.650	5.649	MJSD	4,709	40,183	03/12/2019	03/01/2079
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2FE	982,249	110.8519	1,086,348	980,000	982,151	0	(98)	0	0	5.650	5.619	MN	9,228	31,838	04/15/2019	05/01/2079
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1FE	2,649,600	109.2500	2,840,500	2,600,000	2,639,227	0	(8,182)	0	0	5.100	4.743	AO	27,625	132,600	10/09/2018	10/16/2044
654579-AE-1	NIPPON LIFE INSURANCE CO		C	1,2	1FE	793,400	108.2500	866,000	800,000	793,605	0	130	0	0	4.700	4.754	JJ	16,816	37,600	10/01/2018	01/20/2046
65559C-AA-9	NORDEA BANK ABP		C	2	2FE	500,000	110.8750	554,375	500,000	500,000	0	0	0	0	6.625	6.624	MS	8,741	16,563	03/19/2019	12/29/2049
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2FE	1,569,514	114.6329	1,719,493	1,500,000	1,546,108	0	(4,014)	0	0	7.380	6.887	AO	18,758	110,700	09/25/2012	04/06/2028
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC		C	2,5	2FE	115,000	103.7500	119,313	115,000	115,000	0	0	0	0	4.850	4.849	JD	465	5,578	05/29/2013	12/29/2049
743863-AA-0	PROVIDENT FINANCING TRUST I				3FE	554,625	120.5000	632,625	525,000	554,089	0	(536)	0	0	7.405	6.867	MS	11,447	19,438	04/09/2019	03/15/2038
744320-80-5	PRUDENTIAL FINANCIAL INC			2	2FE	1,304,820	27.3174	1,434,164	1,312,500	1,296,908	0	108	0	0	5.625	5.701	FMAN	9,434	73,828	10/01/2018	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	1,140,000	107.5000	1,225,500	1,140,000	1,140,000	0	0	0	0	5.875	5.874	MS	19,720	66,975	08/06/2012	09/15/2042
744320-AW-2	PRUDENTIAL FINANCIAL INC	0		2,5	2FE	2,700,000	103.7500	2,801,250	2,700,000	2,700,000	0	0	0	0	4.500	4.500	MS	35,775	121,500	09/12/2017	09/15/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2FE	917,625	114.2500	1,028,250	900,000	916,636	0	(994)	0	0	5.700	5.425	MS	15,105	36,860	04/25/2019	09/15/2048
759351-80-2	REINSURANCE GROUP OF AMERICA INC			1,2	2FE	817,372	28.0000	901,852	805,225	812,782	0	(955)	0	0	5.750	5.620	MJSD	82	46,300	10/25/2018	06/15/2056
759351-AE-9	REINSURANCE GROUP OF AMERICA INC			1,2	2FE	3,768,350	95.7750	4,069,480	4,249,000	3,833,166	0	9,043	0	0	4.559	5.185	MJSD	8,609	221,061	09/28/2011	12/15/2065
759351-AE-9	REINSURANCE GROUP OF AMERICA INC	0		1,2	2FE	2,017,475	95.7750	1,934,655	2,020,000	2,017,543	0	53	0	0	4.559	4.632	MJSD	4,093	105,094	09/27/2018	12/15/2065
760719-BH-6	HSBC USA INC	0			1FE	27,384,500	152.4037	38,100,915	25,000,000	27,460,224	0	(1,044)	0	0	7.200	6.551	JJ	830,000	1,800,000	04/01/2017	07/15/2097
780097-AH-4	ROYAL BANK OF SCOTLAND GROUP PLC		C	2,5	3FE	1,004,019	143.5090	1,148,072	800,000	984,861	0	(15,728)	0	0	7.648	4.957	MS	15,466	61,184	10/23/2018	12/29/2049
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC		C	2	3FE	1,910,098	107.2500	1,930,500	1,800,000	1,863,076	0	(38,890)	0	0	8.625	6.337	MJSD	431	155,250	10/22/2018	12/29/2049
816851-60-4	SEMPRA ENERGY			2	2FE	436,453	26.6556	455,811	427,500	434,570	0	(1,882)	0	0	5.750	5.353	JAJO	0	6,487	07/12/2019	07/01/2079
83367T-BF-5	SOCIETE GENERALE SA		C	2	3FE	618,560	112.3750	674,250	600,000	614,097	0	(3,556)	0	0	7.875	7.180	JD	1,706	47,250	10/25/2018	12/18/2063
838518-20-7	SOUTH JERSEY INDUSTRIES INC			2	3FE	1,097,790	26.6700	1,146,810	1,075,000	1,087,983	0	(9,807)	0	0	5.625	5.333	MJSD	2,520	15,117	11/13/2019	09/16/2079
842587-30-5	SOUTHERN CO	0		2	2FE	6,650,000	26.3000	7,364,000	7,000,000	6,567,045	0	1,037	0	0	5.250	5.612	JAJO	91,875	367,500	09/27/2018	10/01/2076
842587-CY-1	SOUTHERN CO			2,5	2FE	1,606,913	104.8082	1,676,931	1,600,000	1,604,561	0	(1,885)	0	0	5.500	5.361	MS	25,911	88,000	10/24/2018	03/15/2057
857477-AQ-6	STATE STREET CORP	C		2,5	2FE	100,000	102.5480	102,548	100,000	100,000	0	0	0	0	5.250	5.251	MS	1,546	5,250	05/14/2015	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
86564C-AA-8	SUMITOMO LIFE INSURANCE CO		C	2,5	1FE	815,450	111.3750	835,313	750,000	800,141	0	(12,107)	0	0	6.500	4.525	MS	13,677	48,750	10/03/2018	09/20/2073
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1FE	8,551,500	111.3750	9,466,875	8,500,000	8,548,492	0	(3,008)	0	0	5.000	4.921	AO	105,069	212,500	04/04/2019	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	C	2	1FE	201,900	111.3750	222,750	200,000	201,787	0	(113)	0	0	5.000	4.878	AO	2,472	5,000	03/28/2019	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		C	2,5	2FE	2,624,961	107.6300	2,792,999	2,595,000	2,617,117	0	(6,089)	0	0	5.875	5.609	FA	57,595	152,456	12/18/2018	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		C	2,5	2FE	2,440,053	104.9500	2,539,790	2,420,000	2,439,644	0	(409)	0	0	5.500	5.391	MS	40,300	0	09/24/2019	09/15/2079
902973-AY-2	U.S. BANCORP	C		2,5	2FE	150,000	102.8220	154,233	150,000	150,000	0	0	0	0	5.125	5.125	JJ	3,545	7,688	11/16/2015	12/29/2049
90352J-AF-0	UBS GROUP FUNDING SWITZERLAND AG		C	2	3FE	800,000	109.2500	874,000	800,000	800,000	0	0	0	0	7.000	6.999	JJ	23,489	28,000	01/28/2019	12/29/2049
91529Y-60-1	UNUM GROUP			2	3FE	1,102,127	26.8900	1,184,505	1,101,250	1,091,811	0	939	0	0	6.250	6.394	MJSD	3,059	68,828	10/12/2018	06/15/2058
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3FE	1,844,227	117.4863	2,144,124	1,825,000	1,843,259	0	(968)	0	0	7.000	6.847	AO	30,873	63,875	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			2	3FE	1,062,905	107.5000	1,128,750	1,050,000	1,060,039	0	(2,334)	0	0	6.125	5.831	MS	18,936	64,848	10/19/2018	12/29/2049
949746-PM-7	WELLS FARGO & CO			2	2FE	2,795,425	101.2500	2,693,250	2,660,000	2,660,000	0	(3,038)	0	0	5.664	5.745	MJSD	6,696	157,240	09/19/2019	12/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X			1,5	2FE	1,080,810	122.0489	1,220,489	1,000,000	1,077,392	0	(2,775)	0	0	5.950	5.255	JD	2,644	59,500	10/01/2018	12/01/2086
D17047-2W-6	COMMERZBANK AG		D	2	3FE	610,878	105.5000	633,000	600,000	610,850	0	(28)	0	0	7.000	6.576	APR	20,067	0	12/23/2019	12/29/2049
E2R99C-Q5-9	BANCO SANTANDER SA		D	2	3FE	599,340	110.5555	663,333	600,000	599,282	0	(58)	0	0	7.500	7.495	FMAN	6,603	33,750	03/11/2019	12/29/2049
F5616K-AC-8	LA MONDIALE SAM		D	2	2FE	787,900	109.7826	878,261	800,000	788,190	0	187	0	0	5.875	5.985	JJ	20,236	47,000	10/01/2018	01/26/2047
G0809L-DY-2	BARCLAYS PLC		D	2	4FE	1,037,020	107.7500	1,077,500	1,000,000	1,024,468	0	(9,982)	0	0	7.875	6.671	MJSD	3,500	78,750	10/23/2018	12/29/2049
H4209B-AD-0	UBS GROUP AG		D	2	3FE	1,002,020	110.6250	1,106,250	1,000,000	1,001,310	0	(564)	0	0	6.875	6.773	AUG	27,500	68,750	10/25/2018	12/29/2049
H4209B-AE-8	UBS GROUP AG		D	2	3FE	1,025,740	104.0000	1,040,000	1,000,000	1,013,445	0	(10,191)	0	0	6.875	5.679	MAR	53,281	68,750	10/24/2018	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2FE	997,000	107.7798	1,077,798	1,000,000	997,097	0	41	0	0	5.000	5.017	JJ	21,250	50,000	10/24/2018	12/29/2049
N4578E-BG-2	ING GROEP NV		D	2	3FE	408,408	106.8610	427,444	400,000	405,640	0	(2,226)	0	0	6.875	6.199	AO	5,729	27,500	10/04/2018	12/31/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D	2	2FE	802,340	109.0121	872,097	800,000	802,095	0	(260)	0	0	5.875	5.825	JD	1,828	47,000	10/02/2018	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD		D	2	2FE	1,682,340	112.0000	1,792,000	1,600,000	1,665,737	0	(13,352)	0	0	6.750	5.777	JD	8,700	108,000	10/24/2018	12/02/2044
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						356,546,878	XXX	397,953,448	327,243,925	352,726,736	0	(1,879,583)	0	0	XXX	XXX	XXX	4,245,251	19,358,222	XXX	XXX
91731K-AA-8	USB CAPITAL IX	0		2	2FE	3,230,000	87.5000	3,325,000	3,800,000	3,278,143	0	17,485	0	0	3.500	4.378	JAJO	28,817	138,888	04/01/2017	10/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						3,230,000	XXX	3,325,000	3,800,000	3,278,143	0	17,485	0	0	XXX	XXX	XXX	28,817	138,888	XXX	XXX
4899999. Total - Hybrid Securities						359,776,878	XXX	401,278,448	331,043,925	356,004,879	0	(1,862,099)	0	0	XXX	XXX	XXX	4,274,068	19,497,110	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
BGH3AT-5V-2	ASSOCATED PARTNERS			5	2FE	1,918,174	101.4150	1,945,316	1,918,174	1,918,174	0	0	0	0	5.218	5.218	N/A	0	82,428	08/12/2014	10/16/2023
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,918,174	XXX	1,945,316	1,918,174	1,918,174	0	0	0	0	XXX	XXX	XXX	0	82,428	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,918,174	XXX	1,945,316	1,918,174	1,918,174	0	0	0	0	XXX	XXX	XXX	0	82,428	XXX	XXX
7699999. Total - Issuer Obligations						11,501,882,595	XXX	12,773,488,397	12,941,437,983	11,541,631,566	0	16,505,298	0	0	XXX	XXX	XXX	116,104,396	456,141,409	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,215,604,280	XXX	1,279,014,950	1,287,495,538	1,217,873,664	78,022	1,295,649	453,910	0	XXX	XXX	XXX	3,859,299	45,686,921	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						653,466,538	XXX	690,084,336	651,630,190	651,365,288	0	(398,152)	0	0	XXX	XXX	XXX	2,357,684	25,382,883	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,759,322,199	XXX	1,774,399,355	1,764,657,270	1,760,934,109	0	126,662	0	0	XXX	XXX	XXX	11,898,028	73,652,650	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						1,918,174	XXX	1,945,316	1,918,174	1,918,174	0	0	0	0	XXX	XXX	XXX	0	82,428	XXX	XXX
8399999 - Total Bonds						15,132,193,785	XXX	16,518,932,355	16,647,139,155	15,173,722,801	78,022	17,529,458	453,910	0	XXX	XXX	XXX	134,219,407	600,946,292	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			66,275.000	25.00	0.000	1,657,043	26.110	1,730,440	1,657,043	21,125	15,727	0	0	0	0	0	0	2FE	08/02/2019
02665T-80-1	AMERICAN HOMES 4 RENT			19,675.000	25.00	25.920	462,363	25.920	509,976	462,363	0	31,234	0	0	0	0	0	0	3	02/07/2019
02665T-86-8	AMERICAN HOMES 4 RENT			26,340.000	25.00	26.700	683,366	26.700	703,278	683,366	0	19,458	0	0	0	0	0	0	3FE	11/07/2019
02665T-88-4	AMERICAN HOMES 4 RENT			22,714.000	25.00	26.100	513,924	26.100	592,835	513,924	0	33,361	0	0	0	0	0	0	3FE	01/24/2019
03768E-30-3	APOLLO GLOBAL MANAGEMENT INC			8,500.000	25.00	0.000	212,902	26.530	225,505	212,902	0	10,160	0	0	0	0	0	0	2FE	04/23/2019
03768E-40-2	APOLLO GLOBAL MANAGEMENT LLC			81,896.000	25.00	0.000	2,009,614	27.100	2,219,382	2,009,614	0	130,522	0	0	0	0	0	0	2FE	01/31/2019
03939A-10-7	ARCH CAPITAL GROUP LTD		C	44,448.000	25.00	0.000	1,019,940	25.790	1,146,314	1,019,940	0	59,096	0	0	0	0	0	0	2FE	10/10/2019
03939A-20-6	ARCH CAPITAL GROUP LTD		C	28,760.000	25.00	0.000	733,900	25.429	731,338	733,900	0	7,317	0	0	0	0	0	0	2FE	12/31/2019
03990B-20-0	ARES MANAGEMENT LP			52,278.000	25.00	0.000	1,379,830	27.005	1,411,767	1,379,830	0	91,487	0	0	0	0	0	0	2FE	11/13/2018
054561-20-4	AXA EQUITABLE HOLDINGS INC			22,700.000	25.00	26.100	566,950	26.100	592,470	566,950	0	0	0	0	0	0	0	0	3FE	11/26/2019
060505-19-5	BANK OF AMERICA CORP			33,289.000	25.00	0.000	827,087	27.050	900,467	827,087	12,223	48,893	0	0	0	0	0	0	2FE	10/22/2018
060505-22-9	BANK OF AMERICA CORP			46,150.000	25.00	0.000	1,249,475	27.380	1,263,587	1,249,475	0	17,306	0	0	0	0	0	0	2FE	09/27/2019
060505-26-0	BANK OF AMERICA CORP			36,144.000	25.00	0.000	943,198	26.406	954,418	943,198	13,554	54,216	0	0	0	0	0	0	2FE	10/01/2018
060505-28-6	BANK OF AMERICA CORP			37,991.000	25.00	0.000	966,201	26.160	993,845	966,201	14,722	58,886	0	0	0	0	0	0	2FE	12/13/2018
060505-31-0	BANK OF AMERICA CORP			22,849.000	25.00	0.000	581,861	24.988	570,944	581,861	9,282	37,130	0	0	0	0	0	0	2FE	12/10/2018
06053U-60-1	BANK OF AMERICA CORP			19,300.000	25.00	0.000	482,240	26.550	512,415	482,240	0	12,967	0	0	0	0	0	0	2FE	06/19/2019
12542R-80-3	CHS INC			48,535.000	25.00	27.479	1,323,384	27.479	1,333,708	1,323,384	0	91,003	0	0	0	0	0	0	3	10/26/2018
14040H-40-2	CAPITAL ONE FINANCIAL CORP			20,300.000	25.00	25.410	512,718	25.410	515,823	512,718	0	30,450	0	0	0	0	0	0	3FE	10/01/2018
172967-31-7	CITIGROUP INC			19,032.000	25.00	26.290	481,700	26.290	500,351	481,700	0	29,975	0	0	0	0	0	0	3FE	12/14/2018
172967-34-1	CITIGROUP INC			37,388.000	25.00	28.300	992,856	28.300	1,058,080	992,856	0	64,261	0	0	0	0	0	0	3FE	12/07/2018
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			820,000.000	1,000.00	106.750	820,000	106.750	875,350	820,000	0	49,516	0	0	0	0	0	0	3FE	10/22/2018
19075Q-80-5	COBANK ACB			15,900.000	100.00	0.000	1,645,650	105.000	1,669,500	1,645,650	24,844	99,375	0	0	0	0	0	0	2FE	11/27/2018
19075Q-86-2	COBANK ACB			38,000.000	100.00	0.000	3,850,800	104.000	3,952,000	3,850,800	58,900	235,600	0	0	0	0	0	0	2FE	10/15/2018
19075Q-87-0	COBANK ACB			10,600.000	100.00	0.000	1,063,710	102.250	1,083,850	1,063,710	16,231	64,925	0	0	0	0	0	0	2FE	10/31/2018
23385H-AA-7	DAIRY FARMERS OF AMERICA INC	0		6,000,000.000	1,000.00	99.000	6,600,000	99.000	5,940,000	6,600,000	0	427,500	0	0	0	0	0	0	3FE	09/27/2018
26441C-50-1	DUKE ENERGY CORP			83,325.000	25.00	0.000	2,084,176	27.800	2,316,435	2,084,176	0	85,510	0	0	0	0	0	0	2FE	03/26/2019
26441C-BG-9	DUKE ENERGY CORP			1,300,000.000	1,000.00	0.000	1,300,000	104.855	1,363,115	1,300,000	0	0	0	0	0	0	0	0	2FE	09/09/2019
29278N-30-1	ENERGY TRANSFER PARTNERS LP			42,522.000	25.00	24.259	951,285	24.259	1,031,528	951,285	0	78,400	0	0	0	0	0	0	3FE	12/11/2018
29278N-50-9	ENERGY TRANSFER OPERATING LP			39,914.000	25.00	25.330	992,897	25.330	1,011,022	992,897	0	31,151	0	0	0	0	0	0	3FE	08/09/2019
29359U-10-9	ENSTAR GROUP LTD		C	48,306.000	25.00	27.690	1,264,532	27.690	1,337,593	1,264,532	0	84,220	0	0	0	0	0	0	3FE	10/22/2018
33616C-78-7	FIRST REPUBLIC BANK			36,600.000	25.00	0.000	915,000	25.200	922,320	915,000	0	0	0	0	0	0	0	0	2FE	11/25/2019
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			19,905.000	25.00	0.000	499,655	27.596	549,290	499,655	0	29,751	0	0	0	0	0	0	2FE	11/01/2019
446150-70-8	HUNTINGTON BANCSHARES INC			20,000.000	25.00	25.921	512,525	25.921	518,416	512,525	7,813	31,250	0	0	0	0	0	0	3FE	11/14/2018
48127R-46-1	JPMORGAN CHASE & CO			13,918.000	25.00	0.000	353,236	25.591	356,170	353,236	0	21,313	0	0	0	0	0	0	2FE	10/18/2018
48127V-82-7	JPMORGAN CHASE & CO			43,600.000	25.00	0.000	1,129,761	25.789	1,124,413	1,129,761	0	49,277	0	0	0	0	0	0	2FE	09/25/2019
48127X-54-2	JPMORGAN CHASE & CO			30,664.000	25.00	0.000	785,215	25.799	791,085	785,215	0	43,882	0	0	0	0	0	0	2FE	12/31/2019
48128B-64-8	JPMORGAN CHASE & CO			28,589.000	25.00	0.000	740,772	28.244	807,473	740,772	0	28,804	0	0	0	0	0	0	2FE	09/30/2019
48128B-65-5	JPMORGAN CHASE & CO			59,793.000	25.00	0.000	1,541,738	27.385	1,637,431	1,541,738	0	41,031	0	0	0	0	0	0	2FE	11/29/2019
48128B-AF-8	JPMORGAN CHASE & CO			7,000,000.000	1,000.00	0.000	7,000,000	104.000	7,280,000	7,000,000	0	0	0	0	0	0	0	0	2FE	07/24/2019
48128B-AF-8	JPMORGAN CHASE & CO	C		250,000.000	1,000.00	0.000	250,000	104.000	260,000	250,000	0	0	0	0	0	0	0	0	2FE	07/24/2019
48251W-20-3	KKR & CO LP			28,025.000	25.00	0.000	737,871	26.560	744,344	737,871	0	47,292	0	0	0	0	0	0	2FE	10/03/2018
48251W-30-2	KKR & CO LP			9,942.000	25.00	0.000	268,036	26.750	265,949	268,036	0	4,039	0	0	0	0	0	0	2FE	10/01/2019
514666-AM-8	LAND O LAKES INC	0		6,000,000.000	1,000.00	95.500	6,240,000	95.500	5,730,000	6,240,000	0	435,000	0	0	0	0	0	0	3FE	09/27/2018
55261F-AL-8	M&T BANK CORP			13,250,000.000	1,000.00	0.000	13,250,000	104.625	13,862,813	13,250,000	0	0	0	0	0	0	0	0	2FE	07/23/2019
55261F-AL-8	M&T BANK CORP	C		250,000.000	1,000.00	0.000	250,000	104.625	261,563	250,000	0	0	0	0	0	0	0	0	2FE	07/23/2019
59156R-87-6	METLIFE INC			17,750.000	25.00	0.000	448,144	27.365	485,729	448,144	0	24,961	0	0	0	0	0	0	2FE	10/01/2018
61761J-40-6	MORGAN STANLEY			37,650.000	25.00	28.172	1,004,635	28.172	1,060,683	1,004,635	15,001	60,005	0	0	0	0	0	0	3FE	11/12/2018
61762V-60-6	MORGAN STANLEY			38,250.000	25.00	28.360	971,887	28.360	1,084,770	971,887	13,985	55,941	0	0	0	0	0	0	3FE	10/19/2018
61763E-20-7	MORGAN STANLEY			21,100.000	25.00	28.300	565,245	28.300	597,130	565,245	9,066	36,266	0	0	0	0	0	0	3FE	10/24/2018
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			42,000.000	25.00	0.000	1,042,860	26.616	1,117,880	1,042,860	0	47,250	0	0	0	0	0	0	2	05/16/2019
65473P-88-1	NISOURCE INC			18,587.000	25.00	27.850	464,032	27.850	517,648	464,032	0	31,127	0	0	0	0	0	0	3FE	12/21/2018
665859-85-6	NORTHERN TRUST CORP			510,000.000	25.00	0.000	12,750,000	25.980	13,249,800	12,750,000	0	0	0	0	0	0	0	0	2FE	10/29/2019
665859-85-6	NORTHERN TRUST CORP	C		10,000.000	25.00	0.000	250,000	25.980	259,800	250,000	0	0	0	0	0	0	0	0	2FE	10/29/2019
674001-30-0	OAKTREE CAPITAL GROUP LLC			20,500.000	25.00	0.000	512,820	27.000	553,500	512,820	0	33,953	0	0	0	0	0	0	2FE	02/22/2019
674001-40-9	OAKTREE CAPITAL GROUP LLC			42,059.000	25.00	0.000	1,038,769	27.200	1,144,005	1,038,769	0	68,872	0	0	0	0	0	0	2FE	02/08/2019
693475-83-2	PNC FINANCIAL SERVICES GROUP INC			19,297.000	25.00	0.000	492,485	25.570	493,424	492,485	0	11,987	0	0	0	0	0	0	2FE	09/04/2019
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			62,275.000	25.00	0.000	1,623,687	27.370	1,704,467	1,623,687	0	95,359	0	0	0	0	0	0	2FE	10/12/2018
69360J-62-8	PS BUSINESS PARKS INC			7,319.000	25.00	0.000	187,921	25.690	188,025	187,921	0	2,379	0	0	0	0	0	0	2FE	10/09/2019

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
74460W-10-7	PUBLIC STORAGE			22,500.000	25.00	0.000	571,810	25.319	569,678	571,810	0	7,313	0	0	0	0	0	0	2FE	10/31/2019
74460W-57-8	PUBLIC STORAGE			400,000.000	25.00	0.000	10,000,000	25.580	10,232,000	10,000,000	0	0	0	0	0	0	0	0	2FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			120,000.000	25.00	0.000	3,000,000	25.690	3,082,800	3,000,000	0	0	0	0	0	0	0	0	2FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			509,000.000	25.00	0.000	12,724,980	25.700	13,081,300	12,724,980	0	187,826	0	0	0	0	0	0	2FE	09/06/2019
74460W-66-9	PUBLIC STORAGE	0		15,447.000	25.00	0.000	368,256	25.910	400,232	368,256	0	19,502	0	0	0	0	0	0	2FE	09/27/2018
74460W-80-0	PUBLIC STORAGE			53,454.000	25.00	0.000	1,359,811	25.330	1,353,990	1,359,811	0	30,539	0	0	0	0	0	0	2FE	10/08/2019
74460W-87-5	PUBLIC STORAGE			29,133.000	25.00	0.000	738,072	25.300	737,065	738,072	0	9,468	0	0	0	0	0	0	2FE	10/25/2019
7591EP-70-4	REGIONS FINANCIAL CORP			37,538.000	25.00	27.850	938,450	27.850	1,045,433	938,450	0	28,975	0	0	0	0	0	0	3FE	04/23/2019
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	39,748.000	25.00	0.000	982,349	26.915	1,069,817	982,349	0	57,138	0	0	0	0	0	0	2FE	10/26/2018
808513-40-2	CHARLES SCHWAB CORP			28,925.000	25.00	0.000	732,368	26.005	752,195	732,368	0	43,388	0	0	0	0	0	0	2FE	10/15/2018
808513-60-0	CHARLES SCHWAB CORP			43,649.000	25.00	0.000	1,115,491	26.530	1,158,008	1,115,491	0	64,950	0	0	0	0	0	0	2FE	10/03/2018
82981J-80-2	DDR CORP			28,082.000	25.00	25.230	632,782	25.230	708,509	632,782	10,970	43,879	0	0	0	0	0	0	3FE	12/06/2018
82981J-87-7	DDR CORP			20,307.000	25.00	26.300	479,438	26.300	534,074	479,438	8,091	29,891	0	0	0	0	0	0	3FE	02/04/2019
84857L-30-9	SPIRE INC			12,650.000	25.00	27.727	316,402	27.727	350,743	316,402	0	9,018	0	0	0	0	0	0	3FE	05/14/2019
84860W-20-1	SPIRIT REALTY CAPITAL INC			24,117.000	25.00	25.990	561,840	25.990	626,798	561,840	0	36,176	0	0	0	0	0	0	3FE	10/01/2018
857477-60-8	STATE STREET CORP			45,523.000	25.00	0.000	1,199,152	27.500	1,251,883	1,199,152	0	57,092	0	0	0	0	0	0	2FE	07/16/2019
857477-60-8	STATE STREET CORP	C		12,000.000	25.00	0.000	300,000	27.500	330,000	300,000	0	17,698	0	0	0	0	0	0	2FE	02/25/2014
857477-BA-0	STATE STREET CORP			375,000.000	1,000.00	0.000	374,531	106.126	397,973	374,531	0	21,094	0	0	0	0	0	0	2FE	09/21/2018
87161C-70-9	SYNOVUS FINANCIAL CORP			24,000.000	25.00	26.630	600,000	26.630	639,120	600,000	8,813	8,813	0	0	0	0	0	0	4FE	06/24/2019
89832Q-84-4	BB&T CORP			22,427.000	25.00	0.000	573,395	25.650	575,253	573,395	0	7,289	0	0	0	0	0	0	2FE	10/22/2019
89832Q-AD-1	TRUIST FINANCIAL CORP			4,000,000.000	1,000.00	0.000	4,000,000	103.250	4,130,000	4,000,000	0	0	0	0	0	0	0	0	2FE	07/22/2019
902973-83-3	U.S. BANCORP			13,350.000	25.00	0.000	368,700	27.660	369,261	368,700	5,423	21,694	0	0	0	0	0	0	2FE	09/13/2018
902973-AZ-9	U.S. BANCORP	C		100,000.000	1,000.00	0.000	100,000	110.375	110,375	100,000	0	5,300	0	0	0	0	0	0	2FE	02/02/2017
902973-AZ-9	U.S. BANCORP	0		7,000,000.000	1,000.00	0.000	7,017,500	110.375	7,726,250	7,017,500	0	371,000	0	0	0	0	0	0	2FE	09/27/2018
92339V-20-9	VEREIT INC			35,469.000	25.00	25.500	882,511	25.500	904,460	882,511	4,951	59,615	0	0	0	0	0	0	3FE	10/24/2018
929089-20-9	VOYA FINANCIAL INC			43,025.000	25.00	26.985	1,075,625	26.985	1,161,030	1,075,625	0	28,293	0	0	0	0	0	0	3FE	06/11/2019
949746-36-6	WELLS FARGO & CO			31,350.000	25.00	0.000	800,865	25.484	798,923	800,865	0	27,900	0	0	0	0	0	0	2FE	09/27/2019
949746-46-5	WELLS FARGO & CO			78,875.000	25.00	0.000	2,184,430	28.720	2,265,290	2,184,430	0	49,304	0	0	0	0	0	0	2FE	09/26/2019
949746-55-6	WELLS FARGO & CO			29,200.000	25.00	0.000	730,000	27.275	796,430	730,000	0	42,706	0	0	0	0	0	0	2FE	12/10/2015
949746-74-7	WELLS FARGO & CO			22,425.000	25.00	0.000	565,282	25.514	572,147	565,282	0	7,288	0	0	0	0	0	0	2FE	10/10/2019
94988U-73-0	WELLS FARGO & CO			20,000.000	25.00	0.000	517,547	25.985	519,710	517,547	0	7,500	0	0	0	0	0	0	2FE	09/25/2019
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF		C	15,678.000	25.00	0.000	395,222	25.700	402,925	395,222	0	23,027	0	0	0	0	0	0	2FE	02/01/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							150,206,705	XXX	155,269,136	150,206,705	254,995	4,523,057	0	0	0	0	0	0	XXX	XXX
00775V-10-4	AEGON FUNDING COMPANY LLC			58,000.000	25.00	0.000	1,450,000	25.855	1,499,590	1,450,000	0	10,887	0	0	0	0	0	0	2FE	10/15/2019
025932-80-7	AMERICAN FINANCIAL GROUP INC			43,000.000	25.00	0.000	1,075,000	27.340	1,175,620	1,075,000	0	49,472	0	0	0	0	0	0	2FE	03/11/2019
151327-20-2	CENTAUR FUNDING CORPORATION		C	8,805.000	1,000.00	0.000	10,082,747	1,020.000	8,981,100	10,082,747	0	799,494	0	0	0	0	0	0	2FE	12/10/2015
151327-20-2	CENTAUR FUNDING CORPORATION	0	C	10,930.000	1,000.00	0.000	12,678,800	1,020.000	11,148,600	12,678,800	0	992,444	0	0	0	0	0	0	2FE	04/01/2017
29364D-10-0	ENTERGY ARKANSAS INC			40,000.000	25.00	0.000	995,600	26.090	1,043,600	995,600	0	48,750	0	0	0	0	0	0	1FE	09/29/2017
361860-20-8	GMAC CAPITAL TRUST I			109,958.000	25.00	25.995	2,873,441	25.995	2,858,358	2,873,441	0	230,703	0	81,695	0	0	81,695	0	3FE	10/24/2018
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC	0		60,016.000	25.00	0.000	1,866,498	28.420	1,705,655	1,866,498	29,539	118,157	0	0	0	0	0	0	2FE	04/01/2017
45822P-20-4	INTEGRYS ENERGY GROUP INC			22,850.000	25.00	0.000	591,815	26.875	614,094	591,815	0	34,275	0	0	0	0	0	0	2FE	10/05/2018
69352P-20-2	PPL CAPITAL FUNDING INC			21,450.000	25.00	0.000	537,533	25.910	555,770	537,533	0	31,639	0	0	0	0	0	0	2FE	10/23/2018
759351-70-3	REINSURANCE GROUP OF AMERICA INC	C		14,400.000	25.00	0.000	360,000	27.840	400,896	360,000	0	22,320	0	0	0	0	0	0	2FE	08/14/2012
759351-70-3	REINSURANCE GROUP OF AMERICA INC			4,400.000	25.00	0.000	110,000	27.840	122,496	110,000	0	6,820	0	0	0	0	0	0	2FE	08/14/2012
759351-80-2	REINSURANCE GROUP OF AMERICA INC			44,000.000	25.00	0.000	1,100,000	28.000	1,232,000	1,100,000	0	63,250	0	0	0	0	0	0	2FE	06/01/2016
842587-20-6	SOUTHERN CO			14,000.000	25.00	0.000	357,476	26.330	368,620	357,476	0	21,875	0	0	0	0	0	0	2FE	10/08/2018
949746-RN-3	WELLS FARGO & CO	C		131,000.000	1,000.00	0.000	132,750	111.250	145,738	134,111	0	7,696	0	0	(321)	0	(321)	0	2FE	09/30/2015
949746-RN-3	WELLS FARGO & CO			3,369,000.000	1,000.00	0.000	3,401,750	111.250	3,748,013	3,427,218	0	197,929	0	0	(6,001)	0	(6,001)	0	2FE	09/30/2015
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							37,613,410	XXX	35,600,148	37,640,238	29,539	2,635,711	0	81,695	(6,322)	0	75,373	0	XXX	XXX
8999999 - Total Preferred Stocks							187,820,115	XXX	190,869,284	187,846,943	284,534	7,158,768	0	81,695	(6,322)	0	75,373	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
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	0		34,051.000	3,405,100	100.000	3,405,100	3,405,100	0	110,666	0	0	0	0	0	04/24/2013	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		65,949.000	6,594,900	100.000	6,594,900	6,594,900	0	214,334	0	0	0	0	0	03/28/2018	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					10,000,000	XXX	10,000,000	10,000,000	0	325,000	0	0	0	0	0	XXX	XXX
000000-00-0	WILTON REASSURANCE LIFE CO. OF NEW YORK	0		550,000.000	103,178,030	187.596	103,178,030	163,063,282		10,004,742		3,130,622		3,130,622		09/27/2006	
000000-00-0	TEXAS LIFE INSURANCE COMPANY	0		684,016.000	125,475,047	183.438	125,475,047	125,634,465				28,912,989		28,912,989		03/02/2009	
000000-00-0	WILCAC LIFE INSURANCE COMPANY	0		21,830,865.000	83,411,479	3.821	83,411,479	130,366,786				(27,857,195)		(27,857,195)		08/01/2014	
000000-00-0	WILCO LIFE INSURANCE COMPANY	0		7,115,675.000	187,240,682	26.313	187,240,682	187,826,222		25,000,000		(5,355,562)		(5,355,562)		07/01/2014	
000000-00-0	REDDING REASSURANCE COMPANY 3	0		0.000	0			90,250,000	10,000,000			(7,516,683)		(7,516,683)		07/01/2018	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					499,305,238	XXX	499,305,238	697,140,755	10,000,000	35,004,742	0	(8,685,829)	0	(8,685,829)	0	XXX	XXX
9799999 - Total Common Stocks					509,305,238	XXX	509,305,238	707,140,755	10,000,000	35,329,742	0	(8,685,829)	0	(8,685,829)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					697,125,353	XXX	700,174,522	894,987,698	10,284,534	42,488,510	0	(8,604,134)	0	(8,610,456)	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
3620A7-T5-4	G2 721572 - RMBS		12/01/2019	Direct		219	219	0
36296L-4X-5	G2 694838 - RMBS		07/01/2019	Direct		179	179	0
38373A-TV-8	GNR 0968D ZC - CMO/RMBS		12/01/2019	Direct		114,849	114,849	0
38373A-UC-8	GNR 0968D ZH - CMO/RMBS		12/01/2019	Direct		114,849	114,849	0
38373A-UY-0	GNR 0968F ZD - CMO/RMBS		12/01/2019	Direct		131,549	131,549	0
38373M-4S-6	GNR 0892 Z - CMBS		12/01/2019	Direct		28,285	28,285	0
38374T-P4-0	GNR 0935E EZ - CMO/RMBS		12/01/2019	Direct		112,697	112,697	0
38374T-Q2-3	GNR 0935G BZ - CMO/RMBS		12/01/2019	Direct		103,439	103,439	0
38374T-Q9-8	GNR 0935H ZN - CMO/RMBS		11/01/2019	Direct		44,472	44,472	0
38374U-E8-0	GNR 0943D HZ - CMO/RMBS		12/01/2019	Direct		115,904	115,904	0
38374V-VT-3	GNR 0953A ZB - CMO/RMBS		12/01/2019	Direct		132,207	132,207	0
38376C-RQ-4	GNR 0977C ZB - CMO/RMBS		12/01/2019	Direct		114,325	114,325	0
38376G-3Z-1	GNR 11109 Z - CMBS		10/01/2019	Direct		115,711	115,711	0
38376G-SJ-0	GNR 1083 Z - CMBS		12/01/2019	Direct		25,360	25,360	0
38376G-VS-6	GNR 10123 Z - CMBS		12/01/2019	Direct		22,579	22,579	0
38376G-Y7-9	GNR 1195 Z - CMBS		12/01/2019	Direct		145,743	145,743	0
38376M-X2-8	GNR 1755A AZ - CMO/RMBS		12/01/2019	Direct		436,267	436,267	0
38376U-VR-7	GNR 1773B VZ - CMO/RMBS		12/01/2019	Direct		54,506	54,506	0
38377D-H6-6	GNR 10105M ZC - CMO/RMBS		10/01/2019	Direct		36,045	36,045	0
38378B-SJ-9	GNR 1245 Z - CMBS		09/01/2019	Direct		47,950	47,950	0
38378B-TJ-8	GNR 1253A Z - CMBS		10/01/2019	Direct		32,886	32,886	0
38378B-WL-9	GNR 1279 Z - CMBS		12/01/2019	Direct		11,224	11,224	0
38380K-AQ-8	GNR 17174B HZ - CMO/RMBS		12/01/2019	Direct		273,349	273,349	0
38380K-DT-9	GNR 17176B BZ - CMO/RMBS		12/01/2019	Direct		478,624	478,624	0
38380K-HX-6	GNR 17164A GZ - CMO/RMBS		12/01/2019	Direct		80,120	80,120	0
38380U-WY-5	GNR 1811B Z - CMO/RMBS		12/01/2019	Direct		93,789	93,789	0
38380V-ES-6	GNR 1819C Z - CMO/RMBS		12/01/2019	Direct		124,740	124,740	0
38381A-XG-6	GNR 18154P Z - CMO/RMBS		12/01/2019	VARIOUS		409,631	417,684	1,342
912803-FJ-7	UNITED STATES TREASURY		11/07/2019	J.P. Morgan Securities LLC		144,999,090	295,645,000	0
912803-FK-4	UNITED STATES TREASURY		11/08/2019	VARIOUS		93,584,096	191,500,000	0
912803-FL-2	UNITED STATES TREASURY		11/08/2019	GOLDMAN, SACHS & CO.		100,341,494	206,600,000	0
912828-2U-3	UNITED STATES TREASURY		09/30/2019	GOLDMAN		3,298,888	3,250,000	5,190
0599999. Subtotal - Bonds - U.S. Governments						345,625,066	700,404,551	6,532
091096-NQ-6	BIRMINGHAM ALA WTRWKS BRD WTR REV		11/06/2019	PERSHING LLC		750,000	750,000	0
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV		11/06/2019	Jefferies		750,000	750,000	0
139015-QU-8	CANYON TEX INDPT SCH DIST		01/25/2019	FIRST UNION CAPITAL		1,041,320	1,000,000	0
139015-QV-6	CANYON TEX INDPT SCH DIST		01/25/2019	FIRST UNION CAPITAL		518,705	500,000	0
204736-FM-9	COMPTON CALIF UNI SCH DIST		08/08/2019	RBC CAPITAL MARKETS, LLC		261,360	500,000	0
204736-FP-2	COMPTON CALIF UNI SCH DIST		08/08/2019	RBC CAPITAL MARKETS, LLC		241,160	500,000	0
283770-MC-6	EL PASO TEX INDPT SCH DIST		02/01/2019	CITIGROUP GLOBAL MARKETS INC.		784,575	750,000	0
283770-ME-2	EL PASO TEX INDPT SCH DIST		01/31/2019	CITIGROUP GLOBAL MARKETS INC.		1,072,964	1,035,000	0
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		01/24/2019	RAYMOND JAMES/FI		1,495,149	1,458,682	3,208
445638-AB-1	HUNT MH BORROWER LLC FEE II		11/27/2019	DIRECT LOAN FUND		39,000,000	39,000,000	0
56781R-JA-6	MARIN CALIF CMNTY COLLEGE DIST		01/25/2019	PIPER JAFFRAY & CO.		1,295,838	1,250,000	0
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST		01/25/2019	PIPER JAFFRAY & CO.		2,000,000	2,000,000	0
59163P-KX-0	METRO ORE		05/02/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		985,790	1,000,000	0
718814-ZZ-2	PHOENIX ARIZ		03/25/2019	Morgan Stanley		1,114,536	1,000,000	12,294
762494-RS-3	RIALTO CALIF UNI SCH DIST		11/07/2019	CITIGROUP GLOBAL MARKETS INC.		475,320	1,000,000	0
762494-RT-1	RIALTO CALIF UNI SCH DIST		11/07/2019	CITIGROUP GLOBAL MARKETS INC.		456,770	1,000,000	0
762494-RU-8	RIALTO CALIF UNI SCH DIST		11/07/2019	CITIGROUP GLOBAL MARKETS INC.		440,810	1,000,000	0
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST		04/05/2019	CITIGROUP GLOBAL MARKETS INC.		1,061,350	2,500,000	0
867578-VB-9	SUNNYVALE CALIF SCH DIST		09/06/2019	STIFEL NICOLAUS & COMPANY INC.		500,000	500,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						54,245,646	57,493,682	15,502
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE		03/05/2019	RBC CAPITAL MARKETS		1,068,450	750,000	14,092
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV		03/25/2019	Unknown		1,466,454	1,250,000	8,407
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV		11/05/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH		999,900	1,000,000	0
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV		02/08/2019	Morgan Stanley		322,390	250,000	1,821
196479-6V-6	COLORADO HSG & FIN AUTH		06/20/2019	RBC CAPITAL MARKETS, LLC		250,000	250,000	0
196479-6Y-0	COLORADO HSG & FIN AUTH		06/28/2019	KEYBANC CAPITAL MARKETS INC		2,500,000	2,500,000	199
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-		07/29/2019	CROSS TRADE		218,062	200,000	81
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		500,000	500,000	0
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV		08/08/2019	CHASE SECURITIES		250,000	250,000	0
235036-4V-9	DALLAS FORT WORTH TEX INTL ARPT REV		08/08/2019	VARIOUS		1,250,000	1,250,000	0
24917D-BT-9	DENVER COLO CITY & CNTY DEDICATED TAX RE		01/02/2019	CITIGROUP GLOBAL MARKETS INC.		497,520	1,000,000	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
3130AF-NX-1	FEDERAL HOME LOAN BANKS		01/07/2019	TD SECURITIES (USA) LLC		6,496,750	6,500,000	0
3130AF-PP-6	FEDERAL HOME LOAN BANKS		01/08/2019	Deutsche Bank		1,250,000	1,250,000	0
3130AF-YE-1	FEDERAL HOME LOAN BANKS		02/28/2019	PIPER JAFFRAY & CO.		6,250,000	6,250,000	0
3130AH-DM-2	FEDERAL HOME LOAN BANKS		10/17/2019	Cantor Fitzgerald		850,000	850,000	0
3133EK-MR-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/17/2019	NOMURA SECURITIES INTL INC		249,750	250,000	0
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/10/2019	VARIOUS		749,100	750,000	0
31358D-JP-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/07/2019	BREAN CAPITAL, LLC		2,369,205	4,500,000	0
3136A4-DT-3	FNR 1224D HZ - CMO/RMBS		12/01/2019	Direct		4,054	4,054	0
3136A7-CL-4	FNR 1268G ZA - CMO/RMBS		12/01/2019	Direct		13,391	13,391	0
3136AB-N6-6	FNR 136E ZJ - CMO/RMBS		04/01/2019	Direct		798	798	0
3136AB-YU-1	FNR 131E JZ - CMO/RMBS		03/01/2019	Direct		3,307	3,307	0
3136AC-VY-4	FNR 1320N YZ - CMO/RMBS		12/01/2019	Direct		6,548	6,548	0
3136AD-CC-1	FNR 1323J ZL - CMO/RMBS		12/01/2019	Direct		14,069	14,069	0
3136AD-PF-0	FNR 1334A GZ - CMO/RMBS		11/01/2019	Direct		13,573	13,573	0
3136AE-4P-9	FNR 1371A ZA - CMO/RMBS		12/01/2019	Direct		15,087	15,087	0
3136AE-N2-9	FNR 1352G ZA - CMO/RMBS		12/01/2019	Direct		8,842	8,842	0
3136AL-L3-3	FNR 1482C LZ - CMO/RMBS		12/01/2019	Direct		176,169	176,169	0
3136AT-N4-2	FNR 1673C DZ - CMO/RMBS		12/01/2019	Direct		130,149	130,149	0
3136AV-2Z-1	FNR 1721D ZD - CMO/RMBS		12/01/2019	Direct		264,671	264,671	0
3136AV-JB-6	FNR 174D ZC - CMO/RMBS		12/01/2019	Direct		655,047	655,047	0
3136AW-5S-2	FNR 1752E KZ - CMO/RMBS		12/01/2019	Direct		33,733	33,733	0
3136AX-NB-7	FNR 1759D DZ - CMO/RMBS		12/01/2019	Direct		33,635	33,635	0
3136AX-TC-9	FNR 1762C ZC - CMO/RMBS		12/01/2019	Direct		270,949	270,949	0
3136AX-YF-6	FNR 1761C GZ - CMO/RMBS		12/01/2019	Direct		149,489	149,489	0
3136AY-CB-7	FNR 1766H QZ - CMO/RMBS		12/01/2019	Direct		316,557	316,557	0
3136AY-HE-6	FNR 1779A ZA - CMO/RMBS		12/01/2019	Direct		623,641	623,641	0
3136AY-MD-2	FNR 1784B ZK - CMO/RMBS		12/01/2019	Direct		699,549	699,549	0
3136AY-YZ-0	FNR 1790J ZD - CMO/RMBS		12/01/2019	Direct		100,027	100,027	0
3136B0-4H-6	FNR 1813G ZE - CMO/RMBS		12/01/2019	Direct		318,488	318,488	0
3136B0-EN-2	FNR 17102B PZ - CMO/RMBS		12/01/2019	Direct		81,267	81,267	0
3136B0-FT-8	FNR 17100A ZE - CMO/RMBS		12/01/2019	Direct		304,750	304,750	0
3136B0-JM-9	FNR 17107D GZ - CMO/RMBS		12/01/2019	Direct		183,483	183,483	0
3136B0-K3-9	FNR 1810B BZ - CMO/RMBS		12/01/2019	Direct		655,575	655,575	0
3136B0-VY-9	FNR 188C DZ - CMO/RMBS		12/01/2019	Direct		330,524	330,524	0
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS		12/01/2019	Direct		93,549	93,549	0
3136B1-6A-7	FNR 1837J ZD - CMO/RMBS		12/01/2019	VARIOUS		1,641,322	1,660,457	2,567
3136B1-HM-9	FNR 1815F ZG - CMO/RMBS		12/01/2019	Direct		331,393	331,393	0
3136B1-T7-9	FNR 1838E VZ - CMO/RMBS		12/01/2019	Direct		75,063	75,063	0
3136B2-7H-9	FNR 1872 ZB - CMO/RMBS		12/01/2019	VARIOUS		12,558,226	13,092,772	16,767
3136B2-K5-0	FNR 1868A DZ - CMO/RMBS		12/01/2019	Direct		450,075	450,075	0
3136B2-SB-9	FNR 1847J GZ - CMO/RMBS		12/01/2019	Direct		144,776	144,776	0
3136B2-UE-0	FNR 1855D LZ - CMO/RMBS		12/01/2019	Direct		108,266	108,266	0
3136B2-YL-0	FNR 1854D LZ - CMO/RMBS		12/01/2019	VARIOUS		1,056,789	1,122,935	1,484
3136B3-BY-5	FNR 1875B ZU - CMO/RMBS		12/01/2019	Direct		71,758	71,758	0
3136B3-CF-5	FNR 1875D KZ - CMO/RMBS		12/01/2019	Direct		71,758	71,758	0
3136B3-DT-4	FNR 1873B BZ - CMO/RMBS		12/01/2019	VARIOUS		1,235,077	1,305,818	1,844
3136B3-GN-4	FNR 1876C ZB - CMO/RMBS		12/01/2019	Direct		358,791	358,791	0
3136B3-LJ-7	FNR 1883D ZJ - CMO/RMBS		12/01/2019	Direct		178,874	178,874	0
3136B3-MM-9	FNR 1884A ZA - CMO/RMBS		12/01/2019	Direct		107,324	107,324	0
3136B3-MV-9	FNR 1884A ZD - CMO/RMBS		12/01/2019	Direct		357,747	357,747	0
3136B3-PT-1	FNR 1888B MZ - CMO/RMBS		12/01/2019	Direct		142,683	142,683	0
3137A5-P2-4	FHR 3795D VZ - CMO/RMBS		04/01/2019	Direct		44,118	44,118	0
3137AR-FM-3	FHR 4066E VZ - CMO/RMBS		12/01/2019	Direct		17,855	17,855	0
3137AR-M2-9	FHR 4057A ZB - CMO/RMBS		12/01/2019	Direct		16,962	16,962	0
3137AR-M3-7	FHR 4057A ZC - CMO/RMBS		12/01/2019	Direct		12,945	12,945	0
3137AY-FG-1	FHR 4171 Z - CMO/RMBS		12/01/2019	Direct		9,444	9,444	0
3137B2-G3-8	FHR 4206B LZ - CMO/RMBS		12/01/2019	Direct		15,131	15,131	0
3137BG-LN-7	FHR 4438D ZP - CMO/RMBS		12/01/2019	Direct		177,058	177,058	0
3137BM-XU-5	FHR 4553A PZ - CMO/RMBS		12/01/2019	Direct		125,661	125,661	0
3137BR-DQ-5	FHR 4609E QZ - CMO/RMBS		12/01/2019	VARIOUS		275,239	276,258	643
3137BT-YC-9	FHR 4649A AZ - CMO/RMBS		12/01/2019	Direct		282,837	282,837	0
3137BU-XJ-2	FHR 4653B PZ - CMO/RMBS		12/01/2019	Direct		584,533	584,533	0
3137BW-KN-3	FHR 4667B LZ - CMO/RMBS		12/01/2019	Direct		120,993	120,993	0
3137BW-QR-8	FHR 4664A KZ - CMO/RMBS		12/01/2019	Direct		640,882	640,882	0
3137BW-US-1	FHR 4663E TZ - CMO/RMBS		12/01/2019	Direct		143,679	143,679	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
3137BX-FZ-0	FHR 4673D WZ - CMO/RMBS		12/01/2019	Direct		610,743	610,743	0
3137BX-N4-0	FHR 4675B EZ - CMO/RMBS		12/01/2019	Direct		139,491	139,491	0
3137BX-ZD-7	FHR 4682E KZ - CMO/RMBS		12/01/2019	Direct		318,580	318,580	0
3137BY-2F-6	FHR 4686B LZ - CMO/RMBS		12/01/2019	Direct		1,803,407	1,803,407	0
3137BY-6K-1	FHR 4680A GZ - CMO/RMBS		12/01/2019	Direct		751,811	751,811	0
3137F1-SB-5	FHR 4700A KZ - CMO/RMBS		12/01/2019	Direct		631,591	631,591	0
3137F2-XU-5	FHR 4713 DZ - CMO/RMBS		12/01/2019	Direct		1,115,877	1,115,877	0
3137F3-K6-0	FHR 4768F ZH - CMO/RMBS		12/01/2019	Direct		124,740	124,740	0
3137FA-5D-6	FHR 4710H GZ - CMO/RMBS		12/01/2019	Direct		341,881	341,881	0
3137FB-NL-6	FHR 4732C QZ - CMO/RMBS		12/01/2019	Direct		31,498	31,498	0
3137FB-YC-4	FHR 4734B Z - CMO/RMBS		12/01/2019	Direct		210,510	210,510	0
3137FC-4R-2	FHR 4738D LZ - CMO/RMBS		12/01/2019	Direct		138,245	138,245	0
3137FC-CD-4	FHR 4740A CZ - CMO/RMBS		12/01/2019	Direct		62,839	62,839	0
3137FC-PQ-1	FHR 4752B PZ - CMO/RMBS		12/01/2019	Direct		208,682	208,682	0
3137FC-WR-1	FHR 4749C ZG - CMO/RMBS		12/01/2019	Direct		346,220	346,220	0
3137FC-WS-9	FHR 4749D ZL - CMO/RMBS		12/01/2019	Direct		1,001,971	1,001,971	0
3137FD-DG-4	FHR 4750E KZ - CMO/RMBS		12/01/2019	Direct		53,406	53,406	0
3137FG-SH-4	FHR 4796B NZ - CMO/RMBS		12/01/2019	Direct		218,934	218,934	0
3137FH-CA-9	FHR 4824A ZJ - CMO/RMBS		12/01/2019	Direct		674,793	674,793	0
3137FJ-C2-3	FHR 4833A VZ - CMO/RMBS		12/01/2019	Direct		424,378	424,378	0
3138LN-YB-1	FN AN9705 - CMBS/RMBS		01/09/2019	CROSS TRADE		1,004,766	1,000,000	1,617
31392D-BS-0	FNR 0233C Z - CMO/RMBS		07/01/2019	Direct		1,172	1,172	0
31397S-G9-9	FNR 1146C Z - CMO/RMBS		12/01/2019	Direct		155,579	155,579	0
31398F-VY-4	FNR 0995A PZ - CMO/RMBS		12/01/2019	Direct		89,102	89,102	0
3140HR-YH-0	FN BL0711 - CMBS/RMBS		01/01/2019	RAYMOND JAMES & ASSOCIATES INC.		(1,080)	(1,053)	0
3140HS-2H-3	FN BL1675 - CMBS/RMBS		02/01/2019	DUNCAN WILLIAMS INC.		2,025,625	2,000,000	6,255
3140HS-J7-7	FN BL1185 - CMBS/RMBS		02/01/2019	VARIOUS		6,011,250	6,000,000	16,900
3140HS-KL-4	FN BL1198 - CMBS/RMBS		01/01/2019	PERSHING LLC		905,063	900,000	3,081
3140HS-L3-3	FN BL1245 - CMBS/RMBS		01/01/2019	CANTOR FITZGERALD/CANTOR CLEAR		2,001,250	2,000,000	6,817
3140HS-LY-5	FN BL1242 - CMBS/RMBS		01/01/2019	DUNCAN WILLIAMS INC.		2,179,078	2,175,000	5,670
3140HS-U4-1	FN BL1502 - CMBS/RMBS		02/01/2019	DUNCAN WILLIAMS INC.		6,108,750	6,000,000	18,360
3140HS-VM-0	FN BL1519 - CMBS/RMBS		02/01/2019	VARIOUS		4,082,500	4,000,000	11,180
3140HS-W5-6	FN BL1567 - CMBS/RMBS		02/01/2019	J.P. Morgan Securities LLC		251,406	250,000	673
3140HS-X6-3	FN BL1600 - CMBS/RMBS		03/01/2019	BANK OF NEW YORK (BDMBS)		1,008,438	1,000,000	2,847
3140HS-YQ-8	FN BL1618 - CMBS/RMBS		03/01/2019	PERSHING LLC		1,752,734	1,750,000	2,552
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS		03/01/2019	Cantor Fitzergald & Co.		250,781	250,000	712
3140HT-CK-3	FN BL1873 - CMBS/RMBS		04/01/2019	PERSHING LLC		2,021,250	2,000,000	3,853
3140HT-F2-0	FN BL1984 - CMBS/RMBS		05/01/2019	VARIOUS		3,191,994	3,190,000	5,090
3140HT-F3-8	FN BL1985 - CMBS/RMBS		05/01/2019	VARIOUS		3,352,094	3,350,000	5,345
3140HT-F4-6	FN BL1986 - CMBS/RMBS		05/01/2019	VARIOUS		2,901,813	2,900,000	4,627
3140HT-FB-0	FN BL1961 - CMBS/RMBS		04/01/2019	BANK OF NEW YORK (BDMBS)		2,021,250	2,000,000	5,631
3140HT-FX-2	FN BL1981 - CMBS/RMBS		05/01/2019	VARIOUS		4,592,869	4,590,000	7,324
3140HT-FY-0	FN BL1982 - CMBS/RMBS		05/01/2019	VARIOUS		3,222,013	3,220,000	5,138
3140HT-HJ-1	FN BL2032 - CMBS/RMBS		04/01/2019	BANK OF NEW YORK (BDMBS)		1,010,625	1,000,000	2,960
3140HU-B7-0	FN BL2761 - CMBS/RMBS		06/01/2019	BREAN CAPITAL, LLC		1,633,000	1,600,000	4,740
3140HU-B9-6	FN BL2763 - CMBS/RMBS		06/01/2019	BREAN CAPITAL, LLC		1,179,469	1,150,000	3,441
3140HV-C9-3	FN BL3695 - CMBS/RMBS		08/01/2019	PNC CAPITAL MARKETS LLC		505,313	500,000	961
35563C-AA-6	FMMHR 15R1 1A - ABS		10/29/2019	PERSHING LLC		1,527,349	1,293,678	13,406
35563C-AB-4	FMMHR 15R1 1XA - ABS		12/16/2019	DAVIDSON (D.A.) & CO. INC.		383,509	4,789,187	10,665
35563C-AJ-7	FMMHR 15R1 2A - ABS		07/26/2019	VARIOUS		10,538,163	9,959,796	46,750
35563C-AS-7	FMMHR 15R1 3A - ABS		07/26/2019	D.A. DAVIDSON & CO.		262,332	235,308	611
35563C-AY-4	FMMHR 15R1 3C - ABS		10/01/2019	D.A. DAVIDSON & CO.		469,925	469,925	2,739
35563P-GK-9	SCRT 183SC MZ - CMO		12/01/2019	Direct		342,842	342,842	0
35563P-HD-4	SCRT 184SC HZ - CMO		12/01/2019	Direct		458,523	458,523	0
35563P-HJ-1	SCRT 184SC MZ - CMO		12/01/2019	Direct		71,549	71,549	0
362848-UR-2	GAINESVILLE FLA UTILS SYS REV IAM COML P		09/24/2019	NATIONAL FINANCIAL SERVICES CO		568,195	500,000	8,826
37353P-DZ-9	GEORGIA ST HSG & FIN AUTH REV		09/18/2019	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV		09/18/2019	CITIGROUP GLOBAL MARKETS INC.		3,655,000	3,655,000	0
37353P-EB-1	GEORGIA ST HSG & FIN AUTH REV		09/18/2019	CITIGROUP GLOBAL MARKETS INC.		2,060,000	2,060,000	0
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV		06/12/2019	JEFFERIES LLC		1,000,000	1,000,000	0
45201Y-3Q-8	ILLINOIS HSG DEV AUTH REV		06/12/2019	JEFFERIES LLC		500,000	500,000	0
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM		07/29/2019	CROSS TRADE		218,500	200,000	81
54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV		06/26/2019	LOOP CAPITAL MARKETS LLC		7,817,880	21,000,000	0
56052F-PF-6	MAINE ST HSG AUTH MTG PUR		05/16/2019	BARCLAYS CAPITAL INC		500,000	500,000	0
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/27/2019	RBC CAPITAL MARKETS, LLC		1,000,000	1,000,000	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
57419R-SM-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		02/27/2019	RBC CAPITAL MARKETS, LLC		1,000,000	1,000,000	0
57419R-7W-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		05/23/2019	J.P. Morgan Securities LLC		1,000,000	1,000,000	0
57419R-7X-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		05/23/2019	J.P. Morgan Securities LLC		500,000	500,000	0
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		03/25/2019	Unknown		1,900,000	1,900,000	4,810
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/07/2019	Bank of America Securities		500,000	500,000	0
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV		10/24/2019	U.S. Bank		500,000	500,000	0
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		03/15/2019	RBC CAPITAL MARKETS, LLC		1,000,000	1,000,000	0
594654-EX-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		03/15/2019	RBC CAPITAL MARKETS, LLC		505,710	500,000	0
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		05/09/2019	HILLTOP SECURITIES INC		6,036,049	5,840,000	27,253
59465M-6K-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		07/11/2019	BANK OF AMERICA SECURITIES		250,000	250,000	0
59465M-6L-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		07/11/2019	BANK OF AMERICA SECURITIES		500,000	500,000	0
59465M-6M-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		07/16/2019	VARIOUS		1,250,975	1,250,000	0
594712-PP-0	MICHIGAN ST UNIV REVS		03/25/2019	Unknown		1,487,914	1,250,000	8,574
594712-UF-6	MICHIGAN ST UNIV REVS		02/08/2019	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		06/27/2019	BAUM, GEORGE K., & COMPANY		1,250,000	1,250,000	0
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		07/02/2019	BAUM, GEORGE K., & COMPANY		504,555	500,000	0
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV		09/06/2019	Morgan Stanley		500,000	500,000	0
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV		05/16/2019	J.P. Morgan Securities LLC		500,000	500,000	0
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV		05/16/2019	J.P. Morgan Securities LLC		500,000	500,000	0
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV		07/10/2019	J.P. Morgan Securities LLC		3,000,000	3,000,000	0
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		02/11/2019	CITIGROUP GLOBAL MARKETS INC.		703,410	500,000	4,143
647201-GZ-9	NEW MEXICO MTG FIN AUTH		07/10/2019	RBC CAPITAL MARKETS, LLC		250,000	250,000	0
647201-HA-3	NEW MEXICO MTG FIN AUTH		07/10/2019	RBC CAPITAL MARKETS, LLC		500,000	500,000	0
647201-HB-1	NEW MEXICO MTG FIN AUTH		07/10/2019	RBC CAPITAL MARKETS, LLC		750,000	750,000	0
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		04/05/2019	J.P. Morgan Securities LLC		250,000	250,000	0
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		04/05/2019	J.P. Morgan Securities LLC		350,000	350,000	0
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		06/13/2019	J.P. Morgan Securities LLC		2,750,000	2,750,000	0
64987D-WS-9	NEW YORK ST HSG FIN AGY REV		03/13/2019	CITIGROUP GLOBAL MARKETS INC.		220,000	220,000	0
64987D-XM-1	NEW YORK ST HSG FIN AGY REV		03/13/2019	CITIGROUP GLOBAL MARKETS INC.		280,000	280,000	0
64988Y-AC-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV		03/01/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,000,000	2,000,000	0
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY		10/15/2019	Unknown		451,061	450,000	2,111
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY		05/22/2019	RBC CAPITAL MARKETS, LLC		1,500,000	1,500,000	0
677561-KW-1	OHIO ST HOSP FAC REV		04/17/2019	BARCLAYS CAPITAL INC		2,111,380	2,000,000	0
677561-KX-9	OHIO ST HOSP FAC REV		05/01/2019	VARIOUS		3,420,008	3,250,000	0
67756Q-ZT-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/26/2019	J.P. Morgan Securities LLC		500,000	500,000	0
67756Q-ZU-4	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		06/26/2019	J.P. Morgan Securities LLC		780,000	780,000	0
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		07/23/2019	BAUM, GEORGE K., & COMPANY		335,000	335,000	0
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV		03/07/2019	STIFEL NICOLAUS & COMPANY INC.		1,000,000	1,000,000	1,883
70879Q-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		05/23/2019	JEFFERIES LLC		1,250,000	1,250,000	0
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV		03/25/2019	Unknown		1,269,411	1,250,000	28,537
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		02/01/2019	VARIOUS		5,080,965	4,500,000	0
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		01/11/2019	J.P. Morgan Securities LLC		8,371,275	7,500,000	0
83712E-GZ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MUL		03/07/2019	STIFEL NICOLAUS & COMPANY INC.		250,000	250,000	340
88059E-5R-1	TENNESSEE VALLEY AUTHORITY		05/13/2019	BREAN CAPITAL, LLC		287,720	500,000	0
88059E-N5-9	TENNESSEE VALLEY AUTHORITY		07/12/2019	BREAN CAPITAL, LLC		568,589	1,450,000	0
88059F-BA-8	TENNESSEE VALLEY AUTHORITY		02/07/2019	BREAN CAPITAL, LLC		997,040	2,000,000	0
88059F-BG-5	TENNESSEE		02/28/2019	BREAN CAPITAL, LLC		1,544,355	2,250,000	0
88059F-BS-9	TENNESSEE VALLEY AUTHORITY		06/13/2019	BREAN CAPITAL, LLC		6,249,323	12,250,000	0
88059F-BT-7	TENNESSEE VALLEY AUTHORITY		04/03/2019	NOMURA SECURITIES INTL INC		1,948,924	8,713,000	0
88213A-NZ-4	TEXAS A & M UNIV REVS		03/25/2019	VARIOUS		4,000,000	4,000,000	9,513
88213A-PA-7	TEXAS A & M UNIV REVS		03/06/2019	VARIOUS		1,761,025	1,750,000	7,957
88213A-PS-8	TEXAS A & M UNIV REVS		07/25/2019	U.S. Bank		1,500,000	1,500,000	0
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		02/06/2019	JEFFERIES LLC		2,000,000	2,000,000	0
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		02/06/2019	JEFFERIES LLC		2,000,000	2,000,000	0
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		02/06/2019	JEFFERIES LLC		3,000,000	3,000,000	0
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		07/17/2019	J.P. Morgan Securities LLC		512,180	500,000	0
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		07/17/2019	J.P. Morgan Securities LLC		513,480	500,000	0
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		07/29/2019	CROSS TRADE		269,688	250,000	97
882854-2R-2	TEXAS WTR DEV BRD REV		09/25/2019	MERRILL LYNCH,PIERCE,FENNER & SMITH		500,000	500,000	0
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY		05/30/2019	SAMUEL A . RAMIREZ & CO. INC.		250,000	250,000	104
89546R-RM-8	TRI-CNTY MET TRANSN DIST ORE REV		09/25/2019	JP MORGAN SECURITIES LLC		500,000	500,000	0
914072-5W-9	UNIVERSITY ARK UNIV REV		10/22/2019	First Tennessee Bank		502,970	500,000	0
917567-EX-3	UTAH TRAN AUTH SALES TAX REV		11/07/2019	WELLS FARGO BANK, N.A./SIG		500,000	500,000	0
92812V-VB-9	VIRGINIA ST HSG DEV AUTH		02/27/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	0
97689Q-KT-2	WISCONSIN HSG & ECONOMIC DEV AUTH HOME O		02/28/2019	RBC CAPITAL MARKETS, LLC		1,500,000	1,500,000	0

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3199999. Subtotal - Bonds - U.S. Special Revenues						238,650,234	270,732,976	352,079
00038R-AB-2	AASET B - CDO		10/07/2019	GOLDMAN, SACHS & CO.		2,999,959	3,000,000	0
00085C-AA-9	ABPCI 2019-5A A1 - ABS	C	02/11/2019	NATIXIS SECURITIES AMERICAS LLC		750,000	750,000	0
00086G-AA-9	ABPCI 6 A1 - CDO	C	07/19/2019	BARCLAYS CAPITAL INC.		250,000	250,000	0
00206R-JC-7	AT&T INC		06/05/2019	Unknown		10,499,115	8,500,000	30,694
00206R-JE-3	AT&T INC		06/05/2019	Unknown		10,457,280	9,000,000	213,500
00206R-JG-8	AT&T INC		06/05/2019	Unknown		3,215,940	3,000,000	22,396
002824-AY-6	ABBOTT LABORATORIES		03/25/2019	Unknown		1,763,703	1,775,000	30,836
00287Y-AR-0	ABBVIE INC		07/19/2019	U.S. Bank		773,295	750,000	6,469
00901A-AE-7	AIMCO 10 C - CDO	C	06/01/2019	CREDIT SUISSE SECURITIES (USA)		500,000	500,000	0
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		05/07/2019	Not Available		2,555,000	2,555,000	0
00910G-A*-4	CTL - AMZN S BERNARDINO A-1		12/01/2019	DIRECT LOAN FUND		7,400,000	7,400,000	161,199
009349-AX-9	ALS 2016-1 AR - ABS	D	04/22/2019	DIRECT LOAN FUND		10,000,000	10,000,000	0
01750F-AE-6	ALLEG 10 C - CDO		06/13/2019	Merril Lynch Pierce Fenner Smith		3,259,750	3,250,000	6,105
02209S-BD-4	ALTRIA GROUP INC		02/12/2019	J.P. Morgan Securities LLC		2,233,661	2,240,000	0
02209S-BE-2	ALTRIA GROUP INC		02/12/2019	J.P. Morgan Securities LLC		4,489,425	4,500,000	0
02364W-BG-9	AMERICA MOVIL SAB DE CV	C	04/15/2019	CITIGROUP GLOBAL MARKETS INC.		12,429,625	12,500,000	0
030981-AL-8	AMERIGAS PARTNERS LP		02/25/2019	CROSS TRADE		590,250	600,000	9,296
032095-AH-4	AMPHENOL CORP		01/08/2019	VARIOUS		498,060	496,000	48
03328W-AN-8	ANCHORAGE CAPITAL CLO 9, LTD. - CDO		06/17/2019	CHASE SECURITIES		5,000,000	5,000,000	0
037411-AW-5	APACHE CORP		10/02/2019	VARIOUS		3,927,514	3,930,000	49,787
037411-AY-1	APACHE CORP		09/19/2019	Morgan Stanley & Co. LLC		1,238,378	1,200,000	6,183
03789X-AE-8	APPIHP 191 A22 - ABS		05/28/2019	BARCLAYS CAPITAL INC		12,000,000	12,000,000	0
03938L-AP-9	ARCELORMITTAL SA	C	09/09/2019	VARIOUS		3,254,355	2,750,000	76,028
04009G-AG-2	ARES C - CDO	C	03/29/2019	CHASE SECURITIES		3,000,000	3,000,000	0
04016K-AA-7	ARES 41 E - CDO		08/21/2019	VARIOUS		1,429,983	1,450,000	24,668
04317@-BL-1	ARTHUR J GALLAGHER & CO		03/01/2019	Not Available		18,500,000	18,500,000	0
04546K-AA-6	AASET 182 A - ABS		04/22/2019	MLPFS INC FIXED INCOME		498,159	490,419	485
04965T-AA-9	ATRM 13 E - CDO	C	08/15/2019	BARCLAYS CAPITAL INC FIXED INC		1,891,732	1,956,000	5,933
05178T-AB-7	AURMIL 11A I2 - ABS		03/14/2019	RAYMOND JAMES & ASSOCIATES INC.		1,235,200	1,000,000	11,576
05463H-AB-7	AXIS CAPITAL HOLDINGS LTD	C	06/12/2019	WELLS FARGO SECURITIES LLC		412,356	415,000	0
05492G-AJ-7	BBCMS TRUST 2019-CLP - CMBS		02/14/2019	BARCLAYS CAPITAL INC.		3,624,608	3,660,000	0
05551C-AA-3	BIBCARD 2019-1 - ABS		10/22/2019	VARIOUS		19,100,000	19,100,000	0
056054-AJ-8	BX 19XL F - CMBS		10/09/2019	CITIGROUP GLOBAL MARKETS INC.		7,000,000	7,000,000	0
056059-AN-8	BX 18IND E - CMBS		02/05/2019	MLPFS INC FIXED INCOME		2,972,882	2,974,741	7,999
05683V-AL-8	BCC 191 C - CDO	C	03/11/2019	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000	0
057224-AZ-0	BAKER HUGHES INC		03/25/2019	Unknown		622,870	625,000	890
06051G-HS-1	BANK OF AMERICA CORP		06/27/2019	Merril Lynch Pierce Fenner Smith		3,340,500	3,000,000	38,248
065403-BF-3	BANK 19BN17 AS - CMBS		03/21/2019	Morgan Stanley		1,287,398	1,250,000	414
065405-AF-9	BANK 19BN16 AS - CMBS		02/01/2019	WELLS FARGO SECURITIES LLC		1,029,953	1,000,000	2,371
06761U-AF-6	BMM 191 C01 - CDO	C	11/04/2019	VARIOUS		42,000,000	42,000,000	0
07132K-AE-1	BATLN 10R DR - CDO		05/01/2019	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	0
07134H-AA-4	BATLN 12 E - CDO		05/02/2019	MORGAN STANLEY & CO. LLC		268,538	279,000	5,167
08162V-AG-3	BMARK 19B10 AM - CMBS		04/01/2019	DEUTSCHE BANK ALEX BROWN		257,495	250,000	276
08182B-AG-3	BSP 17 C - CDO		06/06/2019	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
084423-60-7	W. R. BERKLEY CORP		04/23/2019	J.P. MORGAN SECURITIES LLC		302,866	296,875	0
09204J-AA-1	BLACK 192 D - CDO	C	07/01/2019	Mizuho Securities USA, Inc.		4,331,250	4,500,000	0
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC		05/23/2019	GOLDMAN, SACHS & CO.		251,276	275,000	1,711
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		04/24/2019	VARIOUS		745,853	925,000	12,771
11135F-AB-7	BROADCOM INC		03/29/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		13,933,500	14,000,000	0
11271L-AD-4	BROOKFIELD FINANCE INC	C	01/24/2019	CITIGROUP GLOBAL MARKETS INC.		340,390	341,000	0
114259-AQ-7	BROOKLYN UNION GAS CO	C	03/25/2019	Unknown		1,500,000	1,500,000	1,780
115637-AT-7	BROWN-FORMAN CORP		03/25/2019	Unknown		2,472,517	2,500,000	44,444
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE CORP		03/25/2019	Unknown		2,162,016	2,000,000	49,200
12430X-AE-2	BWAY 191633 B - CMBS		12/13/2019	GOLDMAN, SACHS & CO.		5,405,483	5,750,000	9,306
12482N-AJ-0	CBAM 1910 C - CDO	C	04/10/2019	CITIGROUP GLOBAL MARKETS INC.		4,500,000	4,500,000	0
12515A-BF-6	CD 16CD2 XA - CMBS		02/14/2019	CREDIT SUISSE SECURITIES (USA)		595,457	0	5,401
12515G-AH-0	CD 17CD3 C - CMBS		02/01/2019	CITIGROUP GLOBAL MARKETS INC.		0	0	(251)
12547W-AA-2	CIFC 181 E - CDO	C	01/28/2019	J.P. MORGAN SECURITIES INC.		2,004,701	2,223,000	5,765
12553D-AE-7	CIFC 191 C - CDO	C	02/15/2019	Morgan Stanley		3,150,000	3,150,000	0
12563L-AL-1	CLIF 191 A - ABS		05/07/2019	RBC CAPITAL MARKETS, LLC		420,996	421,000	0
125896-BN-9	CMS ENERGY CORP		04/09/2019	WELLS FARGO SECURITIES LLC		1,091,720	1,000,000	5,417
126408-HP-1	CSX CORP		02/21/2019	CHASE SECURITIES INC		498,275	500,000	0
12717@-AA-5	CVS PASS-THROUGH TRUST		10/01/2019	VARIOUS		5,000,000	5,000,000	0
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY		12/02/2019	VARIOUS		8,224,103	8,250,000	456

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14066A-AA-7	CPMRK 2006-RILY A1 - CMBS		08/06/2019	STIFEL NICOLAUS & COMPANY INC.		4,405,410	3,804,031	18,187
14315J-AG-4	CGMS 172 B - CDO	C	03/19/2019	Merril Lynch Pierce Fenner Smith		9,931,250	10,000,000	76,698
14855M-AA-6	CLAST 191 A - ABS		04/11/2019	GOLDMAN, SACHS & CO.		250,000	250,000	0
14856C-AA-7	CLAST 181 A - ABS		07/25/2019	MORGAN STANLEY & CO. LLC		884,669	870,456	1,396
14856E-AA-3	CLAST 2015-1A AR - ABS		03/08/2019	VARIOUS		29,117,792	29,250,000	0
15673Y-AA-7	CERB 2019-1A A1T - ABS	C	03/27/2019	NATIXIS SECURITIES AMERICAS LLC		250,000	250,000	0
17180Y-AA-9	CIFC 182 D - CDO	C	06/26/2019	BAIRD, ROBERT W., & COMPANY IN		1,676,150	1,750,000	27,494
17182H-AA-4	CIFC 184 D - CDO	C	08/08/2019	CREDIT SUISSE SECURITIES		1,949,550	2,050,000	12,145
17327G-AU-8	CGCMT 18C6 XA - CMBS		03/01/2019	CITIGROUP GLOBAL MARKETS INC.		0	0	694
20030N-BQ-3	COMCAST CORP		03/25/2019	Unknown		2,245,945	2,250,000	11,500
20268J-AD-5	COMMONSPIRIT HEALTH		09/16/2019	RBC CAPITAL MARKETS, LLC		490,315	500,000	1,431
210518-DD-5	CONSUMERS ENERGY CO		03/25/2019	CITIGROUP GLOBAL MARKETS INC.		996,176	1,000,000	15,950
225401-AL-2	CREDIT SUISSE GROUP AG	C	08/14/2019	CREDIT SUISSE SECURITIES (USA)		1,400,000	1,400,000	0
225458-F7-8	CSFB 057 2A4 - CMO/RMBS		11/01/2019	Direct		18	18	0
22945D-AL-7	CSAIL 19C15 XA - CMBS		03/01/2019	CREDIT SUISSE SECURITIES (USA)		938,748	0	2,028
233046-AL-5	DNKN 191 2AI - ABS		04/01/2019	VARIOUS		1,921,000	1,921,000	0
25257A-AA-2	DIMND 191 A1 - CDO	C	04/12/2019	WELLS FARGO SECURITIES LLC		250,000	250,000	0
25257A-AE-4	DIMND 191 B - CDO	C	04/12/2019	WELLS FARGO SECURITIES LLC		1,750,000	1,750,000	0
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		05/16/2019	BARCLAYS CAPITAL INC FIXED INC		294,499	295,000	0
25755T-AH-3	DPABS 171 A23 - ABS		03/21/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		248,097	246,250	1,690
25755T-AL-4	DPABS 191 A2 - ABS		11/06/2019	PERSHING LLC		500,000	500,000	0
26078J-AF-7	DOWDUPONT INC		02/19/2019	Morgan Stanley		1,355,088	1,250,000	15,617
262431-AE-9	DRSLF 50 C - CDO	C	03/06/2019	Merril Lynch Pierce Fenner Smith		3,960,000	4,000,000	29,104
26252G-AA-2	DRSLF 71 E - CDO	C	01/01/2019	U.S. Bank		3,168,000	3,300,000	0
27830B-BE-3	EATON VANCE CLO 2013-1 LTD - CDO		07/19/2019	GOLDMAN SACHS & CO		6,000,000	6,000,000	0
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY COMPANY		08/15/2019	VARIOUS		13,875,000	13,875,000	0
29359U-AB-5	ENSTAR GROUP LTD	C	05/22/2019	WELLS FARGO SECURITIES LLC		8,964,900	9,000,000	0
29359U-AB-5	ENSTAR GROUP LTD	C	05/23/2019	STIFEL NICOLAUS & COMPANY INC.		497,150	500,000	0
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		06/27/2019	GOLDMAN SACHS & CO		2,031,180	2,000,000	0
29736R-AG-5	ESTEE LAUDER COMPANIES INC		03/25/2019	Unknown		981,365	1,000,000	12,153
29977A-C*-4	EVERCORE INC		07/17/2019	Not Available		1,000,000	1,000,000	0
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS LP		03/04/2019	CROSS TRADE		1,001,250	1,000,000	28,212
30610G-AA-1	FLCON 191 A - ABS	D	10/22/2019	VARIOUS		750,972	751,000	0
31428X-BB-1	FEDEX CORP		03/25/2019	Unknown		1,989,581	2,000,000	12,300
337738-AV-0	FISERV INC		06/10/2019	CHASE SECURITIES INC		362,766	365,000	0
337932-AJ-6	FIRSTENERGY CORP		10/10/2019	Morgan Stanley		598,830	500,000	6,063
345370-83-7	FORD MOTOR CO		12/10/2019	VARIOUS		565,637	565,000	0
345370-84-5	FORD MOTOR CO		05/22/2019	VARIOUS		473,121	473,925	0
347382-AA-1	FTGORD 6.124 5/51		09/09/2019	STIFEL NICOLAUS & COMPANY INC.		1,336,530	1,000,000	19,733
361448-BE-2	GATX CORP		01/30/2019	VARIOUS		999,880	1,000,000	131
36186Y-AF-2	GMACN 07HCKM CTF - CMBS		08/12/2019	BANK OF AMERICA SECURITIES		527,705	478,017	324
36252S-AZ-0	GS MORTGAGE SECURITIES TRUST 2019-GC38 -		02/13/2019	GOLDMAN, SACHS & CO.		1,544,880	1,500,000	4,505
370334-BJ-2	GENERAL MILLS INC		03/25/2019	Unknown		2,004,215	1,750,000	26,250
375414-AA-7	GILBT 1 E - CDO	C	07/19/2019	SG AMERICAS SECURITIES, LLC		1,037,531	1,050,000	2,031
38137Y-AJ-0	GTREEUS4-C - CDO	C	01/24/2019	Morgan Stanley		9,000,000	9,000,000	0
38138D-AJ-5	GLM 5 C - CDO	C	07/25/2019	FIRST UNION CAPITAL		5,000,000	5,000,000	0
38141G-VX-9	GOLDMAN SACHS GROUP INC		05/23/2019	MILLENNIUM ADVISORS		508,492	500,000	1,745
404119-BX-6	HCA INC		06/05/2019	MLPFS INC FIXED INCOME		223,868	225,000	0
404119-BY-4	HCA INC		06/07/2019	VARIOUS		5,760,715	5,750,000	0
41242*-BQ-4	HARDWOOD FUNDING LLC		01/16/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,000,000	1,000,000	0
440405-AE-8	HORZN 181 A - ABS		07/29/2019	GOLDMAN, SACHS & CO.		1,171,575	1,133,453	2,246
44040J-AA-6	HORZN 192 A - ABS	C	10/18/2019	US Bank		1,499,965	1,500,000	0
44421G-AL-7	HY 1930HY E - CMBS		07/01/2019	DEUTSCHE BANK SECURITIES, INC.		9,648,574	10,000,000	14,821
44421M-AL-4	HY 1955HY E - CMBS		12/02/2019	WELLS FARGO SECURITIES LLC		3,941,046	4,182,000	6,005
444838-AN-6	HULLS 1R CR - CDO		09/04/2019	WELLS FARGO SECURITIES LLC		250,000	250,000	1,736
44965L-AN-4	ILPT TRUST 2019-SURF - CMBS		04/01/2019	MORGAN STANLEY		20,596,936	22,700,000	16,786
461070-AR-5	INTERSTATE POWER AND LIGHT CO		09/19/2019	WELLS FARGO SECURITIES LLC		747,510	750,000	0
464338-AA-6	CLOUD HQ 2019-1 A2 - ABS		10/30/2019	GOLDMAN, SACHS & CO.		9,750,000	9,750,000	0
46651E-AN-4	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SE		06/01/2019	CHASE SECURITIES INC		6,348,627	6,400,000	8,070
46651N-AA-2	JOLAR 191 A - ABS	C	05/17/2019	GOLDMAN, SACHS & CO.		250,000	250,000	0
48251F-AC-5	KKR 17 C - CDO	C	01/09/2019	TOURMALINE PARTNERS LLC		3,960,000	4,000,000	45,822
48252U-AE-7	KKR 25 C - CDO	C	03/28/2019	PERSHING LLC		6,000,000	6,000,000	0
482598-AL-3	KNDL 19KNSQ D - CMBS		05/10/2019	DEUTSCHE BANK SECURITIES INC.		3,500,000	3,500,000	0
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC		04/03/2019	GOLDMAN, SACHS & CO.		1,250,000	1,250,000	0
491674-BG-1	KENTUCKY UTILITIES CO		03/25/2019	Unknown		1,195,488	1,000,000	20,500

SCHEDULE D - PART 3

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

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49836M-AA-6	REIGN 2019-1A - ABS	C	04/25/2019	CITIGROUP GLOBAL MARKETS INC.		26,250,000	26,250,000	0
521865-BA-2	LEAR CORP		04/29/2019	CHASE SECURITIES INC		747,683	750,000	0
532457-BU-1	ELI LILLY AND CO		02/27/2019	GOLDMAN SACHS & CO		2,944,650	3,000,000	3,113
539439-AU-3	LLOYDS BANKING GROUP PLC	C	05/03/2019	NOMURA SECURITIES INTERNATIONAL		419,996	400,000	3,333
55283L-AA-3	MAPSL 2019-1A A - ABS	C	02/20/2019	GOLDMAN, SACHS & CO.		9,249,852	9,250,000	0
55316L-AA-4	MMCLO A1 - CDO		04/26/2019	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
55316L-AC-0	MMCLO A2 - CDO		04/26/2019	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	0
55446M-AA-5	MACH 1 A - ABS	C	10/04/2019	US Bank		999,967	1,000,000	0
55819P-AE-9	MDPK 36 B2 - CDO	C	12/04/2019	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	0
56081*-AA-2	MLB INFRASTRUCTURE FACILITY		03/01/2019	Not Available		3,000,000	3,000,000	0
571676-AH-8	MARS INC		03/26/2019	MLPFS INC FIXED INCOME		293,074	295,000	0
57169*-BB-2	MARS INC		08/01/2019	Seaport Global Securities LLC		2,577,350	2,500,000	38,923
575634-AS-9	MASSACHUSETTS ELECTRIC CO	C	03/25/2019	Unknown		1,271,701	1,275,000	27,165
58571L-AA-8	MET 191 A - ABS		04/09/2019	GUGGENHEIM SECURITIES, LLC		250,000	250,000	0
59156R-AV-0	METLIFE INC		10/08/2019	MLPFS INC FIXED INCOME		328,880	200,000	4,121
594918-AJ-3	MICROSOFT CORP		03/25/2019	Unknown		1,015,831	1,025,000	22,294
594918-CA-0	MICROSOFT CORP		03/27/2019	CITIGROUP GLOBAL MARKETS INC.		8,908,720	8,000,000	50,056
59801N-AA-4	MIDO 8 E - CDO		06/26/2019	CANTOR FITZGERALD & CO		1,541,068	1,646,000	14,942
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT		11/12/2019	VARIOUS		30,928,913	31,000,000	2,979
623115-AE-2	MOUNT SINAI HOSPITAL		11/14/2019	GOLDMAN, SACHS & CO.		11,230,000	11,230,000	0
63172D-AA-9	CFOZ 2019-1 A - ABS		08/16/2019	BARCLAYS CAPITAL INC		3,250,000	3,250,000	0
637071-AK-7	NATIONAL OILWELL VARCO INC		06/27/2019	Merril Lynch Pierce Fenner Smith		3,036,635	3,500,000	11,521
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		11/14/2019	VARIOUS		3,980,320	4,000,000	0
63874T-AL-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES T		04/12/2019	Bank of New York Mellon		5,149,965	5,000,000	13,563
63946B-AF-7	NBCUNIVERSAL MEDIA LLC		05/23/2019	Morgan Stanley		323,340	250,000	1,244
649757-AA-9	NEW YORK PUBLIC LIBRARY		03/25/2019	Unknown		900,000	900,000	9,041
654106-AD-5	NIKE INC		03/25/2019	Unknown		1,150,196	1,250,000	18,125
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		09/11/2019	VARIOUS		346,580	250,000	6,863
67113L-AF-3	OCP 1917 C1 - CDO	C	07/01/2019	Bank of New York Mellon		4,000,000	4,000,000	0
674599-CX-1	OCCIDENTAL PETROLEUM CORP		08/06/2019	CITIGROUP GLOBAL MARKETS INC.		348,184	350,000	0
674599-DC-6	OCCIDENTAL PETROLEUM CORP		09/19/2019	Not Provided		282,550	250,000	0
674599-DD-4	OCCIDENTAL PETROLEUM CORP		09/19/2019	Not Provided		5,809,512	4,350,000	0
674599-DF-9	OCCIDENTAL PETROLEUM CORP		09/19/2019	Not Provided		745,230	600,000	0
674599-DX-0	OCCIDENTAL PETROLEUM CORP		09/18/2019	CORPORATE ACTION		5,201,360	4,000,000	0
67515U-AR-1	OCTR BR - CDO		07/10/2019	NATIXIS SECURITIES AMERICAS LLC		250,000	250,000	0
67591X-AA-9	OCT38 38 D - CDO		01/10/2019	NOMURA SECURITIES/FIXED INCOME		254,043	270,000	8,518
677071-AW-2	OHANA MILITARY CMNTYS LLC		01/09/2019	D.A. DAVIDSON & CO.		272,945	250,000	3,704
68269B-AC-2	OMFIT 192 C - ABS		09/16/2019	BARCLAYS CAPITAL INC FIXED INC		999,784	1,000,000	0
69122D-AA-7	OR 1 A - CDO	C	04/25/2019	NATIXIS SECURITIES AMERICAS LLC		7,750,000	7,750,000	0
694158-AA-0	PETERSHILL II ONSHORE IM		10/01/2019	Not Available		2,310,400	2,310,400	0
69416*-AA-1	PETERSHILL II OFFSHORE IM		10/01/2019	Not Available		1,708,800	1,708,800	0
694168-AA-9	PETERSHILL II ONSHORE GP		10/01/2019	Not Available		1,350,400	1,350,400	0
69417#-AA-6	PETERSHILL II OFFSHORE GP		10/01/2019	Not Available		1,030,400	1,030,400	0
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		07/24/2019	STIFEL NICOLAUS & COMPANY INC.		290,750	250,000	1,683
69689H-AC-9	PSTAT 2019-4A A2 - ABS	C	09/12/2019	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0
69700T-AA-2	PFIXD 2019-1A A - ABS		02/21/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,000,000	2,000,000	0
701094-AP-9	PARKER-HANNIFIN CORP		06/06/2019	WELLS FARGO SECURITIES LLC		499,655	500,000	0
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		07/12/2019	VARIOUS		54,000,000	54,000,000	0
722844-AA-5	PINE STREET TRUST I		04/02/2019	CREDIT SUISSE SECURITIES (USA)		4,250,000	4,250,000	0
72284L-AA-7	PINE STREET TRUST II		04/02/2019	CREDIT SUISSE SECURITIES (USA)		5,000,000	5,000,000	0
72353P-AA-4	PIONEER AIRCRAFT FINANCE LIMITED - ABS		05/23/2019	VARIOUS		2,398,986	2,399,000	0
72703P-AC-7	PLNT 191 A2 - ABS		11/20/2019	GUCLUS41 GUGGENHEIM CHICAGO		606,000	606,000	0
74432Q-CE-3	PRUDENTIAL FINANCIAL INC		02/20/2019	Morgan Stanley		498,815	500,000	0
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		05/07/2019	VARIOUS		1,505,245	1,500,000	134
74840L-AA-0	QUICKEN LOANS INC		02/21/2019	VARIOUS		3,755,600	3,835,000	62,853
74840L-AB-8	QUICKEN LOANS INC		02/25/2019	CROSS TRADE		2,748,750	3,000,000	18,375
75281A-AS-8	RANGE RESOURCES CORP		02/04/2019	RBC CAPITAL MARKETS, LLC		453,750	500,000	5,484
75281A-BA-6	RANGE RESOURCES CORP		02/12/2019	VARIOUS		1,023,938	1,075,000	21,899
761136-AJ-9	RAST 07A1 A9 - CMO/RMBS		07/01/2019	Direct		159	159	0
76761R-AS-8	RSRVA 1R CR - CDO		06/10/2019	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	0
77342H-AA-5	ROCKT 181 E - CDO		11/12/2019	BROWNSTONE INVESTMENT GROUP LLC		1,449,600	1,600,000	30,524
773903-AJ-8	ROCKWELL AUTOMATION INC		02/27/2019	Merril Lynch Pierce Fenner Smith		2,995,410	3,000,000	0
800363-AB-9	SANDY SPRING BANCORP INC		10/29/2019	STIFEL NICOLAUS & COMPANY INC.		1,015,000	1,015,000	0
80414L-2E-4	SAUDI ARABIAN OIL CO	C	04/10/2019	HSBC SECURITIES INC.		668,250	675,000	0
806851-AH-4	SCHLUMBERGER HOLDINGS CORP		01/28/2019	CHASE SECURITIES INC		266,818	267,000	0

SCHEDULE D - PART 3

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

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816300-AH-0	SELECTIVE INSURANCE GROUP INC		03/05/2019	VARIOUS		13,364,530	13,500,000	3,583
827304-AA-4	SLVRR A - ABS	C	06/27/2019	DEUTSCHE BANK SECURITIES, INC.		999,997	1,000,000	0
832248-BB-3	SMITHFIELD FOODS INC	C	03/28/2019	GOLDMAN, SACHS & CO.		2,011,396	2,000,000	0
853254-BP-4	STANDARD CHARTERED PLC	C	05/16/2019	BANK OF AMERICA SECURITIES		8,500,000	8,500,000	0
854403-AD-4	STANFORD UNIVERSITY		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		1,079,440	1,000,000	16,386
855244-AU-3	STARBUCKS CORP		05/02/2019	CITIGROUP GLOBAL MARKETS INC.		643,865	645,000	0
85572V-AA-8	STARR 192 A - ABS	C	11/27/2019	GOLDMAN, SACHS & CO.		2,999,956	3,000,000	0
85573L-AA-9	STARR 191 A - ABS	C	04/12/2019	VARIOUS		1,999,911	2,000,000	0
858155-AE-4	STEELCASE INC		02/04/2019	VARIOUS		15,241,942	15,340,000	5,356
86212V-AE-4	STR 181 A2 - ABS		01/11/2019	VARIOUS		2,533,404	2,491,391	7,244
86212X-AB-6	STR 191 A2 - ABS		11/06/2019	VARIOUS		999,987	1,000,000	0
86668@-AA-8	SCA 2019-1 A		12/01/2019	VARIOUS		500,123	500,000	0
87165B-AP-8	SYNCHRONY FINANCIAL		03/14/2019	J.P. Morgan Securities LLC		997,840	1,000,000	0
87249X-AA-3	THLLS 2 A1 - CDO		08/16/2019	Deutsche Bank		8,500,000	8,500,000	0
87250L-AA-5	THLLS 2019-1A A - CDO		03/08/2019	Deutsche Bank		18,000,000	18,000,000	0
87404L-AA-0	TLWND A - ABS	C	11/22/2019	Deutsche Bank		249,999	250,000	0
875127-BG-6	TAMPA ELECTRIC CO	C	07/22/2019	MITSUBISHI UFJ SECURITIES		2,469,350	2,500,000	0
87938W-AX-1	TELEFONICA EMISIONES SAU	C	02/26/2019	BARCLAYS CAPITAL INC FIXED INC		500,000	500,000	0
88315F-AE-1	TMCL 172 A - ABS	C	01/09/2019	BARCLAYS CAPITAL INC		3,018,393	3,079,405	6,323
88315L-AC-2	TMCL 191 A - ABS	C	04/17/2019	RBC CAPITAL MARKETS, LLC		3,404,884	3,406,000	0
883203-CA-7	TEXTRON INC		04/30/2019	GOLDMAN, SACHS & CO.		274,755	275,000	0
89176L-AB-0	TPMT 186 A1B - RMBS		05/06/2019	Morgan Stanley		1,003,203	1,000,000	729
89178B-AB-0	TPMT 194 A2 - RMBS		11/04/2019	MLPFS INC FIXED INCOME		2,539,814	2,500,000	8,351
89356B-AA-6	TRANSCANADA TRUST	C	12/18/2019	VARIOUS		1,468,828	1,435,000	15,963
89690E-AC-1	TRMF 111 A2 - ABS		03/15/2019	Direct		0	0	0
907818-FC-7	UNION PACIFIC CORP		02/11/2019	JP MORGAN SEC LONDON		496,485	500,000	0
911312-BQ-8	UNITED PARCEL SERVICE INC		06/03/2019	VARIOUS		3,580,560	3,500,000	14,167
91913Y-AP-5	VALERO ENERGY CORP		08/02/2019	Morgan Stanley & Co. LLC		475,878	277,000	11,392
92212K-AA-4	VANTGE 191 A2 - ABS		07/30/2019	BARCLAYS CAPITAL INC FIXED INC		750,000	750,000	0
92338B-AG-0	VERDE CLO, LTD - CDO		03/15/2019	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
92537K-AB-0	VERUS 194 A2 - CMO/RMBS		10/22/2019	CREDIT SUISSE SECURITIES (USA)		249,995	250,000	474
92558D-AA-2	VIBR 7 D - CDO		04/17/2019	VARIOUS		3,214,692	3,350,000	57,104
92857W-BS-8	VODAFONE GROUP PLC	C	06/12/2019	BANK OF AMERICA SECURITIES		9,825,100	10,000,000	0
931427-AB-4	WALGREENS BOOTS ALLIANCE INC		03/25/2019	Unknown		994,433	1,000,000	15,875
94354K-AA-8	WAAV 191 A - ABS		09/30/2019	VARIOUS		1,749,923	1,750,000	0
961214-EG-4	WESTPAC BANKING CORP	C	07/16/2019	J.P. Morgan Securities LLC		3,800,000	3,800,000	0
963320-AW-6	WHIRLPOOL CORP		02/21/2019	VARIOUS		3,959,236	4,000,000	0
97650W-AG-3	WINTRUST FINANCIAL CORP		06/03/2019	RBC CAPITAL MARKETS, LLC		7,000,000	7,000,000	0
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP		08/07/2019	FIRST UNION CAPITAL		998,850	1,000,000	0
980236-AQ-6	WOODSIDE FINANCE LTD	C	02/25/2019	CITIGROUP GLOBAL MARKETS INC.		3,992,680	4,000,000	0
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		08/22/2019	VARIOUS		9,562,500	9,562,500	0
BGH67C-Z6-8	ABPCI FUND II WAREHOUSE - ABS		09/10/2019	Not Available		2,000,000	2,000,000	11,263
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	12/01/2019	VARIOUS		59,000,000	59,000,000	0
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB	D	02/19/2019	VARIOUS		1,005,750	1,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						932,658,130	926,187,641	1,844,603
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	01/14/2019	VARIOUS		507,733	500,000	0
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	05/20/2019	VARIOUS		845,151	841,875	0
025932-88-0	AMERICAN FINANCIAL GROUP INC		11/21/2019	BANK OF AMERICA SECURITIES		5,750,000	5,750,000	0
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP		12/11/2019	VARIOUS		5,091,947	5,090,000	0
04621X-AK-4	ASSURANT INC		03/01/2019	CROSS TRADE		592,500	600,000	18,783
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/11/2019	GOLDMAN, SACHS & CO.		1,001,250	1,000,000	5,625
054536-AC-1	AXA SA	C	07/17/2019	VARIOUS		1,522,862	1,400,000	11,340
05463H-AC-5	AXIS SPECIALTY FINANCE LLC		12/03/2019	VARIOUS		7,915,000	7,915,000	0
05565A-AN-3	BNP PARIBAS SA	C	03/18/2019	VARIOUS		425,780	400,000	2,294
05565A-GF-4	BNP PARIBAS SA	C	04/24/2019	VARIOUS		826,820	800,000	10,539
05565A-HN-6	BNP PARIBAS SA	C	03/18/2019	BNP SECURITIES		1,000,000	1,000,000	0
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	08/28/2019	VARIOUS		1,001,750	1,000,000	0
060505-FL-3	BANK OF AMERICA CORP		06/18/2019	UBS FINANCIAL SERVICES INC.		535,280	515,000	7,942
06738E-BG-9	BARCLAYS PLC	C	03/20/2019	BARCLAYS CAPITAL INC.		800,000	800,000	0
084423-80-5	W. R. BERKLEY CORP		12/09/2019	Morgan Stanley		670,000	670,000	0
125896-84-5	CMS ENERGY CORP		02/06/2019	VARIOUS		999,954	1,000,000	0
172967-KM-2	CITIGROUP INC		01/25/2019	MLPFS INC FIXED INCOME		994,250	970,000	27,618
225313-AL-9	CREDIT AGRICOLE SA	C	02/20/2019	BANK OF NEW YORK		1,000,000	1,000,000	0
225401-AK-4	CREDIT SUISSE GROUP AG	C	04/09/2019	KEYBANC CAPITAL MARKETS INC		408,500	400,000	2,336
25746U-DD-8	DOMINION ENERGY INC		12/04/2019	VARIOUS		1,161,350	1,160,000	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
29250N-AN-5	ENBRIDGE INC	C	02/05/2019	VARIOUS		1,526,313	1,600,000	4,817
29250N-AW-5	ENBRIDGE INC	C	05/16/2019	Morgan Stanley		222,200	220,000	3,017
29265W-AA-6	ENEL SPA	C	01/25/2019	Merril Lynch Pierce Fenner Smith		587,125	550,000	16,710
38144G-AB-7	GOLDMAN SACHS GROUP INC		11/12/2019	GOLDMAN, SACHS & CO.		515,000	515,000	0
404280-BP-3	HSBC HOLDINGS PLC	C	04/18/2019	VARIOUS		1,017,740	1,000,000	4,839
456837-AR-4	ING GROEP NV	C	09/03/2019	JP MORGAN SECURITIES LLC		800,000	800,000	0
46115H-AU-1	INTESA SANPAOLO SPA	C	07/17/2019	GOLDMAN, SACHS & CO.		396,500	400,000	10,438
46625H-HA-1	JPMORGAN CHASE & CO		12/17/2019	VARIOUS		538,996	533,000	4,002
591560-AA-5	METLIFE CAPITAL TRUST IV		05/03/2019	UBS FINANCIAL SERVICES INC.		249,750	200,000	6,213
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD	C	02/28/2019	VARIOUS		5,401,800	5,400,000	0
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		04/29/2019	RBC CAPITAL MARKETS		1,100,000	1,100,000	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/12/2019	VARIOUS		999,999	1,000,125	0
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/15/2019	VARIOUS		982,249	980,000	236
65559C-AA-9	NORDEA BANK ABP	C	03/19/2019	GOLDMAN, SACHS & CO.		500,000	500,000	0
743863-AA-0	PROVIDENT FINANCING TRUST I		04/09/2019	VARIOUS		554,625	525,000	2,808
744320-BF-8	PRUDENTIAL FINANCIAL INC		04/25/2019	VARIOUS		518,125	500,000	3,483
816851-60-4	SEMPRA ENERGY		07/12/2019	VARIOUS		503,415	493,175	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		11/13/2019	BARCLAYS CAP/FIXED INCOME, NEW YORK		1,097,790	1,075,000	0
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	04/04/2019	VARIOUS		8,753,400	8,700,000	1,750
89356B-AE-8	TRANSCANADA TRUST	C	09/24/2019	VARIOUS		2,440,053	2,420,000	1,405
90352J-AF-0	UBS GROUP FUNDING SWITZERLAND AG	C	01/28/2019	UBS FINANCIAL SERVICES INC.		800,000	800,000	0
92857W-BQ-2	VODAFONE GROUP PLC	C	05/08/2019	VARIOUS		1,844,227	1,825,000	1,848
949746-PM-7	WELLS FARGO & CO		09/19/2019	JP MORGAN SECURITIES LLC		228,038	225,000	258
D17047-2W-6	COMMERZBANK AG	D	12/23/2019	VARIOUS		610,878	600,000	6,494
E2R99C-Q5-9	BANCO SANTANDER SA	D	03/11/2019	VARIOUS		599,340	600,000	3,076
4899999. Subtotal - Bonds - Hybrid Securities						65,837,689	65,373,175	157,870
8399997. Total - Bonds - Part 3						1,637,016,765	2,020,192,025	2,376,587
8399998. Total - Bonds - Part 5						150,092,621	150,424,950	278,200
8399999. Total - Bonds						1,787,109,386	2,170,616,975	2,654,787
020002-83-8	ALLSTATE CORP		08/02/2019	VARIOUS	66,275.000	1,657,043	0.00	0
02665T-80-1	AMERICAN HOMES 4 RENT		02/07/2019	WELLS FARGO SECURITIES LLC	19,675.000	462,363	0.00	0
02665T-86-8	AMERICAN HOMES 4 RENT		11/07/2019	VARIOUS	25,699.000	668,614	0.00	0
02665T-88-4	AMERICAN HOMES 4 RENT		01/24/2019	WELLS FARGO SECURITIES LLC	9,410.000	204,668	0.00	0
037612-40-5	APOLLO GLOBAL MANAGEMENT LLC		04/23/2019	J.P. MORGAN SECURITIES LLC	8,500.000	212,902	0.00	0
037612-50-4	APOLLO GLOBAL MANAGEMENT LLC		01/31/2019	J.P. MORGAN SECURITIES LLC	19,000.000	465,905	0.00	0
03939A-10-7	ARCH CAPITAL GROUP LTD	C	10/10/2019	J.P. MORGAN SECURITIES LLC	30,448.000	704,913	0.00	0
03939A-20-6	ARCH CAPITAL GROUP LTD	C	12/31/2019	VARIOUS	28,760.000	733,900	0.00	0
054561-20-4	AXA EQUITABLE HOLDINGS INC		11/26/2019	VARIOUS	22,700.000	566,950	0.00	0
054937-80-0	BB&T CORP		10/22/2019	VARIOUS	22,427.000	573,395	0.00	0
060505-22-9	BANK OF AMERICA CORP		09/27/2019	VARIOUS	46,150.000	1,249,475	0.00	0
06053U-60-1	BANK OF AMERICA CORP		06/19/2019	VARIOUS	19,300.000	482,240	0.00	0
26441C-50-1	DUKE ENERGY CORP		03/26/2019	VARIOUS	83,325.000	2,084,176	0.00	0
26441C-BG-9	DUKE ENERGY CORP		09/09/2019	BARCLAYS CAPITAL INC.	1,300,000.000	1,300,000	0.00	0
29278N-50-9	ENERGY TRANSFER OPERATING LP		08/09/2019	VARIOUS	39,914.000	992,897	0.00	0
33616C-78-7	FIRST REPUBLIC BANK SAN FRANCISC DRC		11/25/2019	MLPFS INC FIXED INCOME	45,600.000	1,140,000	0.00	0
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		11/01/2019	J.P. MORGAN SECURITIES LLC	555.000	15,149	0.00	0
48127V-82-7	JPMORGAN CHASE & CO		09/25/2019	J.P. MORGAN SECURITIES LLC	15,400.000	398,551	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	48,589.000	1,240,772	0.00	0
48128B-65-5	JPMORGAN CHASE & CO		11/29/2019	VARIOUS	41,750.000	1,094,971	0.00	0
48128B-AF-8	JPMORGAN CHASE & CO		07/24/2019	J.P. Morgan Securities LLC	7,250,000.000	7,250,000	0.00	0
48251W-30-2	KKR & CO LP		10/01/2019	VARIOUS	9,942.000	268,036	0.00	0
55261F-AL-8	M&T BANK CORP		07/23/2019	VARIOUS	13,500,000.000	13,500,000	0.00	0
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST		05/16/2019	JEFFERIES LLC	42,000.000	1,042,860	0.00	0
665859-85-6	NORTHERN TRUST CORP		10/29/2019	Morgan Stanley & Co. LLC	520,000.000	13,000,000	0.00	0
674001-30-0	OAKTREE CAPITAL GROUP LLC		02/22/2019	J.P. MORGAN SECURITIES LLC	20,500.000	512,820	0.00	0
674001-40-9	OAKTREE CAPITAL GROUP LLC		02/08/2019	J.P. MORGAN SECURITIES LLC	11,759.000	289,918	0.00	0
693475-83-2	PNC FINANCIAL SERVICES GROUP INC		09/04/2019	VARIOUS	19,297.000	492,485	0.00	0
69360J-62-8	PS BUSINESS PARKS INC		10/09/2019	VARIOUS	7,319.000	187,921	0.00	0
74460W-10-7	PUBLIC STORAGE		10/31/2019	VARIOUS	22,500.000	571,810	0.00	0
74460W-57-8	PUBLIC STORAGE		12/11/2019	WELLS FARGO SECURITIES LLC	400,000.000	10,000,000	0.00	0
74460W-59-4	PUBLIC STORAGE		11/05/2019	BANK OF AMERICA SECURITIES	120,000.000	3,000,000	0.00	0
74460W-62-8	PUBLIC STORAGE		09/06/2019	VARIOUS	509,000.000	12,724,980	0.00	0
74460W-80-0	PUBLIC STORAGE		10/08/2019	VARIOUS	53,454.000	1,359,811	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
74460W-87-5	PUBLIC STORAGE		10/25/2019	VARIOUS	29,133.000	738,072	0.00	0
7591EP-70-4	REGIONS FINANCIAL CORP		04/23/2019	Morgan Stanley	54,000.000	1,350,000	0.00	0
82981J-87-7	SITE CENTERS		02/04/2019	VARIOUS	6,207.000	140,635	0.00	0
84857L-30-9	SPIRE INC		05/14/2019	VARIOUS	12,650.000	316,402	0.00	0
857477-60-8	STATE STREET CORP		07/16/2019	J.P. MORGAN SECURITIES LLC	13,623.000	363,313	0.00	0
87161C-70-9	SYNOVUS FINANCIAL CORP		06/24/2019	MLPFS INC FIXED INCOME	24,400.000	610,000	0.00	0
89832Q-82-8	TRUIST FINANCIAL CORP		12/06/2019	Morgan Stanley & Co. LLC	4,000,000.000	4,000,000	0.00	0
929089-20-9	VOYA FINANCIAL INC		06/11/2019	WELLS FARGO SECURITIES LLC	43,025.000	1,075,625	0.00	0
949746-36-6	WELLS FARGO & CO		09/27/2019	VARIOUS	17,000.000	431,352	0.00	0
949746-46-5	WELLS FARGO & CO		09/26/2019	VARIOUS	65,475.000	1,815,260	0.00	0
949746-74-7	WELLS FARGO & CO		10/10/2019	J.P. MORGAN SECURITIES LLC	22,425.000	565,282	0.00	0
94988U-73-0	WELLS FARGO & CO		09/25/2019	J.P. MORGAN SECURITIES LLC	20,000.000	517,547	0.00	0
G68603-15-1	PRTNRRE 5.875 NON CUM REDM SRS I PRF	C	02/01/2019	JEFFERIES LLC	1,369.000	34,534	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						92,456,302	XXX	0
00775V-10-4	AEGON FUNDING COMPANY LLC		10/15/2019	MLPFS INC FIXED INCOME	58,000.000	1,450,000	0.00	0
025932-80-7	AMERICAN FINANCIAL GROUP INC		03/11/2019	MLPFS INC FIXED INCOME	43,000.000	1,075,000	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,525,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						94,981,302	XXX	0
8999998. Total - Preferred Stocks - Part 5						15,079,243	XXX	0
8999999. Total - Preferred Stocks						110,060,546	XXX	0
000000-00-0	REDDING REASSURANCE COMPANY 3		12/31/2019	Direct		7,516,683		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,516,683	XXX	0
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		11/01/2019	GUGGENHEIM PRT OPP INV GRADE SEC L	0.000	69,272,182		0
9499999. Subtotal - Common Stocks - Mutual Funds						69,272,182	XXX	0
9799997. Total - Common Stocks - Part 3						76,788,865	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						76,788,865	XXX	0
9899999. Total - Preferred and Common Stocks						186,849,411	XXX	0
9999999 - Totals						1,973,958,797	XXX	2,654,787

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
3620A7-T5-4	G2 721572 - RMBS		12/01/2019	Paydown		949	949	965	954	0	(24)	0	(24)	0	949	0	0	0	543	12/20/2059
36296L-4X-5	G2 694838 - RMBS		09/01/2019	Paydown		13,458	13,458	13,694	13,377	0	(98)	0	(98)	0	13,458	0	0	0	256	11/20/2059
38373M-4H-0	GNR 0890 Z - CMBS		12/01/2019	Paydown		24,013	24,013	18,396	21,478	0	2,535	0	2,535	0	24,013	0	0	0	2,091	12/16/2050
38373M-5Q-9	GNR 094 Z - CMBS		12/01/2019	Paydown		79,603	79,603	75,042	76,214	0	3,513	0	3,513	0	79,603	0	0	0	14,787	01/16/2049
38373M-6D-7	GNR 0927 Z - CMBS		12/01/2019	Paydown		1,026	1,026	1,026	1,026	0	0	0	0	0	1,026	0	0	0	5,576	01/16/2051
38373M-AD-2	GNR 0112 Z - CMBS		12/01/2019	Paydown		377,851	377,851	425,037	410,796	0	(32,946)	0	(32,946)	0	377,851	0	0	0	6,656	07/16/2040
38373M-CA-6	GNR 0235 Z - CMBS		12/01/2019	Paydown		3,235	3,235	3,705	3,564	0	(329)	0	(329)	0	3,235	0	0	0	136	03/16/2042
38373M-HM-5	GNR 0378 Z - CMBS		12/01/2019	Paydown		9,342	9,342	10,674	10,300	0	(995)	0	(995)	0	9,342	0	0	0	5,898	09/16/2044
38373M-KL-3	GNR 03109 Z - CMBS		12/01/2019	Paydown		67,847	67,847	78,235	75,423	0	(7,582)	0	(7,582)	0	67,847	0	0	0	8,005	11/16/2043
38373M-R6-9	GNR 0814A Z - CMBS		12/01/2019	Paydown		115,890	115,890	93,970	106,614	0	9,276	0	9,276	0	115,890	0	0	0	4,324	03/16/2049
38373M-WW-6	GNR 0713 Z - CMBS		12/01/2019	Paydown		8,730	8,730	8,347	8,457	0	274	0	274	0	8,730	0	0	0	2,694	09/16/2048
38373V-T8-3	GNR 0283 Z - CMBS		12/01/2019	Paydown		15,535	15,535	17,657	17,155	0	(1,619)	0	(1,619)	0	15,535	0	0	0	529	10/16/2042
38374F-P6-5	GNR 0418B Z - CMO/RMBS		12/01/2019	Paydown		195,065	195,065	223,776	214,178	0	(19,268)	0	(19,268)	0	195,065	0	0	0	11,328	03/16/2034
38374F-PZ-1	GNR 0411D ZH - CMO/RMBS		12/01/2019	Paydown		65,305	65,305	71,292	69,359	0	(4,104)	0	(4,104)	0	65,305	0	0	0	4,825	02/16/2034
38374L-Q5-3	GNR 0567 Z - CMBS		12/01/2019	Paydown		5,746	5,746	5,516	5,577	0	180	0	180	0	5,746	0	0	0	991	08/16/2045
38374T-Q9-8	GNR 0935H ZN - CMO/RMBS		12/01/2019	Paydown		32,661	32,661	33,720	31,367	0	(308)	0	(308)	0	32,661	0	0	0	1,752	05/16/2039
38376G-3Z-1	GNR 11109 Z - CMBS		11/01/2019	CROSS TRADE		3,952,157	3,713,942	3,046,357	3,034,324	0	17,249	0	17,249	0	3,167,285	0	784,872	784,872	119,616	10/16/2053
38376G-SJ-0	GNR 1083 Z - CMBS		10/01/2019	Paydown		7,929	7,929	6,822	6,756	0	958	0	958	0	7,929	0	0	0	425	01/16/2052
38376G-UP-3	GNR 10100 Z - CMBS		12/01/2019	Paydown		351,655	351,655	320,060	354,224	0	26,329	0	26,329	0	351,655	0	0	0	7,898	10/16/2052
38376G-VS-6	GNR 10123 Z - CMBS		04/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	112	10/16/2052
38377D-H6-6	GNR 10105M ZC - CMO/RMBS		12/01/2019	CREDIT SUISSE AG NY BRANCH		1,142,990	981,126	987,650	948,471	0	(415)	0	(415)	0	984,101	0	158,889	158,889	36,537	08/16/2040
38378B-SJ-9	GNR 1245 Z - CMBS		11/29/2019	CROSS TRADE		2,022,255	1,964,845	1,860,774	1,822,970	0	6,907	0	6,907	0	1,877,828	0	144,427	144,427	48,315	01/16/2055
38378B-TJ-8	GNR 1253A Z - CMBS		12/01/2019	NORTHERN TRUST COMPANY-TRUST		1,282,708	1,272,301	1,073,121	1,071,033	0	3,890	0	3,890	0	1,107,809	0	174,899	174,899	33,554	04/16/2052
38378K-FW-4	GNR 1346A D - CMBS		11/18/2019	VARIOUS		1,017,885	1,020,636	749,211	813,684	0	13,342	0	13,342	0	827,027	0	190,859	190,859	26,735	11/16/2047
38378N-DV-2	GNR 13145 AH - CMBS		12/01/2019	VARIOUS		1,102,855	1,085,548	1,045,184	1,062,882	0	2,096	0	2,096	0	1,064,978	0	37,877	37,877	25,630	09/16/2044
3837H1-U9-0	GNR 994 ZB - CMO/RMBS		12/01/2019	Paydown		20,988	20,988	21,289	21,128	0	(141)	0	(141)	0	20,988	0	0	0	764	02/20/2029
83162C-PK-3	SBAP 0520C A - ABS		10/01/2019	Paydown		79,757	79,757	84,302	84,231	0	(4,474)	0	(4,474)	0	79,757	0	0	0	7,729	03/01/2025
83162C-SD-6	SBAP 0820K A - ABS		12/01/2019	Paydown		452,888	452,888	452,888	452,888	0	0	0	0	0	452,888	0	0	0	234,994	11/01/2028
83162C-SE-4	SBAP 0820L A - ABS		12/01/2019	Paydown		491,425	491,425	491,425	491,425	0	0	0	0	0	491,425	0	0	0	207,585	12/01/2028
911759-KY-3	U.S. DEPARTMENT OF HOUSING AND URBAN DEV		10/15/2019	WELLS FARGO SECURITIES LLC		468,050	460,000	460,000	460,000	0	0	0	0	0	460,000	0	8,050	8,050	24,569	08/01/2029
911759-KZ-0	U.S. DEPARTMENT OF HOUSING AND URBAN DEV		10/30/2019	WELLS FARGO SECURITIES LLC		834,281	802,000	802,000	802,000	0	0	0	0	0	802,000	0	32,281	32,281	44,912	08/01/2030
911760-GZ-3	VENDE 953 2 - CMO/RMBS		12/01/2019	Paydown		1,560	1,560	1,818	1,758	0	(198)	0	(198)	0	1,560	0	0	0	78	07/15/2025
912803-EE-9	UNITED STATES TREASURY		05/01/2019	VARIOUS		24,086,783	50,000,000	14,646,500	18,008,149	0	197,011	0	197,011	0	18,205,159	0	5,881,623	5,881,623	0	11/15/2043
912803-FK-4	UNITED STATES TREASURY		11/08/2019	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2049
912810-ED-6	UNITED STATES TREASURY		08/15/2019	Maturity @ 100.00		280,000	280,000	376,163	285,354	0	(5,354)	0	(5,354)	0	280,000	0	0	0	22,750	08/15/2019
912828-D2-3	UNITED STATES TREASURY		04/30/2019	Maturity @ 100.00		500,000	500,000	502,285	500,157	0	(157)	0	(157)	0	500,000	0	0	0	4,063	04/30/2019
912828-G6-1	UNITED STATES TREASURY		10/07/2019	BNP Paribas		3,498,484	3,500,000	3,497,688	3,499,565	0	366	0	366	0	3,499,931	0	(1,446)	(1,446)	44,898	11/30/2019
912828-L6-5	UNITED STATES TREASURY		10/07/2019	NOMURA SECURITIES INTL INC		2,991,435	3,000,000	3,033,408	3,014,708	0	(6,426)	0	(6,426)	0	3,008,282	0	(16,847)	(16,847)	42,152	09/30/2020
912828-N4-8	UNITED STATES TREASURY		10/07/2019	GOLDMAN		1,301,824	1,300,000	1,316,915	1,307,001	0	(2,673)	0	(2,673)	0	1,304,328	0	(2,504)	(2,504)	17,557	12/31/2020
912828-TR-1	UNITED STATES TREASURY		09/30/2019	Maturity @ 100.00		3,000,000	3,000,000	3,007,041	3,001,759	0	(1,759)	0	(1,759)	0	3,000,000	0	0	0	30,000	09/30/2019
0599999. Subtotal - Bonds - U.S. Governments						49,904,164	75,302,856	38,863,953	42,110,307	0	195,055	0	195,055	0	42,511,186	0	7,392,978	7,392,978	1,051,262	XXX
45905U-R7-1	INTERNATIONAL BANK FOR RECONSTRUCTION AN	C	11/08/2019	VARIOUS		22,293,605	22,950,000	21,446,775	21,502,386	0	48,943	0	48,943	0	21,551,329	0	742,276	742,276	540,724	12/28/2037
55276V-AB-8	MDC GMTN BV	C	05/06/2019	Maturity @ 100.00		800,000	800,000	794,224	799,729	0	271	0	271	0	800,000	0	0	0	30,504	05/06/2019
748148-QR-7	QUEBEC (PROVINCE OF)	C	02/20/2019	CIBC WORLD MARKETS CORP.		3,465,250	2,500,000	3,550,093	3,427,331	0	(10,351)	0	(10,351)	0	3,416,979	0	48,271	48,271	81,771	09/15/2029
831594-AB-2	SLOVENIA, REPUBLIC OF (GOVERNMENT)	C	11/12/2019	TD SECURITIES (USA) LLC		658,500	600,000	674,136	652,150	0	(11,329)	0	(11,329)	0	640,821	0	17,679	17,679	34,650	10/26/2022
1099999. Subtotal - Bonds - All Other Governments						27,217,355	26,850,000	26,465,228	26,381,595	0	27,533	0	27,533	0	26,409,128	0	808,226	808,226	687,649	XXX
373385-DS-9	GEORGIA ST		02/08/2019	BAIRD, ROBERT W., & COMPANY IN		2,028,320	2,000,000	1,999,140	1,999,161	0	4	0	4	0	1,999,164	0	29,156	29,156	46,083	07/01/2037
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,028,320	2,000,000	1,999,140	1,999,161	0	4	0	4	0	1,999,164	0	29,156	29,156	46,083	XXX
016730-CV-3	ALLAN HANCOCK CALIF JT CMNTY COLLEGE DIS		08/01/2019	Call @ 100.00		880,000	880,000	904,652	882,498	0	(2,498)	0	(2,498)	0	880,000	0	0	0	63,184	08/01/2034

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
088023-LA-2	BEVERLY HILLS CALIF UNI SCH DIST		07/25/2019	RAYMOND JAMES/FI		2,707,094	4,600,000	2,320,148	2,561,970	0	64,926	0	64,926	0	2,626,896	0	80,198	80,198	0	08/01/2036
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2019	Paydown		7,592	7,592	7,782	0	0	(190)	0	(190)	0	7,592	0	0	0	231	01/15/2051
445638-AA-3	HUNT MH BORROWER LLC FEE		12/21/2019	Paydown		46,454	49,661	49,849	49,819	0	(158)	0	(158)	0	49,661	0	(3,207)	(3,207)	5,481	12/21/2048
50207#-AA-0	LMH FEE		12/21/2019	Paydown		48,874	48,873	49,099	49,057	0	(183)	0	(183)	0	48,873	0	1	1	5,937	06/21/2048
630361-Z9-7	NAPA VALLEY CALIF UNI SCH DIST		08/01/2019	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	40,500	08/01/2044
686053-CP-2	OREGON SCH BRDS ASSN		07/29/2019	VARIOUS		629,172	550,000	611,232	608,385	0	(3,945)	0	(3,945)	0	604,440	0	24,732	24,732	12,707	06/30/2024
686053-HD-4	OREGON SCH BRDS ASSN		04/01/2019	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,955	06/30/2028
702282-LR-3	PASADENA CALIF UNI SCH DIST		08/01/2019	Call @ 100.00		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	25,176	08/01/2034
725894-FY-0	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST		08/01/2019	Call @ 100.00		1,280,000	1,280,000	1,277,083	1,277,179	0	1	0	1	0	1,277,180	0	2,820	2,820	85,120	08/01/2034
73358W-CX-0	PORT AUTH N Y & N J		01/29/2019	CROSS TRADE		2,426,400	2,000,000	2,420,060	2,386,440	0	(1,045)	0	(1,045)	0	2,385,396	0	41,005	41,005	29,490	11/01/2040
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		07/01/2019	VARIOUS		1,569,877	1,475,000	1,559,001	1,556,654	0	(1,032)	0	(1,032)	0	1,555,622	0	14,254	14,254	14,721	06/01/2027
796711-D5-5	SAN BERNARDINO CALIF CITY UNI SCH DIST		01/25/2019	CROSS TRADE		1,735,564	1,610,000	1,788,646	1,773,137	0	(1,359)	0	(1,359)	0	1,771,778	0	(36,214)	(36,214)	40,250	08/01/2032
796720-HA-1	SAN BERNARDINO CALIF CMNTY COLLEGE DIST		08/01/2019	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	38,150	08/01/2033
797355-P2-4	SAN DIEGO CALIF UNI SCH DIST		10/30/2019	BANK OF AMERICA SECURITIES		495,011	1,100,000	362,384	392,360	0	12,007	0	12,007	0	404,367	0	90,644	90,644	0	07/01/2047
802498-JQ-9	SANTA MONICA-MALIBU UNI SCH DIST CALIF		08/01/2019	Call @ 100.00		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	45,336	08/01/2034
95640H-BV-9	WEST VY MISSION CMNTY COLLEGE DIST CALIF		08/01/2019	Call @ 100.00		500,000	500,000	469,680	493,532	0	6,468	0	6,468	0	500,000	0	0	0	32,700	08/01/2035
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,276,037	16,051,126	13,769,614	13,981,031	0	72,992	0	72,992	0	14,061,804	0	214,233	214,233	440,937	XXX
00164T-AD-0	AMCEST 07A A2 - ABS		07/15/2019	Paydown		4,199	4,199	4,614	4,609	0	(410)	0	(410)	0	4,199	0	0	0	194	01/15/2053
023026-CE-5	AMARILLO TEX ECONOMIC DEV CORP SALES TAX		08/15/2019	Call @ 100.00		880,000	880,000	884,656	880,428	0	(428)	0	(428)	0	880,000	0	0	0	57,455	08/15/2030
10727Y-AT-3	BRENTWOOD CALIF INFRASTRUCTURE FING AUTH		10/01/2019	Call @ 100.00		710,000	710,000	713,351	710,418	0	(418)	0	(418)	0	710,000	0	0	0	53,229	10/01/2030
10727Y-AU-0	BRENTWOOD CALIF INFRASTRUCTURE FING AUTH		10/01/2019	Call @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	19,118	10/01/2039
13034P-ZV-2	CALIFORNIA HSG FIN AGY REV		02/08/2019	PNC CAPITAL MARKETS LLC		902,520	900,000	901,359	901,164	0	(18)	0	(18)	0	901,146	0	1,374	1,374	16,980	08/01/2027
167593-H7-0	CHICAGO ILL O HARE INTL ARPT REV		04/10/2019	Morgan Stanley		1,100,170	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	100,170	100,170	15,240	01/01/2054
18085P-LL-6	CLARK CNTY NEV ARPT REV		08/01/2019	Call @ 100.00		970,000	970,000	1,012,385	973,706	0	(3,706)	0	(3,706)	0	970,000	0	0	0	66,746	07/01/2042
196479-C3-1	COLORADO HSG & FIN AUTH		12/01/2019	Call @ 100.00		234,365	234,365	234,365	234,365	0	0	0	0	0	234,365	0	0	0	5,231	09/01/2047
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		12/05/2019	Call @ 100.00		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	85	11/15/2039
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2019	Paydown		462,963	462,963	485,135	486,196	0	(23,232)	0	(23,232)	0	462,963	0	0	0	13,936	02/01/2047
31293L-WX-8	FH C23362 - RMBS		12/01/2019	Paydown		8,786	8,786	9,774	9,667	0	(881)	0	(881)	0	8,786	0	0	0	490	03/01/2029
3130A9-WR-8	FEDERAL HOME LOAN BANKS		04/23/2019	CROSS TRADE		2,993,445	3,250,000	3,249,350	3,249,379	0	4	0	4	0	3,249,383	0	(255,938)	(255,938)	46,511	11/15/2046
3130AD-BK-7	FEDERAL HOME LOAN BANKS		04/23/2019	BARCLAYS CAPITAL INC		593,292	600,000	599,100	599,144	0	15	0	15	0	599,159	0	(5,867)	(5,867)	14,715	01/24/2033
3130AD-UV-2	FEDERAL HOME LOAN BANKS		05/29/2019	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,886	03/28/2033
3130AD-XG-2	FEDERAL HOME LOAN BANKS		05/29/2019	Call @ 100.00		250,000	250,000	249,625	249,634	0	5	0	5	0	249,639	0	361	361	6,194	04/16/2038
3130AE-JQ-4	FEDERAL HOME LOAN BANKS		11/08/2019	NOMURA SECURITIES INTL INC		3,175,350	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	175,350	175,350	157,528	07/11/2033
3130AE-JR-2	FEDERAL HOME LOAN BANKS		07/16/2019	Call @ 100.00		1,750,000	1,750,000	1,747,813	1,747,878	0	79	0	79	0	1,747,958	0	2,042	2,042	70,000	07/16/2030
3130AE-NQ-9	FEDERAL HOME LOAN BANKS		07/25/2019	Call @ 100.00		4,000,000	4,000,000	3,998,800	3,998,831	0	41	0	41	0	3,998,872	0	1,128	1,128	162,400	07/25/2031
3130AE-SS-0	FEDERAL HOME LOAN BANKS		11/08/2019	NOMURA SECURITIES INTL INC		5,410,125	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	160,125	160,125	257,189	08/20/2035
3130AE-V7-2	FEDERAL HOME LOAN BANKS		09/06/2019	Call @ 100.00		3,650,000	3,650,000	3,636,313	3,636,530	0	462	0	462	0	3,636,992	0	13,008	13,008	146,000	09/06/2033
3130AE-Z5-2	FEDERAL HOME LOAN BANKS		04/03/2019	Call @ 100.00		13,500,000	13,500,000	13,493,250	13,493,358	0	106	0	106	0	13,493,464	0	6,536	6,536	296,231	09/28/2033
3130AF-3X-3	FEDERAL HOME LOAN BANKS		10/11/2019	Call @ 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	129,000	10/11/2033
3130AF-F4-4	FEDERAL HOME LOAN BANKS		05/15/2019	Call @ 100.00		1,000,000	1,000,000	999,500	999,502	0	6	0	6	0	999,508	0	492	492	23,250	11/15/2038
3132XC-R4-9	FH G67707 - RMBS		12/01/2019	Paydown		31,951	31,951	31,946	31,942	0	9	0	9	0	31,951	0	0	0	715	01/01/2048
3132Y7-GN-9	FH WE2005 - CMBS/RMBS		12/01/2019	Paydown		161,648	161,648	152,770	153,006	0	8,642	0	8,642	0	161,648	0	0	0	2,870	09/01/2033
31339W-NA-0	FHR 2439A LH - CMO/RMBS		12/01/2019	Paydown		63,138	63,138	71,573	72,185	0	(9,195)	0	(9,195)	0	63,138	0	0	0	8,175	04/15/2032
3133EF-3G-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		11/12/2019	Deutsche Bank		10,301,947	10,300,000	9,319,337	9,321,701	0	35,285	0	35,285	0	9,356,987	0	944,960	944,960	345,880	04/18/2036
3133EF-HG-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/13/2019	CITIGROUP GLOBAL MARKETS INC.		3,592,190	3,500,000	3,561,250	3,559,482	0	(446)	0	(446)	0	3,559,037	0	33,153	33,153	55,103	10/07/2037
3133EG-DZ-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/27/2019	NOMURA SECURITIES INTL INC		380,618	350,000	350,000	350,000	0	0	0	0	0	350,000	0	30,618	30,618	9,162	05/20/2036
3133EH-L9-2	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/13/2019	CITIGROUP GLOBAL MARKETS INC.		1,947,440	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(52,560)	(52,560)	40,407	01/26/2037
3133EH-PY-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/13/2019	CITIGROUP GLOBAL MARKETS INC.		483,885	500,000	490,155	490,677	0	102	0	102	0	490,778	0	(6,893)	(6,893)	3,073	06/29/2033

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
3133EJ-3E-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		11/08/2019	NOMURA SECURITIES INTL INC		10,664,500	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	664,500	664,500	357,094	12/19/2033
3133EJ-A4-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		11/08/2019	WELLS FARGO SECURITIES LLC		1,119,610	1,087,000	1,086,185	1,086,198	0	94	0	94	0	1,086,292	0	33,318	33,318	46,402	09/20/2028
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/30/2019	BARCLAYS CAPITAL INC		406,032	400,000	400,400	400,387	0	(5)	0	(5)	0	400,382	0	5,650	5,650	10,114	01/26/2038
3133EJ-BG-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/23/2019	CROSS TRADE		1,778,328	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(21,672)	(21,672)	48,972	02/02/2043
3133EJ-CQ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/13/2019	CITIGROUP GLOBAL MARKETS INC.		1,001,150	1,000,000	987,260	987,650	0	89	0	89	0	987,739	0	13,411	13,411	19,876	02/16/2038
3133EJ-F5-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		10/11/2019	Call @ 100.00		10,500,000	10,500,000	10,484,250	10,484,422	0	601	0	601	0	10,485,023	0	14,977	14,977	438,900	10/11/2033
3133EJ-HU-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/28/2019	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,000	03/28/2033
3133EJ-JQ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		04/03/2019	Call @ 100.00		250,000	250,000	249,688	249,702	0	5	0	5	0	249,706	0	294	294	4,900	04/03/2031
3133EJ-TA-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		06/27/2019	Call @ 100.00		3,000,000	3,000,000	2,997,000	2,997,075	0	73	0	73	0	2,997,148	0	2,852	2,852	62,250	06/27/2033
3133EJ-UZ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/24/2019	Call @ 100.00		2,500,000	2,500,000	2,499,375	2,499,398	0	30	0	30	0	2,499,427	0	573	573	98,000	07/24/2028
3133EJ-ZF-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/12/2019	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	243,000	09/12/2033
3133TH-K8-9	FHR 2103A PS - CMO/RMBS		12/01/2019	Paydown		47,294	47,294	52,858	52,016	0	(4,826)	0	(4,826)	0	47,294	0	0	0	5,614	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS		12/01/2019	Paydown		11,974	11,974	12,169	12,093	0	(118)	0	(118)	0	11,974	0	0	0	426	01/15/2029
3133TJ-DF-7	FHR 2122A ZE - CMO/RMBS		12/01/2019	Paydown		9,561	9,561	9,690	9,613	0	(52)	0	(52)	0	9,561	0	0	0	339	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS		12/01/2019	Paydown		14,741	14,741	14,967	14,872	0	(132)	0	(132)	0	14,741	0	0	0	475	07/15/2029
3134G4-GW-2	FREDDIE MAC		04/11/2019	Call @ 100.00		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	5,569	10/11/2033
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/05/2019	Deutsche Bank		5,330,057	6,760,000	3,366,711	4,218,112	0	104,792	0	104,792	0	4,322,904	0	1,007,153	1,007,153	0	05/15/2030
31358D-DS-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/18/2019	DEUTSCHE BANK SECURITIES, INC.		5,777,734	7,670,000	3,860,427	4,740,265	0	105,805	0	105,805	0	4,846,070	0	931,664	931,664	0	11/15/2030
313637-VQ-0	FN 109623 - CMBS/RMBS		12/01/2019	Paydown		5,128	5,128	5,310	5,309	0	(181)	0	(181)	0	5,128	0	0	0	127	09/01/2048
3136A5-T7-1	FNR 1249C QW - CMO/RMBS		04/01/2019	CITIGROUP GLOBAL MARKETS INC.		1,378,344	1,400,000	1,428,437	1,418,834	0	(172)	0	(172)	0	1,418,663	0	(40,319)	(40,319)	10,072	05/25/2042
3136AB-N6-6	FNR 136E ZJ - CMO/RMBS		06/01/2019	CROSS TRADE		71,642	80,346	79,268	78,544	0	14	0	14	0	79,357	0	(7,715)	(7,715)	832	02/25/2043
3136AB-YU-1	FNR 131E JZ - CMO/RMBS		04/01/2019	VARIOUS		405,373	443,142	437,332	435,204	0	64	0	64	0	438,575	0	(33,202)	(33,202)	3,529	02/25/2043
3136AC-VY-4	FNR 1320N YZ - CMO/RMBS		06/01/2019	VARIOUS		61,589	67,549	66,771	66,436	0	16	0	16	0	67,123	0	(5,534)	(5,534)	924	03/25/2043
3136AD-CC-1	FNR 1323J ZL - CMO/RMBS		06/01/2019	VARIOUS		131,910	143,896	141,498	140,883	0	43	0	43	0	142,356	0	(10,447)	(10,447)	1,491	03/25/2043
3136AD-PF-0	FNR 1334A GZ - CMO/RMBS		12/01/2019	Paydown		1,374	1,374	1,346	1,303	0	34	0	34	0	1,374	0	0	0	41	04/25/2043
3136AE-N2-9	FNR 1352G ZA - CMO/RMBS		06/01/2019	VARIOUS		92,520	103,750	100,443	100,212	0	62	0	62	0	101,304	0	(8,784)	(8,784)	1,148	06/25/2043
3136AT-Q4-9	FNR 1668A AL - CMO/RMBS		06/17/2019	WELLS FARGO SECURITIES LLC		7,422,733	7,475,000	7,316,156	7,322,490	0	3,079	0	3,079	0	7,325,570	0	97,164	97,164	123,960	10/25/2046
3136AY-XG-3	FNR 1794B DY - CMO/RMBS		06/17/2019	CITIGROUP GLOBAL MARKETS INC.		2,891,043	2,936,000	2,860,880	2,863,461	0	1,059	0	1,059	0	2,864,520	0	26,523	26,523	48,689	11/25/2047
3136B0-ZZ-2	FNR 182E CZ - CMO/RMBS		04/17/2019	DAIWA CAPITAL MARKETS AMERICA		5,022,504	5,223,273	5,184,015	5,124,946	0	355	0	355	0	5,185,798	0	(163,294)	(163,294)	71,668	02/25/2048
3136B3-LE-8	FNR 1883C ZL - CMO/RMBS		12/01/2019	Paydown		4,583,403	4,583,403	4,569,080	4,567,754	0	15,649	0	15,649	0	4,583,403	0	0	0	114,401	11/25/2048
3136FC-WG-7	FNS T361 PO - CMO/RMBS		12/01/2019	Paydown		24,716	24,716	21,245	21,575	0	3,141	0	3,141	0	24,716	0	0	0	0	09/25/2035
3137A0-3H-6	FHR 3680A ZA - CMO/RMBS		12/01/2019	Paydown		34,102	34,101	33,515	33,623	0	482	0	482	0	34,101	0	0	0	2,999	06/15/2040
3137A5-P2-4	FHR 3795D VZ - CMO/RMBS		12/01/2019	Paydown		375,882	375,882	334,782	355,062	0	15,850	0	15,850	0	375,882	0	0	0	10,853	01/15/2041
3137AU-TF-6	FHR 4117C HB - CMO/RMBS		05/15/2019	CROSS TRADE		87,223	100,000	93,656	95,627	0	98	0	98	0	95,725	0	(8,502)	(8,502)	1,076	10/15/2042
3137AY-FG-1	FHR 4171 Z - CMO/RMBS		05/01/2019	VARIOUS		66,644	74,338	72,818	72,461	0	(76)	0	(76)	0	73,123	0	(6,479)	(6,479)	1,018	02/15/2043
3137BN-5C-4	FHR 4555B PC - CMO/RMBS		10/15/2019	MLPFS INC FIXED INCOME		162,377	161,000	160,648	160,651	0	3	0	3	0	160,653	0	1,724	1,724	4,038	02/15/2046
3137BN-6G-4	FHMS K053 A2 - CMBS		03/12/2019	GOLDMAN, SACHS & CO.		4,005,781	4,000,000	4,044,508	4,034,545	0	(1,157)	0	(1,157)	0	4,033,388	0	(27,607)	(27,607)	34,609	12/25/2025
3137FD-ET-5	FHMS K1504 A3 - CMBS		11/08/2019	VARIOUS		7,559,945	7,000,000	7,209,853	7,197,886	0	(9,120)	0	(9,120)	0	7,188,765	0	371,180	371,180	196,702	11/25/2032
31388J-TR-6	FN 606360 - RMBS		12/01/2019	Paydown		256	256	285	283	0	(27)	0	(27)	0	256	0	0	0	17	10/01/2031
3138L6-PW-2	FN AM5836 - CMBS/RMBS		12/01/2019	VARIOUS		102,198	97,550	98,648	98,308	0	31	0	31	0	98,339	0	3,858	3,858	1,784	04/01/2032
3138L7-JC-1	FN AM6558 - CMBS/RMBS		12/01/2019	Paydown		88,911	88,911	86,918	86,956	0	1,954	0	1,954	0	88,911	0	0	0	1,836	09/01/2034
3138L8-A5-3	FN AM7227 - CMBS/RMBS		10/25/2019	INTERNATIONAL FCSTONE PARTNERS		356,234	350,000	349,125	349,140	0	14	0	14	0	349,154	0	7,080	7,080	8,779	12/01/2024
3138L9-4A-7	FN AM8916 - CMBS/RMBS		05/28/2019	CROSS TRADE		1,731,445	1,800,000	1,729,125	1,744,894	0	3,806	0	3,806	0	1,748,700	0	(17,254)	(17,254)	24,648	06/01/2035
3138L9-5W-8	FN AM8960 - CMBS/RMBS		04/01/2019	CROSS TRADE		4,208,531	4,200,000	4,302,047	4,277,630	0	(2,164)	0	(2,164)	0	4,275,466	0	(66,935)	(66,935)	42,224	12/01/2033
3138L9-L6-7	FN AM8448 - CMBS/RMBS		05/28/2019	CROSS TRADE		1,644,219	1,700,000	1,694,422	1,697,262	0	1,918	0	1,918	0	1,699,180	0	(54,962)	(54,962)	25,415	05/01/2045
3138LA-XT-1	FN AM9689 - CMBS/RMBS		05/28/2019	VARIOUS		3,755,423	3,684,971	3,839,279	3,816,770	0	618	0	618	0	3,817,388	0	(61,966)	(61,966)	61,296	09/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS		12/01/2019	VARIOUS		2,008,422	1,964,980	2,005,507	2,002,114	0	117	0	117	0	2,002,231	0	6,191	6,191	32,985	01/01/2046
3138LF-Z8-4	FN AN3466 - CMBS/RMBS		12/01/2019	VARIOUS		1,002,178	964,417	961,855	962,532	0	3,810	0	3,810	0	966,342	0	35,836	35,836	29,625	11/01/2046
3138LK-3X-3	FN AN7113 - CMBS/RMBS		12/01/2019	VARIOUS		934,418	888,917	908,917	907,748	0	1,556	0	1,556	0	909,304	0	25,114	25,114	29,245	10/01/2037

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
3138LK-EF-0	FN AN6433 - CMBS/RMBS		12/01/2019	VARIOUS		2,080,140	1,992,628	2,033,726	2,030,582	0	4,116	0	4,116	0	2,034,698	0	45,442	45,442	65,257	09/01/2047
3138LK-EN-3	FN AN6440 - CMBS/RMBS		07/01/2019	VARIOUS		10,285,156	10,000,000	10,081,250	10,072,160	0	(208)	0	(208)	0	10,071,952	0	213,205	213,205	182,700	08/01/2032
3138LK-GB-7	FN AN6493 - CMBS/RMBS		07/01/2019	VARIOUS		2,510,034	2,401,588	2,458,625	2,454,485	0	(1,819)	0	(1,819)	0	2,452,667	0	57,367	57,367	47,222	08/01/2037
3138LK-JK-4	FN AN6565 - CMBS/RMBS		12/01/2019	VARIOUS		2,090,810	1,992,628	2,033,726	2,030,582	0	4,116	0	4,116	0	2,034,698	0	56,112	56,112	65,257	09/01/2047
3138LK-V4-6	FN AN6934 - CMBS/RMBS		12/01/2019	VARIOUS		3,111,873	2,943,479	3,004,188	3,000,736	0	5,568	0	5,568	0	3,006,303	0	105,570	105,570	96,306	10/01/2047
3138LL-2N-4	FN AN7980 - CMBS/RMBS		03/12/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,327,799	1,350,000	1,350,844	1,350,425	0	(191)	0	(191)	0	1,350,235	0	(22,436)	(22,436)	12,012	01/01/2030
3138LL-4F-9	FN AN8021 - CMBS/RMBS		03/12/2019	VARIOUS		1,582,953	1,600,000	1,625,000	1,622,576	0	(532)	0	(532)	0	1,622,044	0	(39,091)	(39,091)	13,561	01/01/2030
3138LL-5Q-4	FN AN8054 - CMBS/RMBS		03/12/2019	J.P. Morgan Securities LLC		3,080,602	3,150,000	3,180,146	3,178,035	0	(727)	0	(727)	0	3,177,308	0	(96,707)	(96,707)	29,211	01/01/2033
3138LL-5X-9	FN AN8061 - CMBS/RMBS		07/19/2019	VARIOUS		2,531,811	2,550,000	2,575,500	2,572,985	0	(593)	0	(593)	0	2,572,392	0	(40,581)	(40,581)	25,547	01/01/2030
3138LL-6L-4	FN AN8074 - CMBS/RMBS		07/19/2019	VARIOUS		3,494,521	3,500,000	3,553,594	3,547,956	0	(1,065)	0	(1,065)	0	3,546,891	0	(52,370)	(52,370)	37,560	01/01/2030
3138LL-CX-1	FN AN7285 - CMBS/RMBS		11/08/2019	BMO Capital Markets Corp.		845,875	800,000	806,500	806,092	0	1,827	0	1,827	0	807,919	0	37,956	37,956	25,061	01/01/2033
3138LL-ET-8	FN AN7345 - CMBS/RMBS		12/01/2019	VARIOUS		34,076,167	32,384,404	32,404,644	32,385,362	0	(10,376)	0	(10,376)	0	32,374,986	0	1,701,181	1,701,181	998,824	11/01/2037
3138LL-KR-5	FN AN7503 - CMBS/RMBS		11/08/2019	BMO Capital Markets Corp.		2,128,125	2,000,000	2,041,250	2,038,812	0	4,337	0	4,337	0	2,043,149	0	84,976	84,976	67,665	11/01/2037
3138LL-MU-6	FN AN7570 - CMBS/RMBS		07/19/2019	BANK OF AMERICA SECURITIES		1,196,045	1,150,000	1,150,719	1,150,514	0	1,352	0	1,352	0	1,151,866	0	44,179	44,179	23,722	02/01/2033
3138LL-Q8-1	FN AN7678 - CMBS/RMBS		07/19/2019	BANK OF AMERICA SECURITIES		4,342,734	4,200,000	4,202,625	4,201,632	0	4,805	0	4,805	0	4,206,436	0	136,298	136,298	84,443	02/01/2033
3138LM-B3-6	FN AN8157 - CMBS/RMBS		03/12/2019	J.P. Morgan Securities LLC		3,664,625	3,800,000	3,802,375	3,801,572	0	(456)	0	(456)	0	3,801,116	0	(136,491)	(136,491)	34,031	01/01/2033
3138LM-C7-6	FN AN8193 - CMBS/RMBS		07/19/2019	WELLS FARGO SECURITIES LLC		4,530,857	4,550,000	4,596,922	4,591,366	0	(1,601)	0	(1,601)	0	4,589,765	0	(58,908)	(58,908)	44,684	01/01/2030
3138LM-C8-4	FN AN8194 - CMBS/RMBS		07/19/2019	VARIOUS		3,445,770	3,450,000	3,502,828	3,498,065	0	(1,232)	0	(1,232)	0	3,496,833	0	(51,063)	(51,063)	33,984	01/01/2030
3138LM-CE-1	FN AN8168 - CMBS/RMBS		07/19/2019	VARIOUS		2,479,250	2,500,000	2,529,688	2,527,054	0	(698)	0	(698)	0	2,526,356	0	(47,106)	(47,106)	24,713	02/01/2030
3138LM-HB-2	FN AN8325 - CMBS/RMBS		05/28/2019	VARIOUS		1,034,224	1,035,791	1,043,074	1,042,373	0	(355)	0	(355)	0	1,042,018	0	(7,794)	(7,794)	15,932	02/01/2038
3138LM-K6-9	FN AN8416 - CMBS/RMBS		12/01/2019	Paydown		6,947	6,947	6,947	6,946	0	0	0	0	0	6,947	0	0	0	158	02/01/2048
3138LM-KK-8	FN AN8397 - CMBS/RMBS		05/28/2019	VARIOUS		1,461,555	1,482,487	1,483,414	1,483,189	0	4	0	4	0	1,483,193	0	(21,639)	(21,639)	22,677	03/01/2048
3138LM-KL-6	FN AN8398 - CMBS/RMBS		05/28/2019	VARIOUS		482,682	493,539	493,848	493,755	0	(10)	0	(10)	0	493,745	0	(11,063)	(11,063)	7,465	02/01/2048
3138LM-NC-3	FN AN8486 - CMBS/RMBS		04/01/2019	VARIOUS		341,169	345,852	349,527	349,164	0	(118)	0	(118)	0	349,047	0	(7,878)	(7,878)	3,067	04/01/2030
3138LM-TV-5	FN AN8663 - CMBS/RMBS		11/08/2019	INTERNATIONAL FCSTONE PARTNERS		4,350,313	4,000,000	4,010,000	4,010,343	0	9,709	0	9,709	0	4,020,052	0	330,261	330,261	137,258	03/01/2033
3138LM-X8-1	FN AN8802 - CMBS/RMBS		03/04/2019	J.P. Morgan Securities LLC		490,098	500,000	501,875	501,608	0	(110)	0	(110)	0	501,499	0	(11,401)	(11,401)	4,573	04/01/2033
3138LN-RL-7	FN AN9490 - CMBS/RMBS		12/01/2019	Paydown		3,258	3,258	3,293	3,292	0	(34)	0	(34)	0	3,258	0	0	0	75	09/01/2048
3138WG-EZ-3	FN AS6451 - RMBS		12/01/2019	Paydown		76,374	76,374	78,880	78,690	0	(2,316)	0	(2,316)	0	76,374	0	0	0	2,284	01/01/2046
31392Y-6F-0	FNW 01W3 A - CMO/RMBS		12/01/2019	Paydown		17,600	17,600	17,930	17,798	0	(198)	0	(198)	0	17,600	0	0	0	615	09/25/2041
31392D-BS-0	FNR 0233C Z - CMO/RMBS		12/01/2019	Paydown		11,574	11,574	11,892	11,717	0	(204)	0	(204)	0	11,574	0	0	0	552	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS		12/01/2019	Paydown		87,406	87,406	96,846	98,839	0	(11,570)	0	(11,570)	0	87,406	0	0	0	8,852	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS		12/01/2019	Paydown		12,999	12,999	14,404	14,819	0	(1,903)	0	(1,903)	0	12,999	0	0	0	2,445	09/15/2032
31392W-7B-0	FSPC T051 1A - CMO/RMBS		12/01/2019	Paydown		24,497	24,497	24,865	24,775	0	(278)	0	(278)	0	24,497	0	0	0	883	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS		12/01/2019	Paydown		121,435	121,435	131,498	130,938	0	(9,708)	0	(9,708)	0	121,435	0	0	0	9,075	07/25/2033
31393P-FY-5	FHR 2595A TG - CMO/RMBS		12/01/2019	Paydown		172,631	172,631	193,102	181,979	0	(9,627)	0	(9,627)	0	172,631	0	0	0	12,997	04/15/2023
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2019	Paydown		156,437	156,437	175,837	180,083	0	(23,993)	0	(23,993)	0	156,437	0	0	0	18,981	05/15/2033
31393U-A6-0	FNW 03W19 A7 - CMO/RMBS		12/01/2019	Paydown		497,211	497,211	555,290	534,923	0	(37,695)	0	(37,695)	0	497,211	0	0	0	6,613	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS		12/01/2019	Paydown		427,085	427,085	493,496	456,766	0	(29,681)	0	(29,681)	0	427,085	0	0	0	11,280	07/15/2033
31393X-7A-9	FNGT 04T2A A1 - CMO/RMBS		12/01/2019	Paydown		31,919	31,919	32,158	32,071	0	(152)	0	(152)	0	31,919	0	0	0	1,022	11/25/2043
31393X-GH-4	FNW 04W2A 1A - CMO/RMBS		12/01/2019	Paydown		10,797	10,797	10,878	10,857	0	(60)	0	(60)	0	10,797	0	0	0	359	02/25/2044
31394A-LV-6	FNW 04W10 A6 - CMO/RMBS		12/01/2019	Paydown		163,986	163,986	183,516	179,326	0	(15,341)	0	(15,341)	0	163,986	0	0	0	5,794	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS		12/01/2019	Paydown		44,051	44,051	44,535	44,110	0	(61)	0	(61)	0	44,051	0	0	0	5,307	04/25/2035
31394C-A2-8	FNR 0514F MG - CMO/RMBS		12/01/2019	Paydown		182,995	182,995	199,762	195,509	0	(12,600)	0	(12,600)	0	182,995	0	0	0	9,585	03/25/2035
31394E-F2-9	FNR 0567B HG - CMO/RMBS		12/01/2019	Paydown		123,935	123,935	137,366	127,785	0	(4,158)	0	(4,158)	0	123,935	0	0	0	10,162	01/25/2035
31394H-FZ-9	FHR 2660A PE - CMO/RMBS		12/01/2019	Paydown		74,548	74,548	80,992	80,968	0	(6,483)	0	(6,483)	0	74,548	0	0	0	6,254	08/15/2033
31394J-Y2-7	FSPC T058 1A4 - CMO/RMBS		12/01/2019	Paydown		192,478	192,478	184,298	186,167	0	6,312	0	6,312	0	192,478	0	0	0	13,241	09/25/2043
31394L-EG-3	FHR 2691C MG - CMO/RMBS		12/01/2019	Paydown		136,752	136,752	148,713	145,987	0	(9,325)	0	(9,325)	0	136,752	0	0	0	7,565	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS		12/01/2019	Paydown		136,656	136,656	160,196	149,234	0	(12,659)	0	(12,659)	0	136,656	0	0	0	6,835	10/15/2033

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
31394N-ZK-7	FHR 2737B YE - CMO/RMBS		12/01/2019	Paydown		77,177	77,177	84,052	83,089	0	(5,990)	0	(5,990)	0	77,177	0	0	0	6,129	01/15/2034
31394P-DZ-3	FHR 2738A QG - CMO/RMBS		12/01/2019	Paydown		192,631	192,631	209,454	209,959	0	(17,461)	0	(17,461)	0	192,631	0	0	0	15,527	01/15/2034
31394R-HL-6	FHR 2750F ZN - CMO/RMBS		12/01/2019	Paydown		85,042	85,042	100,910	94,852	0	(10,012)	0	(10,012)	0	85,042	0	0	0	5,819	02/15/2034
31394R-LX-5	FHR 2752A GZ - CMO/RMBS		12/01/2019	Paydown		199,733	199,733	241,706	216,655	0	(16,971)	0	(16,971)	0	199,733	0	0	0	8,373	02/15/2034
31394V-YH-7	FNR 064A ME - CMO/RMBS		12/01/2019	Paydown		127,814	127,814	152,815	139,806	0	(11,992)	0	(11,992)	0	127,814	0	0	0	4,882	02/25/2036
31395B-XZ-1	FNR 0625B B - CMO/RMBS		12/01/2019	Paydown		374,865	374,865	418,100	395,678	0	(20,994)	0	(20,994)	0	374,865	0	0	0	18,793	04/25/2026
31395C-QX-2	FHR 2825A PZ - CMO/RMBS		12/01/2019	Paydown		121,060	121,060	122,287	132,863	0	(196)	0	(196)	0	121,060	0	0	0	4,784	07/15/2034
31395C-XH-9	FHR 2827C PG - CMO/RMBS		12/01/2019	Paydown		121,201	121,201	143,187	132,188	0	(10,987)	0	(10,987)	0	121,201	0	0	0	4,507	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS		12/01/2019	Paydown		97,347	97,347	113,485	110,036	0	(12,884)	0	(12,884)	0	97,347	0	0	0	7,754	08/15/2034
31395F-2F-0	FHR 2835B NZ - CMO/RMBS		12/01/2019	Paydown		61,133	61,133	61,752	61,223	0	(90)	0	(90)	0	61,133	0	0	0	3,319	08/15/2034
31395H-CS-7	FHR 2866D XG - CMO/RMBS		11/01/2019	Paydown		160,785	160,785	171,531	161,727	0	(942)	0	(942)	0	160,785	0	0	0	1,690	10/15/2019
31395H-WC-0	FHR 2893 PE - CMO/RMBS		12/01/2019	Paydown		105,358	105,358	115,338	114,127	0	(8,938)	0	(8,938)	0	105,358	0	0	0	7,536	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS		12/01/2019	Paydown		180,457	180,457	196,123	197,123	0	(16,841)	0	(16,841)	0	180,457	0	0	0	15,706	04/15/2035
31395U-KP-5	FHR 2978B JG - CMO/RMBS		12/01/2019	Paydown		84,219	84,219	83,031	83,505	0	714	0	714	0	84,219	0	0	0	3,230	05/15/2035
31396G-K4-2	FHR 3104A QE - CMO/RMBS		12/01/2019	Paydown		174,829	174,829	190,556	189,729	0	(15,018)	0	(15,018)	0	174,829	0	0	0	11,410	01/15/2036
31396H-MW-6	FHR 3110G HE - CMO/RMBS		12/01/2019	Paydown		106,286	106,286	123,325	116,669	0	(10,393)	0	(10,393)	0	106,286	0	0	0	5,009	02/15/2036
31396J-ND-3	FHR 3131B ME - CMO/RMBS		12/01/2019	Paydown		109,010	109,010	120,992	117,082	0	(8,131)	0	(8,131)	0	109,010	0	0	0	5,125	03/15/2036
31396W-G9-1	FNR 0765H GZ - CMO/RMBS		12/01/2019	Paydown		126,071	126,071	111,836	119,437	0	6,670	0	6,670	0	126,071	0	0	0	6,699	07/25/2037
31397B-CM-1	FHR 3212A PE - CMO/RMBS		12/01/2019	Paydown		129,981	129,981	143,419	146,631	0	(16,704)	0	(16,704)	0	129,981	0	0	0	14,679	09/15/2036
31397C-WG-0	FHR 3239F ZE - CMO/RMBS		12/01/2019	Paydown		36,834	36,834	37,125	36,941	0	(112)	0	(112)	0	36,834	0	0	0	5,347	11/15/2036
31397E-VT-9	FHRR R010 ZA - CMO/RMBS		12/01/2019	Paydown		73,345	73,345	74,053	73,522	0	(180)	0	(180)	0	73,345	0	0	0	5,662	02/15/2037
31397N-WX-9	FNR 0930A Z - CMO/RMBS		12/01/2019	Paydown		74,941	74,941	74,833	74,698	0	243	0	243	0	74,941	0	0	0	3,785	05/25/2039
31397Q-J3-3	FNR 1118C KY - CMO/RMBS		12/26/2019	VARIOUS		1,918,338	1,818,366	1,714,378	1,766,711	0	18,992	0	18,992	0	1,785,703	0	132,635	132,635	70,974	03/25/2041
31397U-EH-8	FNR 1147F LW - CMO/RMBS		12/11/2019	Stephens Inc.		2,401,172	2,250,000	2,098,125	2,163,038	0	(16,588)	0	(16,588)	0	2,146,450	0	254,722	254,722	93,750	06/25/2041
31398F-5A-5	FNR 0999D HZ - CMO/RMBS		12/01/2019	Paydown		9,877	9,877	9,683	9,634	0	245	0	245	0	9,877	0	0	0	2,082	12/25/2039
31398F-YE-5	FNR 0993C VZ - CMO/RMBS		12/01/2019	Paydown		46,135	46,135	42,572	45,247	0	2,559	0	2,559	0	46,135	0	0	0	2,466	11/25/2039
31398G-BZ-1	FNR 09102E EZ - CMO/RMBS		12/01/2019	Paydown		7,468	7,468	7,316	7,252	0	217	0	217	0	7,468	0	0	0	1,969	12/25/2039
31398G-MM-8	FNR 09115C HZ - CMO/RMBS		12/01/2019	Paydown		12,310	12,310	12,057	11,982	0	330	0	330	0	12,310	0	0	0	2,178	01/25/2040
31398G-TW-9	FNR 09109D LZ - CMO/RMBS		12/01/2019	Paydown		63,158	63,158	60,525	64,986	0	2,222	0	2,222	0	63,158	0	0	0	2,804	01/25/2040
31398G-U7-2	FNR 104C GZ - CMO/RMBS		12/01/2019	Paydown		11,639	11,639	11,385	11,428	0	212	0	212	0	11,639	0	0	0	2,036	02/25/2040
31398G-Y4-5	FNR 1010C BZ - CMO/RMBS		12/01/2019	Paydown		52,799	52,799	51,646	52,036	0	765	0	765	0	52,799	0	0	0	2,823	02/25/2040
31398L-YL-6	FHR 3623E CZ - CMO/RMBS		12/01/2019	Paydown		160,523	160,523	156,549	158,567	0	1,963	0	1,963	0	160,523	0	0	0	8,216	01/15/2040
31398L-ZZ-4	FHR 3621C HZ - CMO/RMBS		12/01/2019	Paydown		109,798	109,798	108,202	127,808	0	908	0	908	0	109,798	0	0	0	2,820	01/15/2040
31398M-YC-4	FNR 1019A Z - CMO/RMBS		12/01/2019	Paydown		42,161	42,161	41,509	41,676	0	489	0	489	0	42,161	0	0	0	2,603	03/25/2040
31398M-ZX-7	FNR 1023E LZ - CMO/RMBS		12/01/2019	Paydown		58,056	58,056	57,310	57,551	0	506	0	506	0	58,056	0	0	0	2,833	03/25/2040
31398S-WG-4	FNR 10139F HA - CMO/RMBS		10/15/2019	Stephens Inc.		2,748,047	2,500,000	2,359,277	2,410,245	0	5,393	0	5,393	0	2,415,638	0	332,409	332,409	88,056	11/25/2040
31402C-V5-8	FN 725236 - RMBS		12/01/2019	Paydown		671	671	723	723	0	(52)	0	(52)	0	671	0	0	0	21	03/01/2034
31403X-Y4-1	FN 761331 - RMBS		04/01/2019	Paydown		2,902	2,902	2,967	2,908	0	(6)	0	(6)	0	2,902	0	0	0	23	04/01/2019
31405C-GJ-2	FN 785101 - RMBS		05/01/2019	Paydown		2,248	2,248	2,310	2,254	0	(7)	0	(7)	0	2,248	0	0	0	22	05/01/2019
3140FX-EC-2	FN BF0130 - RMBS		12/01/2019	Paydown		30,851	30,851	30,687	30,675	0	175	0	175	0	30,851	0	0	0	620	08/01/2056
3140HR-N2-5	FN BL0408 - CMBS/RMBS		12/01/2019	Paydown		14,084	14,084	14,234	14,233	0	(149)	0	(149)	0	14,084	0	0	0	325	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS		12/01/2019	Paydown		55,001	55,001	55,311	55,310	0	(308)	0	(308)	0	55,001	0	0	0	1,284	06/01/2044
3140HR-WX-7	FN BL0661 - CMBS/RMBS		12/01/2019	Paydown		143,317	143,317	143,653	143,651	0	(341)	0	(341)	0	143,317	0	0	0	3,189	11/01/2033
3140HR-YH-0	FN BL0711 - CMBS/RMBS		12/01/2019	Paydown		12,490	12,490	12,805	13,885	0	(315)	0	(315)	0	12,490	0	0	0	273	11/01/2038
3140HS-CK-5	FN BL0973 - CMBS/RMBS		12/01/2019	Paydown		14,532	14,532	14,659	14,659	0	(127)	0	(127)	0	14,532	0	0	0	342	12/01/2033
3140HS-DV-0	FN BL1015 - CMBS/RMBS		07/29/2019	BANK OF AMERICA SECURITIES		1,086,719	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	86,719	86,719	26,696	12/01/2028
3140HS-U4-1	FN BL1502 - CMBS/RMBS		12/01/2019	Paydown		75,750	75,750	77,123	0	0	(1,373)	0	(1,373)	0	75,750	0	0	0	1,425	02/01/2049
3140HU-B7-0	FN BL2761 - CMBS/RMBS		12/01/2019	Paydown		10,514	10,514	10,731	0	0	(217)	0	(217)	0	10,514	0	0	0	124	06/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS		12/01/2019	Paydown		7,494	7,494	7,686	0	0	(192)	0	(192)	0	7,494	0	0	0	89	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS		12/01/2019	Paydown		2,523	2,523	2,550	0	0	(27)	0	(27)	0	2,523	0	0	0	19	08/01/2049
3140Q9-DP-5	FN CA1909 - RMBS		12/01/2019	Paydown		13,656,858	13,656,858	14,012,150	14,003,681	0	(346,823)	0	(346,823)	0	13,656,858	0	0	0	403,409	06/01/2048
31410C-VS-8	FN 885425 - RMBS		12/01/2019	Paydown		111	111	124	125	0	(15)	0	(15)	0	111	0	0	0	3	06/01/2036
31411A-2E-4	FN 902673 - RMBS		12/01/2019	Paydown		6,323	6,323	6,274	6,208	0	115	0	115	0	6,323	0	0	0	209	12/01/2036
31411D-A3-3	FN 904626 - RMBS		12/01/2019	Paydown		15,068	15,068	15,580	15,971	0	(904)	0	(904)	0	15,068	0	0	0	435	12/01/2036
31411G-UY-6	FN 907899 - RMBS		12/01/2019	Paydown		72,999	72,999	74,903	74,368	0	(1,368)	0	(1,368)	0	72,999	0	0	0	1,709	01/01/2037
31418C-3J-1	FN MA3500 - RMBS		12/01/2019	Paydown		4,877,255	4,877,255	4,851,345	4,851,596	0	25,659	0	25,659	0	4,877,255	0	0	0	124,060	10/01/2048
31418C-DL-5	FN MA2806 - RMBS		12/01/2019	Paydown		3,113,264	3,113,264	2,950,061	2,950,419	0	162,845	0	162,845	0	3,113,264	0	0	0	58,144	11/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418C-R8-9	FN MA3210 - RMBS		10/25/2019	VARIOUS		239,387	232,248	238,834	238,555	0	(1,127)	0	(1,127)	0	237,428	0	1,959	1,959	6,545	12/01/2047
31418C-S4-7	FN MA3238 - RMBS		10/25/2019	VARIOUS		241,397	234,120	240,796	240,483	0	(1,106)	0	(1,106)	0	239,378	0	2,019	2,019	6,623	01/01/2048
31418C-TP-9	FN MA3257 - RMBS		12/01/2019	Paydown		49,772	49,772	50,721	50,675	0	(903)	0	(903)	0	49,772	0	0	0	1,257	01/01/2048
31419H-QD-7	FN AE6751 - RMBS		12/01/2019	Paydown		247,174	247,174	266,134	263,735	0	(16,561)	0	(16,561)	0	247,174	0	0	0	5,617	10/01/2040
35563C-AA-6	FIMMHR 15R1 1A - ABS		12/25/2019	Paydown		158,284	158,284	168,788	163,441	0	(9,945)	0	(9,945)	0	158,284	0	0	0	4,527	11/26/2055
35563C-AB-4	FIMMHR 15R1 1XA - ABS		12/25/2019	Paydown		12,806	12,806	1,025	0	0	11,781	0	11,781	0	12,806	0	0	0	21	11/26/2055
35563C-AD-0	FIMMHR 15R1 1B - ABS		12/25/2019	Paydown		214,206	214,206	241,785	240,962	0	(26,976)	0	(26,976)	0	214,206	0	0	0	7,079	11/26/2055
35563C-AJ-7	FIMMHR 15R1 2A - ABS		12/25/2019	Paydown		52,785	52,785	55,647	0	0	(2,862)	0	(2,862)	0	52,785	0	0	0	774	10/25/2052
35563C-AM-0	FIMMHR 15R1 2B - ABS		12/25/2019	Paydown		30,142	30,142	32,517	32,440	0	(2,297)	0	(2,297)	0	30,142	0	0	0	809	10/25/2052
35563C-AS-7	FIMMHR 15R1 3A - ABS		12/25/2019	Paydown		3,902	3,902	4,350	0	0	(448)	0	(448)	0	3,902	0	0	0	47	11/25/2052
35563C-AV-0	FIMMHR 15R1 3B - ABS		12/25/2019	Paydown		106,810	106,810	116,156	115,862	0	(9,046)	0	(9,046)	0	106,810	0	0	0	3,481	11/25/2052
35563C-AY-4	FIMMHR 15R1 3C - ABS		12/25/2019	Paydown		6,419	7,113	7,113	0	0	0	0	0	0	7,113	0	(694)	(694)	59	11/25/2052
35563P-DT-3	SCRT 181SC HT - CMO		12/01/2019	Paydown		25,908	24,926	23,645	23,958	0	969	0	969	0	24,926	0	981	981	322	05/25/2057
35563P-DY-2	SCRT 181SC MT - CMO		12/01/2019	Paydown		23,349	22,277	21,340	21,518	0	759	0	759	0	22,277	0	1,072	1,072	364	05/25/2057
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/15/2019	Call @ 100.00		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	7,065	12/15/2039
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC LEASE REV		12/01/2019	Call @ 100.00		65,000	65,000	67,716	66,402	0	(149)	0	(149)	0	66,252	0	(1,252)	(1,252)	8,752	12/01/2025
485512-KT-3	KANSAS ST TPK AUTH TPK REV		09/01/2019	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	10,110	09/01/2039
499396-AV-1	KNOX CNTY IND ECONOMIC DEV REV		05/16/2019	KEYBANC CAPITAL MARKETS INC		465,600	480,000	480,000	480,000	0	0	0	0	0	480,000	0	(14,400)	(14,400)	18,015	04/01/2034
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV		05/29/2019	J.P. Morgan Securities LLC		1,489,430	1,000,000	1,466,120	1,451,833	0	(4,131)	0	(4,131)	0	1,447,702	0	41,728	41,728	60,262	07/01/2045
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		04/01/2019	VARIOUS		56,187	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	87	09/01/2037
57586E-NA-5	MASSACHUSETTS ST HEALTH & EDL FACS AUTH		08/01/2019	Call @ 100.00		130,000	130,000	130,612	130,097	0	(31)	0	(31)	0	130,066	0	(66)	(66)	28,985	07/01/2020
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY		10/01/2019	Call @ 100.00		185,000	185,000	186,081	185,492	0	(68)	0	(68)	0	185,424	0	(424)	(424)	4,923	06/01/2043
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	269	12/01/2053
57587A-TG-3	MASSACHUSETTS ST HSG FIN AGY HSG REV		06/01/2019	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	210	06/01/2046
59333P-2R-8	MIAMI-DADE CNTY FLA AVIATION REV		12/09/2019	CROSS TRADE		4,166,600	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	166,600	166,600	178,307	10/01/2037
59334P-CN-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		07/01/2019	Call @ 100.00		440,000	440,000	450,122	440,831	0	(831)	0	(831)	0	440,000	0	0	0	29,524	07/01/2029
59334P-CP-0	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA		08/01/2019	Call @ 100.00		1,065,000	1,065,000	1,087,086	1,066,965	0	(1,965)	0	(1,965)	0	1,065,000	0	0	0	73,592	07/01/2039
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		04/01/2019	VARIOUS		1,106,070	1,145,000	1,145,000	1,145,000	0	0	0	0	0	1,145,000	0	(38,930)	(38,930)	14,259	10/01/2033
59524E-AC-6	MIDATL 0508 3 - ABS		09/01/2019	Paydown		33,727	33,727	32,825	32,863	0	864	0	864	0	33,727	0	0	0	2,154	08/01/2050
60416S-PZ-7	MINNESOTA ST HSG FIN AGY		12/01/2019	Call @ 100.00		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,453	07/01/2037
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		04/01/2019	VARIOUS		2,743,597	2,250,000	2,689,763	2,579,912	0	(5,495)	0	(5,495)	0	2,574,417	0	169,181	169,181	101,480	02/15/2029
64971W-MG-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		09/27/2019	BB&T SECURITIES, LLC		209,440	200,000	199,858	199,898	0	9	0	9	0	199,907	0	9,533	9,533	7,793	08/01/2026
649902-ZQ-9	NEW YORK STATE DORMITORY AUTHORITY		10/15/2019	Unknown		451,061	450,000	451,743	451,109	0	(48)	0	(48)	0	451,061	0	0	0	27,437	03/15/2039
650035-6B-9	NEW YORK ST URBAN DEV CORP REV		03/27/2019	VARIOUS		979,472	1,000,000	985,550	986,305	0	134	0	134	0	986,440	0	(6,968)	(6,968)	15,981	03/15/2032
650035-VB-1	NEW YORK ST URBAN DEV CORP REV		07/18/2019	WELLS FARGO SECURITIES LLC		10,177,360	8,000,000	10,046,080	9,962,839	0	(32,619)	0	(32,619)	0	9,930,220	0	247,140	247,140	398,281	03/15/2040
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY		11/26/2019	VARIOUS		19,728	19,728	19,728	19,699	0	0	0	0	0	19,728	0	0	0	416	01/01/2035
686053-HD-4	OREGON SCH BRDS ASSN		07/01/2019	Call @ 100.00		89,770	89,770	83,486	85,787	0	156	0	156	0	85,943	0	3,826	3,826	4,750	06/30/2028
686430-EK-1	ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN		09/03/2019	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	40,725	09/01/2037
70922P-AK-8	PENNSYLVANIA ST TPK COMMN SPL OBLIG		08/12/2019	RAYMOND JAMES/FI		1,833,318	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	83,318	83,318	36,023	12/01/2023
718846-AM-0	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA		12/05/2019	VARIOUS		2,886,160	2,595,000	2,868,075	2,803,936	0	(31,765)	0	(31,765)	0	2,772,171	0	(177,171)	(177,171)	519,764	07/01/2024
718846-AN-8	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA		12/05/2019	VARIOUS		7,820,729	6,000,000	6,952,620	6,681,129	0	(47,314)	0	(47,314)	0	6,633,815	0	(633,815)	(633,815)	2,356,146	07/01/2029
73358W-AG-9	PORT AUTH N Y & N J		12/01/2019	Maturity @ 100.00		250,000	250,000	268,543	252,037	0	(2,037)	0	(2,037)	0	250,000	0	0	0	13,273	12/01/2019
735389-ZE-1	PORT SEATTLE WASH REV		02/08/2019	RAYMOND JAMES & ASSOCIATES INC.		1,479,720	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(20,280)	(20,280)	15,802	05/01/2036
74442P-DK-8	PUBLIC FIN AUTH WIS REV		04/25/2019	RBC CAPITAL MARKETS		3,010,410	3,000,000	2,974,110	2,974,338	0	249	0	249	0	2,974,587	0	35,823	35,823	99,476	10/01/2037
76221T-DG-1	RHODE IS HSG & MTG FIN CORP REV		11/01/2019	Call @ 100.00		145,000	145,000	146,108	146,039	0	(150)	0	(150)	0	145,889	0	(889)	(889)	11,747	10/01/2034
79730W-BW-9	SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY		01/29/2019	SUMRIDGE PARTNERS LLC		246,205	250,000	243,043	243,508	0	21	0	21	0	243,529	0	2,676	2,676	4,167	09/01/2036
797398-EJ-9	SAN DIEGO CNTY CALIF PENSION OBLIG		08/15/2019	Call @ 100.00		80,000	80,000	77,160	78,387	0	105	0	105	0	78,492	0	1,508	1,508	4,823	08/15/2026
79770G-HA-7	SAN FRANCISCO CALIF CITY & CNTY REDEV AG		07/18/2019	CROSS TRADE		1,620,250	1,585,000	1,563,190	1,563,970	0	449	0	449	0	1,564,419	0	55,831	55,831	56,499	08/01/2037
798170-AN-6	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG		07/18/2019	VARIOUS		8,306,732	8,050,000	7,902,155	7,908,829	0	3,745	0	3,745	0	7,912,574	0	394,158	394,158	261,188	08/01/2034
80182Y-BS-5	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG		10/30/2019	CROSS TRADE		268,790	250,000	244,985	245,586	0	155	0	155	0	245,741	0	23,049	23,049	12,543	09/01/2035
80182Y-CZ-8	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG		07/18/2019	BARCLAYS CAPITAL INC		1,588,275	1,500,000	1,493,115	1,493,652	0	198	0	198	0	1,493,850	0	94,425	94,425	50,156	09/01/2032
880591-ES-7	TENNESSEE VALLEY AUTHORITY		10/21/2019	BONY/TORONTO DOMINION SECURITI		2,659,560	2,000,000	1,946,280	1,947,319	0	284	0	284	0	1,947,603	0	711,957	711,957	93,736	09/15/2065
88059F-BS-9	TENNESSEE VALLEY AUTHORITY		04/26/2019	CROSS TRADE		1,143,675	2,346,000	1,080,732	1,081,069	0	13,568	0	13,568	0	1,094,637	0	49,038	49,038	0	09/15/2039

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
88059F-BW-0	TENNESSEE VALLEY AUTHORITY		04/26/2019	CROSS TRADE		779,200	1,805,000	734,527	734,756	0	9,247	0	9,247	0	744,003	0	35,197	35,197	0	12/15/2042
88059F-CF-6	TENNESSEE VALLEY AUTHORITY		07/18/2019	CROSS TRADE		387,422	433,000	365,625	365,715	0	6,186	0	6,186	0	371,901	0	15,521	15,521	0	09/15/2024
882117-5V-2	TEXAS A & M UNIV PERM UNIV FD		12/09/2019	CROSS TRADE		11,921,668	11,600,000	11,601,741	11,600,557	0	(787)	0	(787)	0	11,599,771	0	321,897	321,897	613,253	07/01/2047
88213A-MD-4	TEXAS A & M UNIV REVS		12/09/2019	VARIOUS		1,863,428	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	63,428	63,428	57,872	05/15/2037
899647-LQ-2	TULSA OKLA ARPTS IMPT TR GEN REV		06/03/2019	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	48,494	06/01/2031
914713-Q6-2	UNIVERSITY N C CHAPEL HILL REV		07/25/2019	WELLS FARGO SECURITIES LLC		1,014,280	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	14,280	14,280	21,989	12/01/2038
915115-8F-9	UNIVERSITY TEX PERM UNIV FD		03/11/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		374,560	400,000	390,708	390,887	0	37	0	37	0	390,924	0	(16,364)	(16,364)	9,453	07/01/2047
3199999. Subtotal - Bonds - U.S. Special Revenues						371,726,577	365,891,941	360,497,319	361,270,791	0	(384,905)	0	(384,905)	0	361,101,657	0	8,511,844	8,511,844	12,943,169	XXX
000366-AA-2	AASET 171 A - ABS		07/01/2019	VARIOUS		1,742,128	1,728,030	1,728,021	1,728,026	0	0	0	0	0	1,728,027	0	14,101	14,101	30,581	05/16/2042
000367-AA-0	AASET 181 A - ABS		12/16/2019	Paydown		80,920	80,920	79,662	79,685	0	1,235	0	1,235	0	80,920	0	0	0	1,758	01/16/2038
000367-AB-8	AASET 181 B - ABS		12/16/2019	Paydown		153,748	153,748	153,703	154,219	0	(471)	0	(471)	0	153,748	0	0	0	4,910	01/16/2038
00037U-AA-8	AASET 2018-3 A - ABS	D	12/16/2019	VARIOUS		3,520,840	3,529,121	3,529,121	7,301,902	0	0	0	0	0	3,529,121	0	(8,282)	(8,282)	86,050	12/15/2038
00037U-AC-4	AASET 2018-3 C - ABS	D	12/15/2019	Paydown		482,209	482,209	482,209	482,209	0	0	0	0	0	482,209	0	0	0	16,406	12/15/2038
00038R-AB-2	AASET 192 B - ABS		12/16/2019	Paydown		41,700	41,700	41,699	0	0	1	0	1	0	41,700	0	0	0	243	10/16/2039
00083Y-AA-3	ACC GROUP HSG LLC		08/01/2019	Paydown		11,363	11,363	13,736	13,618	0	(2,255)	0	(2,255)	0	11,363	0	0	0	716	07/15/2054
00084D-AL-4	ABN AMRO BANK NV	C	04/24/2019	BARCLAYS CAPITAL INC		683,729	650,000	648,876	649,145	0	31	0	31	0	649,176	0	34,552	34,552	16,293	04/18/2026
00085P-AA-0	ABPCI 1 A - CDO	C	05/28/2019	Paydown		250,000	250,000	249,375	249,568	0	432	0	432	0	250,000	0	0	0	7,856	12/22/2028
00103Y-AF-8	RED OAK POWER LLC		01/14/2019	VARIOUS		4,416,424	3,475,000	3,622,688	3,587,650	0	(526)	0	(526)	0	3,587,124	0	(112,124)	(112,124)	980,498	11/30/2029
001406-AA-5	DCAL 2015 A1 - ABS	C	12/15/2019	Paydown		453,494	453,494	452,842	452,879	0	614	0	614	0	453,494	0	0	0	13,759	02/15/2040
001406-AB-3	DCAL 2015 B1 - ABS	C	12/15/2019	Paydown		277,444	277,444	273,104	273,194	0	4,250	0	4,250	0	277,444	0	0	0	8,128	02/15/2040
00191Y-AP-9	ARES 33R B2R - CDO	C	06/05/2019	Paydown		950,000	950,000	950,000	950,000	0	0	0	0	0	950,000	0	0	0	26,291	12/05/2025
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/20/2019	Paydown		16,017	16,017	16,177	16,173	0	(156)	0	(156)	0	16,017	0	0	0	457	08/20/2043
00289L-AA-3	ABENGOA TRANSMISION SUR SA	C	11/01/2019	Paydown		49,248	49,248	54,567	54,544	0	(5,296)	0	(5,296)	0	49,248	0	0	0	3,365	04/30/2043
004375-AQ-4	ACCR 032 A3 - RMBS		12/26/2019	Paydown		12,074	12,074	9,884	9,884	0	2,190	0	2,190	0	12,074	0	0	0	232	10/25/2033
00438Q-AC-8	ACCR 071 A3 - RMBS		12/26/2019	Paydown		160,593	160,593	146,566	158,923	0	1,670	0	1,670	0	160,593	0	0	0	2,129	02/25/2037
00442E-AF-2	ACE 06NC3 A2B - RMBS		12/26/2019	Paydown		26,651	26,651	6,477	6,479	0	20,171	0	20,171	0	26,651	0	0	0	201	12/25/2036
006346-AS-9	ADMSO 181 A - ABS		12/15/2019	Paydown		95,962	95,962	95,959	95,959	0	3	0	3	0	95,962	0	0	0	2,660	11/16/2048
00791A-AA-8	AECORN LLC - ABS		12/19/2019	Redemption @ 100.00		306,740	306,740	306,740	303,745	0	0	0	0	0	306,740	0	0	0	2,903	12/19/2065
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2019	Paydown		182,479	182,479	154,479	154,764	0	27,716	0	27,716	0	182,479	0	0	0	7,884	03/22/2035
008252-AN-8	AFFILIATED MANAGERS GROUP INC		05/08/2019	US Bank		1,004,410	1,000,000	1,001,185	1,000,837	0	(41)	0	(41)	0	1,000,796	0	3,614	3,614	27,125	08/01/2025
009088-AB-1	AIR CANADA - ABS	C	12/15/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(18)	06/15/2029
00908P-AA-5	AIR CANADA - ABS	C	04/01/2019	VARIOUS		10,007,703	10,450,000	9,940,667	9,951,939	0	20,279	0	20,279	0	9,972,218	0	35,484	35,484	231,412	07/15/2031
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		11/10/2019	Paydown		10,421	10,421	10,421	6,774	0	0	0	0	0	10,421	0	0	0	361	11/10/2039
009349-AG-6	ALS 2016-1 A - ABS	D	06/01/2019	VARIOUS		2,007,409	1,978,208	1,978,208	1,978,208	0	0	0	0	0	1,978,208	0	29,201	29,201	30,421	12/15/2041
009349-AX-9	ALS 2016-1 AR - ABS	D	12/16/2019	Paydown		2,329,508	2,329,508	2,329,508	0	0	0	0	0	0	2,329,508	0	0	0	56,752	05/15/2034
01877K-AD-5	ALLIANCE PIPELINE L.P.		12/31/2019	Paydown		1,650	1,650	1,657	1,658	0	(8)	0	(8)	0	1,650	0	0	0	439	12/31/2025
021345-AA-1	ALTA WIND HOLDINGS II-IV LLC - ABS		04/01/2019	VARIOUS		410,878	381,050	414,201	412,923	0	152	0	152	0	413,075	0	(2,196)	(2,196)	2,297	06/30/2035
02149C-AD-3	CWALT 06410B 1A4 - CMO/RMBS		12/01/2019	Paydown		311,643	420,266	372,148	372,498	0	47,768	0	47,768	0	420,266	0	(108,623)	(108,623)	12,030	01/25/2037
023551-AF-1	HESS CORP		03/19/2019	CROSS TRADE		1,167,698	985,000	1,204,790	1,182,144	0	(3,137)	0	(3,137)	0	1,179,008	0	(11,310)	(11,310)	37,707	10/01/2029
023551-AM-6	HESS CORP		03/19/2019	VARIOUS		5,718,250	5,000,000	5,735,225	5,683,412	0	(7,285)	0	(7,285)	0	5,676,128	0	42,122	42,122	189,010	03/15/2033
023767-AA-4	AMERICAN AIRLINES INC - ABS		08/01/2019	Paydown		122,953	122,953	119,419	121,688	0	1,265	0	1,265	0	122,953	0	0	0	3,070	07/31/2022
02376X-AA-7	AMERICAN AIRLINES INC - ABS		11/01/2019	Paydown		50,233	50,233	50,233	50,233	0	0	0	0	0	50,233	0	0	0	5,322	04/01/2024
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THROUGH TR		11/01/2019	Paydown		75,469	75,469	75,469	75,469	0	0	0	0	0	75,469	0	0	0	3,433	04/15/2030
02378A-AA-5	AMERICAN AIRLINES INC - ABS		09/01/2019	Paydown		71,250	71,250	71,250	71,250	0	0	0	0	0	71,250	0	0	0	4,380	08/15/2030
025816-BB-4	AXP 8.125 05/20/19		05/20/2019	Maturity @ 100.00		200,000	200,000	239,896	202,044	0	(2,044)	0	(2,044)	0	200,000	0	0	0	8,125	05/20/2019
026351-AZ-9	AIG LIFE HOLDINGS INC		07/01/2019	STIFEL NICOLAUS & COMPANY INC.		20,175,375	16,500,000	19,805,099	19,420,693	0	(116,697)	0	(116,697)	0	19,303,996	0	871,379	871,379	965,594	02/15/2029
03027W-AJ-1	AMETOW 132A 2A - ABS		01/25/2019	CREDIT SUISSE SECURITIES (USA)		451,283	460,000	460,000	460,000	0	0	0	0	0	460,000	0	(8,717)	(8,717)	1,726	03/15/2048
03027W-AK-8	AMETOW 181 A - ABS		12/05/2019	BAIRD, ROBERT W., & COMPANY IN		1,045,890	1,000,000	973,950	974,344	0	2,205	0	2,205	0	976,549	0	69,341	69,341	35,911	03/15/2048
03040W-AR-6	AMERICAN WATER CAPITAL CORP		08/26/2019	WELLS FARGO SECURITIES LLC		9,612,944	8,800,000	8,772,984	8,773,874	0	336	0	336	0	8,774,210	0	838,734	838,734	327,250	09/01/2047
032479-AD-9	ANADARKO FINANCE COMPANY		09/19/2019	U.S. Bank		5,813,862	4,350,000	5,721,047	5,389,455	0	(44,809)	0	(44,809)	0	5,344,646	0	469,216	469,216	163,125	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP		09/19/2019	U.S. Bank		745,830	600,000	602,386	601,979	0	(50)	0	(50)	0	601,929	0	143,901	143,901	38,700	09/15/2036

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
032511-BN-6	ANADARKO PETROLEUM CORP		09/19/2019	U.S. Bank		282,800	250,000	249,225	249,400	0	49	0	49	0	249,449	0	33,351	33,351	13,875	03/15/2026
035229-CF-8	ANHEUSER-BUSCH COMPANIES, INC.	C	04/24/2019	CITIGROUP GLOBAL MARKETS INC.		4,436,985	3,500,000	4,478,905	4,462,495	0	(19,768)	0	(19,768)	0	4,442,727	0	(5,742)	(5,742)	150,476	10/01/2030
03522A-AF-7	ANHEUSER-BUSCH COMPANIES LLC	C	02/13/2019	Morgan Stanley & Co. LLC		2,407,625	2,500,000	2,547,167	2,544,872	0	(213)	0	(213)	0	2,544,660	0	(137,035)	(137,035)	66,014	02/01/2046
037411-BD-6	APACHE CORP		07/01/2019	Corporate Action		1,031,533	1,035,000	993,839	1,016,406	0	2,056	0	2,056	0	1,018,463	0	13,070	13,070	25,358	01/15/2023
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP		05/06/2019	BAIRD, ROBERT W., & COMPANY IN		4,755,695	4,635,000	4,678,769	4,670,993	0	(1,535)	0	(1,535)	0	4,669,458	0	86,238	86,238	91,207	05/27/2026
03766#-AA-2	AASET 2014-1 AR - ABS		12/16/2019	Paydown		590,891	590,891	590,891	590,891	0	0	0	0	0	590,891	0	0	0	14,951	01/15/2043
03766#-AB-0	AASET 2014-1 CR - ABS		12/16/2019	Paydown		21,310	21,310	21,310	21,310	0	0	0	0	0	21,310	0	0	0	1,070	01/15/2043
03766E-AB-3	AASET 162 A - ABS		12/15/2019	Paydown		392,699	392,699	393,468	393,246	0	(557)	0	(557)	0	392,699	0	0	0	7,990	11/15/2041
03766K-AA-1	AASET 161 A - ABS		07/01/2019	VARIOUS		1,138,836	1,138,836	1,122,602	1,129,958	0	8,878	0	8,878	0	1,138,836	0	0	0	27,268	03/17/2036
03766K-AB-9	AASET 161 B - ABS		07/01/2019	VARIOUS		683,302	683,302	669,401	675,389	0	7,913	0	7,913	0	683,302	0	0	0	21,814	03/17/2036
037833-AK-6	APPLE INC		09/27/2019	GOLDMAN, SACHS & CO.		356,248	350,000	329,755	340,362	0	1,576	0	1,576	0	341,938	0	14,309	14,309	7,653	05/03/2023
03789X-AA-6	DIN 141 A2 - ABS		07/01/2019	Paydown		9,381,250	9,381,250	9,381,250	9,381,250	0	0	0	0	0	9,381,250	0	0	0	200,618	09/06/2044
038779-AA-2	ARBYS 151 A2 - ABS		12/01/2019	VARIOUS		2,238,188	2,182,500	2,182,500	2,182,500	0	0	0	0	0	2,182,500	0	55,688	55,688	109,520	10/30/2045
039483-AN-2	ARCHER-DANIELS-MIDLAND COMPANY		12/10/2019	BAIRD, ROBERT W., & COMPANY IN		17,776,919	13,852,000	17,119,119	16,676,081	0	(252,292)	0	(252,292)	0	16,423,789	0	1,353,130	1,353,130	925,343	12/15/2027
040104-PB-1	ARSI 05W3 A2D - RMBS		12/26/2019	Paydown		60,048	60,048	54,794	58,977	0	1,071	0	1,071	0	60,048	0	0	0	1,062	11/25/2035
04248N-AA-1	ARMYHW 051 1A - ABS		12/15/2019	Paydown		18,980	18,980	20,345	20,347	0	(1,367)	0	(1,367)	0	18,980	0	0	0	1,062	06/15/2050
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	863	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		12/15/2019	VARIOUS		5,000	5,000	5,274	5,274	0	(7)	0	(7)	0	5,267	0	(267)	(267)	1,150	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		12/17/2019	Paydown		884,645	884,645	884,645	884,645	0	0	0	0	0	884,645	0	0	0	7,193	12/17/2068
04530D-AD-4	ASPEN INSURANCE HOLDINGS LTD	C	05/22/2019	JP MORGAN SECURITIES LLC		259,543	250,000	249,723	249,849	0	11	0	11	0	249,860	0	9,682	9,682	6,103	11/15/2023
04541G-MN-9	ABSHE 04HE8 M1 - RMBS		12/26/2019	Paydown		59,765	59,765	44,824	49,673	0	10,092	0	10,092	0	59,765	0	0	0	1,857	12/25/2034
04546K-AA-6	AASET 182 A - ABS		12/16/2019	Paydown		2,658,357	2,658,357	2,658,754	2,627,690	0	(255)	0	(255)	0	2,658,357	0	0	0	63,103	11/18/2038
046353-AD-0	ASTRAZENECA PLC	C	12/09/2019	RBC CAPITAL MARKETS, LLC		2,120,820	1,500,000	2,024,925	1,998,970	0	(17,393)	0	(17,393)	0	1,981,578	0	139,242	139,242	119,863	09/15/2037
04650U-AA-6	AT FDG NT ISSUER LLC - ABS		12/23/2019	Paydown		387,609	387,609	387,777	387,765	0	(156)	0	(156)	0	387,609	0	0	0	23,224	09/23/2027
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2019	Paydown		4,505	4,505	5,023	4,999	0	(495)	0	(495)	0	4,505	0	0	0	454	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2019	Paydown		23,916	23,916	23,755	25,164	0	161	0	161	0	23,916	0	0	0	988	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2019	Paydown		10,290	10,290	8,946	9,078	0	1,212	0	1,212	0	10,290	0	0	0	1,206	12/01/2051
049560-AJ-4	ATMOS ENERGY CORP		03/15/2019	Maturity @ 100.00		400,000	400,000	491,955	402,479	0	(2,479)	0	(2,479)	0	400,000	0	0	0	17,000	03/15/2019
04973P-AB-5	ATTN 3 A1B - CDO		11/01/2019	Paydown		5,756	5,756	1,986	5,008	0	748	0	748	0	5,756	0	0	0	621	10/11/2042
05178T-AA-9	AURMIL 11A I1 - ABS		08/01/2019	Paydown		15,608	15,608	15,608	15,608	0	0	0	0	0	15,608	0	0	0	2,908	07/15/2034
05279#-AD-1	AUTOLIV ASP INC		11/08/2019	Maturity @ 100.00		22,500,000	22,500,000	24,354,700	23,121,655	0	(621,655)	0	(621,655)	0	22,500,000	0	0	0	1,397,250	11/08/2019
05367A-AD-5	AVIATION CAPITAL GROUP CORP		02/13/2019	CROSS TRADE		596,759	565,000	646,914	612,308	0	(2,839)	0	(2,839)	0	609,469	0	(12,710)	(12,710)	14,302	04/06/2021
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	12/15/2019	Redemption @ 100.00		925,505	925,505	925,505	925,505	0	0	0	0	0	925,505	0	0	0	18,192	03/31/2022
05492G-AJ-7	BBCMS 19CLP C - CMBS		08/01/2019	Paydown		36,088	36,088	35,739	0	0	349	0	349	0	36,088	0	0	0	384	12/15/2031
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	C	06/01/2019	Maturity @ 100.00		1,900,000	1,900,000	2,179,351	1,923,226	0	(23,226)	0	(23,226)	0	1,900,000	0	0	0	60,563	06/01/2019
05526Q-AJ-5	BAMLL 15200P D - CMBS		12/03/2019	J.P. Morgan Securities LLC		10,024,313	9,900,000	9,653,871	9,676,903	0	16,355	0	16,355	0	9,693,257	0	331,055	331,055	221,705	04/15/2033
05533U-AD-0	BBVA BANCOMER SA DE CV	C	07/01/2019	VARIOUS		3,092,013	3,000,000	3,070,500	3,054,832	0	(4,367)	0	(4,367)	0	3,050,465	0	41,548	41,548	90,681	04/10/2024
05565A-AR-4	BNP PARIBAS SA	C	04/17/2019	CITIGROUP GLOBAL MARKETS INC.		660,283	650,000	648,856	649,135	0	31	0	31	0	649,166	0	11,117	11,117	12,639	05/12/2026
05569A-AB-5	BP AMI LEASING INC		05/08/2019	Maturity @ 100.00		1,430,000	1,430,000	1,530,312	1,447,029	0	(17,029)	0	(17,029)	0	1,430,000	0	0	0	39,489	05/08/2019
05580N-AA-4	BRAD 2014-1 A - ABS		12/10/2019	Paydown		99,655	99,655	99,655	99,655	0	0	0	0	0	99,655	0	0	0	2,742	03/12/2026
056059-AN-8	BX 18IND E - CMBS		12/15/2019	Paydown		5,020,694	5,020,694	5,020,138	4,131,379	0	556	0	556	0	5,020,694	0	0	0	100,569	11/15/2035
056059-AQ-1	BX 18IND F - CMBS		12/15/2019	Paydown		2,985,101	2,985,100	2,985,100	2,985,100	0	0	0	0	0	2,985,100	0	0	0	63,210	11/15/2035
056143-AA-8	BBAIR 071 G1 - ABS		04/01/2019	Paydown		765,037	765,037	611,600	719,708	0	45,329	0	45,329	0	765,037	0	0	0	4,867	11/14/2033
05946X-S6-1	BAFC 057 3A1 - CMO/RMBS		12/01/2019	Paydown		555,850	555,850	583,501	583,557	0	(27,707)	0	(27,707)	0	555,850	0	0	0	15,302	11/25/2035
05946X-XQ-1	BAFC 05EA 4A1 - CMO/RMBS		12/01/2019	Paydown		24,148	24,148	23,688	24,258	0	(110)	0	(110)	0	24,148	0	0	0	676	03/20/2035
05946X-Z3-0	BAFC 058 3A3 - CMO/RMBS		12/01/2019	Paydown		12,244	12,244	12,723	10,190	2,183	(129)	0	2,055	0	12,244	0	0	0	390	01/25/2036
05949T-AX-7	BAFC 061 123 - CMO/RMBS		12/01/2019	Paydown		66,810	66,810	63,010	62,539	0	4,271	0	4,271	0	66,810	0	0	0	3,464	01/25/2036
05952H-CD-9	BOAMS 071 217 - CMO/RMBS		12/01/2019	Paydown		80,787	94,023	86,837	78,112	0	15,932	0	15,932	0	94,023	0	(13,237)	(13,237)	10,339	01/25/2037
05964H-AB-1	BANCO SANTANDER SA	C	02/13/2019	Morgan Stanley & Co. LLC		2,810,941	2,900,000	2,801,255	2,804,974	0	1,164	0	1,164	0	2,806,138	0	4,803	4,803	42,453	04/11/2027

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
06054A-AY-5	BACM 15UBS7 XA - CMBS		12/24/2019	VARIOUS		950,823	0	1,595,934	1,183,577	0	(165,563)	0	(165,563)	0	1,018,014	0	(67,192)	(67,192)	205,610	09/17/2048
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)		03/07/2019	MARKETAXESS CORPORATION		1,130,625	1,125,000	1,151,694	1,126,252	0	(617)	0	(617)	0	1,125,636	0	4,989	4,989	19,245	05/15/2019
064159-HB-5	BANK OF NOVA SCOTIA	C	02/13/2019	Morgan Stanley & Co. LLC		920,961	900,000	886,286	889,652	0	155	0	155	0	889,806	0	31,155	31,155	6,638	12/16/2025
06760A-AA-2	BABSN 163 D - CDO		04/03/2019	Paydown		750,000	750,000	739,688	734,673	0	15,327	0	15,327	0	750,000	0	0	0	34,876	01/18/2028
06760M-AA-6	BMM 2017-1A RASS - ABS		10/15/2019	Paydown		3,179,681	3,179,681	3,149,169	3,152,452	0	27,229	0	27,229	0	3,179,681	0	0	0	0	01/15/2030
06761M-AA-5	BMM 181 A1 - CDO	C	11/22/2019	BANK OF AMERICA SECURITIES		4,930,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(70,000)	(70,000)	216,784	01/15/2031
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC		05/02/2019	Seaport Global Securities LLC		832,779	850,000	850,000	850,000	0	0	0	0	0	850,000	0	(17,221)	(17,221)	19,289	10/03/2023
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I		12/17/2019	Redemption @ 100.00		1,224,444	1,224,444	1,518,834	1,517,036	0	(7,473)	0	(7,473)	0	1,509,564	0	(285,119)	(285,119)	100,404	12/17/2038
07132K-AA-9	BATLN 10 D - CDO		05/14/2019	Redemption @ 100.00		5,000,000	5,000,000	5,001,000	4,989,653	0	10,899	0	10,899	0	5,000,551	0	(551)	(551)	270,083	01/24/2029
07274N-AL-7	BAYER US FINANCE II LLC		09/09/2019	RBC CAPITAL MARKETS, LLC		9,168,610	8,500,000	8,438,035	8,440,379	0	3,365	0	3,365	0	8,443,744	0	724,866	724,866	274,774	12/15/2028
08162P-BA-8	BMARK 18B1 B - CMBS		12/05/2019	VARIOUS		1,779,176	1,700,000	1,750,888	1,746,617	0	(2,423)	0	(2,423)	0	1,744,194	0	34,982	34,982	41,424	01/18/2051
084423-AQ-5	W. R. BERKLEY CORP		09/15/2019	Maturity @ 100.00		475,000	475,000	508,649	478,200	0	(3,200)	0	(3,200)	0	475,000	0	0	0	35,031	09/15/2019
09659T-2A-8	BNP PARIBAS SA	C	05/06/2019	CITIGROUP GLOBAL MARKETS INC.		296,184	300,000	299,037	299,082	0	16	0	16	0	299,099	0	(2,915)	(2,915)	9,005	03/01/2033
097014-AL-8	BOEING CAPITAL CORP		10/27/2019	Maturity @ 100.00		3,000,000	3,000,000	3,394,500	3,059,716	0	(59,716)	0	(59,716)	0	3,000,000	0	0	0	141,000	10/27/2019
097023-AK-1	BOEING CO		12/01/2019	VARIOUS		29,563,221	18,809,000	28,124,289	27,785,264	0	(173,711)	0	(173,711)	0	27,611,553	0	1,951,668	1,951,668	1,563,310	04/15/2043
097023-AN-5	BOEING COMPANY (THE)		10/21/2019	CITIGROUP GLOBAL MARKETS INC.		4,580,745	3,170,000	4,394,983	4,350,578	0	(21,749)	0	(21,749)	0	4,328,829	0	251,916	251,916	222,781	10/15/2043
097023-AQ-8	BOEING COMPANY (THE)		10/21/2019	CITIGROUP GLOBAL MARKETS INC.		3,796,975	2,500,000	3,581,573	3,540,561	0	(20,272)	0	(20,272)	0	3,520,288	0	276,687	276,687	222,917	08/15/2042
097023-AU-9	BOEING CAPITAL CORPORATION		03/21/2019	GOLDMAN, SACHS & CO.		500,020	400,000	432,888	424,676	0	(266)	0	(266)	0	424,410	0	75,610	75,610	14,972	02/15/2033
097023-BZ-7	BOEING CO		04/23/2019	CITIGROUP GLOBAL MARKETS INC.		937,750	1,000,000	927,850	928,945	0	404	0	404	0	929,349	0	8,401	8,401	23,563	03/01/2048
10552T-AA-5	BRF BRASIL FOODS SA	C	03/12/2019	JPMORGAN CHASE BANK/EUROCLEAR BANK		2,526,838	2,530,000	2,511,050	2,512,518	0	918	0	918	0	2,513,436	0	13,402	13,402	40,462	06/06/2022
11041R-AL-2	BAE SYSTEMS FINANCE INC		11/08/2019	BARCLAYS CAPITAL INC		12,885,800	10,000,000	12,971,730	12,545,553	0	(222,870)	0	(222,870)	0	12,322,683	0	563,117	563,117	1,025,000	07/01/2027
12189T-AG-9	BURLINGTON NORTHERN SANTA FE CORPORATION		07/18/2019	VARIOUS		6,434,490	5,000,000	6,502,345	6,292,375	0	(66,067)	0	(66,067)	0	6,226,308	0	208,182	208,182	211,597	12/01/2027
12189T-AH-7	BURLINGTON NORTHERN SANTA FE LLC - ABS		04/01/2019	VARIOUS		191,922	191,922	197,190	191,930	0	(8)	0	(8)	0	191,922	0	0	0	6,333	01/02/2019
12328M-AN-1	BLX 05A A - ABS		12/26/2019	Paydown		5,551	5,551	3,755	4,514	0	1,037	0	1,037	0	5,551	0	0	0	151	09/25/2038
12464Y-AA-7	CBASS 07CB5 A1 - RMBS		12/26/2019	Paydown		14,991	14,991	9,039	9,285	0	5,706	0	5,706	0	14,991	0	0	0	222	04/25/2037
12479M-AH-1	CBCI 2016-1 A - ABS		11/01/2019	Paydown		138,261	138,261	138,261	133,438	0	0	0	0	0	138,261	0	0	0	7,109	07/15/2046
12479R-AB-3	CAUTO 141 A - ABS		12/16/2019	VARIOUS		516,611	521,318	521,005	521,197	0	(39)	0	(39)	0	521,159	0	(4,547)	(4,547)	2,719	10/17/2044
12479R-AD-9	CAUTO 171 A1 - ABS		12/16/2019	Paydown		19,093	19,093	19,069	19,073	0	19	0	19	0	19,093	0	0	0	430	04/15/2047
12479R-AE-7	CAUTO 171 A2 - ABS		12/16/2019	Paydown		37,437	37,437	37,431	37,432	0	4	0	4	0	37,437	0	0	0	888	04/15/2047
12479R-AF-4	CAUTO 171 A3 - ABS		12/16/2019	Paydown		463,936	463,936	463,936	463,936	0	0	0	0	0	463,936	0	0	0	11,336	04/15/2047
1248EP-AZ-6	CCO HOLDINGS LLC		02/07/2019	Morgan Stanley & Co. LLC		1,013,750	1,000,000	1,027,500	1,018,136	0	(962)	0	(962)	0	1,017,174	0	(3,424)	(3,424)	25,056	02/15/2023
12502Y-AP-8	CCRIN 2012 C - ABS	C	12/10/2019	Paydown		161,429	161,429	161,429	161,429	0	0	0	0	0	161,429	0	0	0	6,095	07/11/2022
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		12/31/2019	Paydown		247,961	247,961	270,657	270,668	0	(22,707)	0	(22,707)	0	247,961	0	0	0	11,671	09/30/2031
12543P-AC-7	CWHL 0621 A3 - CMO/RMBS		12/01/2019	Paydown		489,985	547,381	481,228	481,688	0	65,693	0	65,693	0	547,381	0	(57,396)	(57,396)	18,769	02/25/2037
12544D-AX-7	CWHL 0714 A22 - CMO/RMBS		12/01/2019	Paydown		251,868	265,935	233,445	233,652	0	32,282	0	32,282	0	265,935	0	(14,067)	(14,067)	9,539	09/25/2037
12550T-AQ-8	CIFC 154R A2R - CDO	C	12/03/2019	AMHERST PIERPONT SECURITIES		2,991,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(9,000)	(9,000)	113,875	10/20/2027
125523-BY-5	CIGNA CORP		10/25/2019	JANE STREET EXECUTION SERVICES LLC		437,152	400,000	410,302	408,530	0	(894)	0	(894)	0	407,636	0	29,516	29,516	21,600	02/25/2026
12553X-AD-5	CIM 18INV1 A4 - CMO/RMBS		12/01/2019	Paydown		4,743,174	4,743,174	4,714,665	4,714,920	0	28,254	0	28,254	0	4,743,174	0	0	0	121,971	08/25/2048
125634-AJ-4	CLIF 132 NTS - ABS		12/18/2019	Paydown		254,500	254,500	254,406	254,450	0	50	0	50	0	254,500	0	0	0	4,536	06/19/2028
125634-AN-5	CLIF 141 NTS - ABS		12/18/2019	VARIOUS		1,317,266	1,316,782	1,295,828	1,296,164	0	6,276	0	6,276	0	1,302,440	0	14,826	14,826	39,345	06/18/2029
12563L-AL-1	CLIF 191 A - ABS		12/18/2019	Paydown		24,766	24,766	24,766	0	0	0	0	0	0	24,766	0	0	0	277	05/18/2044
12567A-AG-2	CMALT 07A3 1A7 - CMO/RMBS		12/01/2019	Paydown		304,142	385,079	368,935	369,060	0	16,019	0	16,019	0	385,079	0	(80,937)	(80,937)	13,256	03/25/2037
12593Q-BF-6	COMM 15CC26 XA - CMBS		12/24/2019	VARIOUS		421,990	0	700,989	545,263	0	(81,434)	0	(81,434)	0	463,829	0	(41,839)	(41,839)	97,473	10/13/2048
12593Q-BH-2	COMM 15CC26 B - CMBS		01/25/2019	CITIGROUP GLOBAL MARKETS INC.		1,276,514	1,250,000	1,288,621	1,276,380	0	(221)	0	(221)	0	1,276,160	0	354	354	9,028	10/13/2048

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
12627H-AK-6	CSAB 062 A6A - RMBS		12/01/2019	Paydown		506,061	506,061	285,851	286,844	0	219,217	0	219,217	0	506,061	0	0	0	7,674	09/25/2036
126281-BF-0	CSAIL 15C1 C - CMBS		01/01/2019	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(143)	04/15/2050
12635X-AA-3	CSCN 1 A - CDO		12/01/2019	Paydown		8,881	8,881	8,289	8,452	0	429	0	429	0	8,881	0	0	0	93	04/01/2056
12635X-AB-1	CSCN 1 B - CDO		12/01/2019	Paydown		40,663	40,663	40,663	40,663	0	0	0	0	0	40,663	0	0	0	320	04/01/2056
126378-AE-8	CSMC 071A A2A - RMBS		12/01/2019	Paydown		280,201	280,201	127,523	129,710	0	150,492	0	150,492	0	280,201	0	0	0	3,708	02/25/2037
126408-HF-3	CSX CORP		06/27/2019	JEFFERIES LLC		6,977,694	6,900,000	6,722,118	6,727,315	0	1,722	0	1,722	0	6,729,037	0	248,657	248,657	174,800	11/01/2046
12641L-BU-6	CSX CORPORATION		04/24/2019	CITIGROUP GLOBAL MARKETS INC.		4,296,460	3,500,000	4,197,911	4,183,707	0	(17,591)	0	(17,591)	0	4,166,116	0	130,344	130,344	95,861	12/01/2028
12654P-AA-6	CSMC 18RPL9 A1 - CMO/RMBS		12/01/2019	Paydown		249,307	249,307	249,658	249,636	0	(329)	0	(329)	0	249,307	0	0	0	5,665	09/25/2057
126650-BJ-8	CVS CAREMARK CORP		11/08/2019	VARIOUS		23,449,569	19,650,000	23,903,498	23,279,927	0	(322,220)	0	(322,220)	0	22,957,707	0	491,862	491,862	1,160,469	06/01/2027
126650-BQ-2	CVSPAS 07 CTF - ABS		06/01/2019	VARIOUS		754,573	664,542	768,968	749,131	0	(4,739)	0	(4,739)	0	744,392	0	10,182	10,182	19,655	01/10/2030
126650-BS-8	CVS CAREMARK CORP - ABS		12/10/2019	Paydown		336,823	336,824	394,219	393,338	0	(51,878)	0	(51,878)	0	336,824	0	(1)	(1)	15,381	01/10/2032
126671-R2-4	CWL 035 AF5 - RMBS		12/01/2019	Paydown		4,385,896	4,385,896	4,501,229	4,502,660	0	(116,764)	0	(116,764)	0	4,385,896	0	0	0	195,837	02/25/2034
126671-R3-2	CWL 035 AF6 - RMBS		12/01/2019	Paydown		100,970	100,970	103,362	103,032	0	(2,062)	0	(2,062)	0	100,970	0	0	0	3,579	01/25/2034
126673-DP-4	CWL 047 AF6 - RMBS		10/01/2019	Paydown		769	769	777	769	0	0	0	0	0	769	0	0	0	10	12/25/2034
126673-QR-6	CWHEL 04S A - RMBS		12/16/2019	Paydown		60,117	60,117	36,521	47,430	0	12,688	0	12,688	0	60,117	0	0	0	1,023	02/15/2030
126673-Y8-9	CWL 057 AF5 - RMBS		12/01/2019	Paydown		32,587	32,587	32,343	32,346	0	241	0	241	0	32,587	0	0	0	1,611	10/25/2035
126673-ZU-9	CWL 053 AF6 - RMBS		12/01/2019	Paydown		39,821	39,821	39,845	39,788	0	33	0	33	0	39,821	0	0	0	1,404	07/25/2035
12667G-JJ-3	CWALT 0511CB 2A6 - CMO/RMBS		12/01/2019	Paydown		588,544	609,023	610,556	608,563	0	460	0	460	0	609,023	0	(20,479)	(20,479)	18,372	06/25/2035
126685-AD-8	CWHEL 05C 2A - RMBS		12/16/2019	Paydown		35,083	35,083	27,767	30,499	0	4,584	0	4,584	0	35,083	0	0	0	711	07/15/2035
126685-AF-3	CWHEL 05D 2A - RMBS		12/16/2019	Paydown		17,728	17,728	14,183	15,592	0	2,136	0	2,136	0	17,728	0	0	0	377	11/15/2035
12668A-2M-6	CWALT 0570CB A3 - CMO/RMBS		12/01/2019	Paydown		557,713	595,675	547,223	547,637	0	48,038	0	48,038	0	595,675	0	(37,962)	(37,962)	20,749	12/25/2035
12668A-Z3-2	CWALT 0565CB 2A3 - CMO/RMBS		12/01/2019	Paydown		375,248	383,996	362,685	362,872	0	21,124	0	21,124	0	383,996	0	(8,748)	(8,748)	14,127	12/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS		12/01/2019	Paydown		26,505	33,076	31,381	29,593	0	3,483	0	3,483	0	33,076	0	(6,571)	(6,571)	897	01/25/2036
126698-AC-3	CWL 0713 2A1 - RMBS		12/26/2019	Paydown		51,116	51,116	42,730	45,693	0	5,423	0	5,423	0	51,116	0	0	0	1,023	02/25/2036
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		12/10/2019	Paydown		341,392	341,392	341,392	341,461	0	0	0	0	0	341,392	0	0	0	8,168	10/10/2039
12717@-AA-5	CVS PASS-THROUGH TRUST		12/10/2019	Paydown		12,051	12,051	12,051	0	0	0	0	0	0	12,051	0	0	0	68	11/10/2041
12805P-AJ-5	CAI 182 A - ABS	C	12/25/2019	Paydown		2,075,000	2,075,000	2,075,450	2,079,149	0	(4,149)	0	(4,149)	0	2,075,000	0	0	0	49,352	09/25/2043
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING, LLC		10/01/2019	Call @ 100.00		25,000	25,000	29,700	29,598	0	(65)	0	(65)	0	29,533	0	(4,533)	(4,533)	1,336	10/01/2043
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC		04/01/2019	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,393	10/01/2050
14069B-AA-2	CPMRK 07A1 A1 - CMBS		12/10/2019	Paydown		164,261	164,261	157,373	157,981	0	6,281	0	6,281	0	164,261	0	0	0	8,627	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A - CMBS		12/10/2019	Paydown		16,189	16,189	15,972	15,983	0	207	0	207	0	16,189	0	0	0	751	10/10/2052
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		12/10/2019	Paydown		15,766	15,766	20,176	19,994	0	(4,228)	0	(4,228)	0	15,766	0	0	0	801	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A - CMBS		12/10/2019	Paydown		1,535	1,535	1,770	1,747	0	(212)	0	(212)	0	1,535	0	0	0	96	07/10/2055
144539-AB-9	CARR 06NC5 A2 - RMBS		12/26/2019	Paydown		231,062	231,062	156,175	156,175	0	74,887	0	74,887	0	231,062	0	0	0	3,377	03/25/2036
14855J-AB-1	CLAST 161 A - ABS		12/15/2019	Paydown		574,897	574,897	574,728	574,779	0	117	0	117	0	574,897	0	0	0	20,395	08/15/2041
14855J-AC-9	CLAST 161 B - ABS		12/15/2019	Paydown		276,802	276,802	276,612	276,667	0	135	0	135	0	276,802	0	0	0	13,572	08/15/2041
14855J-AD-7	CLAST 161 C - ABS		12/15/2019	Paydown		509,995	509,995	506,292	460,103	0	49,892	0	49,892	0	509,995	0	0	0	33,402	08/15/2041
14855L-AB-6	CLAST 171 A - ABS		12/15/2019	Paydown		569,463	569,463	569,439	569,443	0	21	0	21	0	569,463	0	0	0	17,309	07/15/2042
14855M-AA-6	CLAST 191 A - ABS		12/15/2019	Paydown		14,921	14,921	14,921	0	0	0	0	0	0	14,921	0	0	0	203	04/15/2039
14855T-AA-1	CLAST 151 A - ABS		04/01/2019	Paydown		339,951	339,951	339,944	339,956	0	(5)	0	(5)	0	339,951	0	0	0	3,949	12/15/2040
14855T-AB-9	CLAST 151 B - ABS		04/01/2019	Paydown		108,948	108,949	107,337	107,811	0	1,138	0	1,138	0	108,949	0	0	0	1,548	12/15/2040
14856C-AA-7	CLAST 181 A - ABS		12/15/2019	Paydown		972,987	972,987	968,708	940,213	0	4,236	0	4,236	0	972,987	0	0	0	18,460	06/15/2043
14856E-AA-3	CLAST 151R A - ABS		12/15/2019	Paydown		4,532,479	4,532,479	4,511,992	0	0	20,486	0	20,486	0	4,532,479	0	0	0	113,013	03/15/2034
15672V-AA-4	CERB 25 ATR - CDO	C	12/03/2019	VARIOUS		16,068,313	16,250,000	16,250,000	16,250,000	0	0	0	0	0	16,250,000	0	(181,688)	(181,688)	679,918	10/15/2030
161546-FV-3	CFAB 034 1A5 - RMBS		12/01/2019	Paydown		149,053	149,053	150,883	151,446	0	(2,393)	0	(2,393)	0	149,053	0	0	0	5,334	07/25/2036
16163Y-AE-4	CHASE 16A M4 - CMO/RMBS		12/01/2019	Paydown		665,285	665,285	636,965	637,224	0	28,060	0	28,060	0	665,285	0	0	0	16,005	03/26/2046
166430-AA-6	CHEST 1412 N - ABS		10/01/2019	Paydown		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	10,700	12/15/2034
166751-AJ-6	CHEVRON CORP		03/04/2019	Maturity @ 100.00		1,250,000	1,250,000	1,277,478	1,250,592	0	(592)	0	(592)	0	1,250,000	0	0	0	30,938	03/03/2019
170255-AN-3	CWHL 071 A4 - CMO/RMBS		12/01/2019	Paydown		428,507	495,049	416,561	417,078	0	77,971	0	77,971	0	495,049	0	(66,543)	(66,543)	12,485	03/25/2037
17309A-AA-7	CMALT 06A1 1A1 - CMO/RMBS		12/01/2019	Paydown		50,090	62,793	54,473	52,446	0	10,442	0	10,442	0	62,793	0	(12,703)	(12,703)	4,750	04/25/2036
17309A-AD-1	CMALT 06A1 1A4 - CMO/RMBS		12/01/2019	Paydown		439,727	551,248	538,273	538,384	0	12,864	0	12,864	0	551,248	0	(111,521)	(111,521)	17,886	04/25/2036
17324T-AM-1	CGCMT 16GC36 C - CMBS		02/15/2019	J.P. Morgan Securities LLC		5,701,281	5,600,000	5,578,892	5,584,767	0	629	0	629	0	5,585,396	0	115,885	115,885	58,450	02/12/2049
178180-GB-5	CITY NATIONAL BANK	C	08/12/2019	Maturity @ 100.00		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	64,925	08/12/2019
178180-GD-1	CITY NATIONAL BANK		11/01/2019	CROSS TRADE		3,678,298	3,430,000	3,429,829	3,430,146	0	(33)	0	(33)	0	3,430,113	0	248,184	248,184	241,208	07/15/2022
19416Q-EJ-5	COLGATE-PALMOLIVE CO		04/02/2019	Morgan Stanley & Co. LLC		3,349,364	3,150,000	3,326,808	3,321,533	0	(977)	0	(977)	0	3,320,556	0	28,808	28,808	80,150	08/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19416Q-EK-2	COLGATE-PALMOLIVE CO		04/16/2019	VARIOUS		17,009,730	17,000,000	16,884,060	16,887,189	0	470	0	470	0	16,887,659	0	122,071	122,071	395,181	08/01/2047
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	C	04/01/2019	CROSS TRADE		756,218	750,000	748,448	748,888	0	25	0	25	0	748,913	0	7,305	7,305	8,250	12/09/2025
20825C-AQ-7	CONOCOPHILLIPS		05/06/2019	GOLDMAN, SACHS & CO.		93,637	70,000	91,766	90,278	0	(225)	0	(225)	0	90,053	0	3,583	3,583	3,501	02/01/2039
20826F-AD-8	CONOCOPHILLIPS CO		02/13/2019	STIFEL NICOLAUS & COMPANY INC.		1,009,170	1,000,000	865,250	902,833	0	1,769	0	1,769	0	904,602	0	104,568	104,568	8,375	11/15/2024
210795-QB-9	UNITED AIRLINES INC - ABS		11/01/2019	Paydown		14,711	14,711	14,711	14,711	0	0	0	0	0	14,711	0	0	0	1,927	04/29/2026
210795-QC-7	UNITED AIRLINES INC - ABS		11/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,693	04/29/2022
21079N-AA-9	UAL 071 A - ABS		11/01/2019	Paydown		37,579	37,579	41,337	40,055	0	(2,476)	0	(2,476)	0	37,579	0	0	0	3,320	10/19/2023
21079R-AA-0	UAL 071 B - ABS		11/01/2019	Paydown		434,191	434,191	453,187	453,083	0	(18,891)	0	(18,891)	0	434,191	0	0	0	53,345	10/19/2023
21079V-AB-9	UNITED AIRLINES INC - ABS		04/01/2019	VARIOUS		27,937	27,937	26,398	27,913	0	24	0	24	0	27,937	0	0	0	838	01/12/2019
21870L-AG-1	CORE 15CALW B - CMBS		10/10/2019	Paydown		1,000,000	1,000,000	1,029,956	1,013,861	0	(13,861)	0	(13,861)	0	1,000,000	0	0	0	55,538	02/10/2034
21870L-AJ-5	CORE 15CALW C - CMBS		10/10/2019	Paydown		1,000,000	1,000,000	1,033,083	1,015,381	0	(15,381)	0	(15,381)	0	1,000,000	0	0	0	63,677	02/10/2034
221010-AA-8	CORVIAS MGMT FEE BORROWER LLC		08/01/2019	Paydown		99,650	99,650	99,650	99,650	0	0	0	0	0	99,650	0	0	0	12,664	12/01/2043
224050-AE-4	COX ENTERPRISES, INC.		03/01/2019	STIFEL NICOLAUS & COMPANY INC.		5,882,500	5,000,000	5,856,945	5,856,945	0	(14,124)	0	(14,124)	0	5,842,821	0	39,679	39,679	235,590	07/15/2027
225458-5R-5	CSFB 059 2A1 - CMO/RMBS		12/01/2019	Paydown		632,619	632,619	569,793	570,329	0	62,290	0	62,290	0	632,619	0	0	0	23,084	10/25/2035
225458-F7-8	CSFB 057 2A4 - CMO/RMBS		11/01/2019	Paydown		216,661	230,126	185,442	187,172	0	44,561	1,607	42,953	0	230,126	0	(13,465)	(13,465)	6,888	08/25/2035
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		12/09/2019	JANE STREET EXECUTION SERVICES LLC		238,041	225,000	228,400	227,682	0	(409)	0	(409)	0	227,273	0	10,768	10,768	10,241	09/09/2024
227170-AE-7	CRNN 131 NTS - ABS	C	12/18/2019	Paydown		1,760,000	1,760,000	1,721,743	1,722,240	0	37,760	0	37,760	0	1,760,000	0	0	0	30,090	04/18/2028
227170-AF-4	CRNN 141 NTS - ABS	C	12/18/2019	Paydown		1,682,243	1,682,243	1,641,041	1,641,543	0	40,700	0	40,700	0	1,682,243	0	0	0	28,389	08/20/2029
233046-AF-8	DNKN 171 AII - ABS		12/01/2019	Paydown		206,000	206,000	206,000	206,000	0	0	0	0	0	206,000	0	0	0	7,308	11/20/2047
233046-AL-5	DNKN 191 2AI - ABS		11/20/2019	Paydown		9,605	9,605	9,605	0	0	0	0	0	0	9,605	0	0	0	180	05/20/2049
23305X-AD-3	DBUBS 11LC2 A4 - CMBS		10/01/2019	VARIOUS		3,085,242	2,999,772	3,210,335	3,119,551	0	(37,903)	0	(37,903)	0	3,081,649	0	3,593	3,593	106,534	07/12/2044
244199-BF-1	DEERE & CO		09/10/2019	BARCLAYS CAPITAL INC		10,660,776	9,300,000	9,685,485	9,670,900	0	(7,334)	0	(7,334)	0	9,663,565	0	997,211	997,211	275,048	06/09/2042
24736T-AA-5	DELTA AIR LINES INC - ABS		12/17/2019	VARIOUS		459,932	459,932	507,075	481,898	0	(21,965)	0	(21,965)	0	459,932	0	0	0	33,058	06/17/2021
24736Y-AA-4	DELTA AIR LINES INC - ABS		08/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	4,290	01/30/2029
25264V-AA-7	DHAL 2015 A - ABS		12/16/2019	Paydown		295,138	295,138	295,065	295,102	0	35	0	35	0	295,138	0	0	0	7,662	07/14/2028
25389J-AH-9	DIGITAL REALTY TRUST LP		02/19/2019	VARIOUS		188,757	185,000	196,319	186,310	0	(204)	0	(204)	0	186,106	0	(1,106)	(1,106)	9,735	02/01/2020
254687-CS-3	WALT DISNEY CO		11/08/2019	MILLENNIUM ADVISORS, LLC		300,543	250,000	307,263	293,936	0	(6,951)	0	(6,951)	0	286,985	0	13,558	13,558	25,707	01/20/2024
254687-CU-8	WALT DISNEY CO		11/08/2019	MESIROW FINANCIAL INC.		3,036,902	2,520,000	3,096,097	2,963,027	0	(69,356)	0	(69,356)	0	2,893,672	0	143,231	143,231	253,155	02/01/2024
254687-DE-3	WALT DISNEY CO		11/08/2019	SAMUEL A . RAMIREZ & CO. INC.		2,589,200	2,000,000	2,560,846	2,460,686	0	(52,032)	0	(52,032)	0	2,408,654	0	180,546	180,546	161,561	10/30/2025
25468P-BW-5	WALT DISNEY COMPANY (THE)		02/12/2019	AMHERST PIERPONT SECURITIES		6,435,782	4,740,000	6,619,652	6,446,774	0	(12,353)	0	(12,353)	0	6,434,421	0	1,361	1,361	150,232	03/01/2032
25468P-DB-9	WALT DISNEY CO		04/15/2019	GOLDMAN, SACHS & CO.		8,300,542	7,862,000	8,187,084	8,177,476	0	(2,148)	0	(2,148)	0	8,175,328	0	125,215	125,215	122,516	06/01/2044
25654#-AB-8	DODGER TICKETS LLC		04/01/2019	Paydown		384,458	384,459	427,310	426,778	0	(42,320)	0	(42,320)	0	384,459	0	(1)	(1)	23,337	03/31/2032
25755T-AE-0	DPABS 151 A2 - ABS		07/25/2019	VARIOUS		3,062,025	2,945,625	2,945,624	2,945,624	0	1	0	1	0	2,945,625	0	116,400	116,400	88,594	10/25/2045
25755T-AH-3	DPABS 171 A23 - ABS		12/01/2019	VARIOUS		227,293	218,925	218,995	217,729	0	(64)	0	(64)	0	218,925	0	8,368	8,368	9,004	07/25/2047
25755T-AK-6	DPABS 181 A22 - ABS		08/01/2019	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	95	07/27/2048
260543-BJ-1	DOW CHEMICAL CO		11/08/2019	MARKETAXESS		8,522,995	6,500,000	8,808,690	8,549,438	0	(134,574)	0	(134,574)	0	8,414,864	0	108,131	108,131	495,354	11/01/2029
26223N-AD-7	DRUG 121 A1 - ABS	C	05/01/2019	Paydown		36,051	36,051	36,051	36,051	0	0	0	0	0	36,051	0	0	0	1,071	07/15/2024
26249K-AM-3	DRSLF 36R CR - CDO		04/15/2019	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,350	01/18/2028
26442E-AA-8	DUKE ENERGY OHIO INC		04/01/2019	Maturity @ 100.00		1,500,000	1,500,000	1,541,623	1,501,312	0	(1,312)	0	(1,312)	0	1,500,000	0	0	0	40,875	04/01/2019
26882P-BE-1	ERAC USA FINANCE CO		10/30/2019	MUFG SECURITIES AMERICAS INC.		2,805,720	2,000,000	2,440,960	2,406,809	0	(10,838)	0	(10,838)	0	2,395,971	0	409,749	409,749	146,222	10/15/2037
26884U-AE-9	EPR PROPERTIES		02/20/2019	WELLS FARGO SECURITIES LLC		6,910,988	6,750,000	6,674,603	6,678,805	0	861	0	861	0	6,679,666	0	231,321	231,321	117,872	04/15/2028
26971H-AB-8	EGLE 141 A2 - ABS		07/01/2019	Paydown		766,201	766,201	771,928	768,964	0	(2,763)	0	(2,763)	0	766,201	0	0	0	15,667	12/15/2039
26971H-AC-6	EGLE 141 B - ABS		07/01/2019	VARIOUS		395,970	395,970	395,946	395,958	0	12	0	12	0	395,970	0	0	0	10,017	12/15/2039
27034M-AB-0	EARN 16D A2 - ABS		12/25/2019	Paydown		35,289	35,289	35,278	35,276	0	13	0	13	0	35,289	0	0	0	727	01/25/2041
278642-20-2	EBAY INC		07/22/2019	VARIOUS		13,841,943	13,020,450	13,577,725	13,517,343	0	(81,968)	0	(81,968)	0	13,435,375	0	406,568	406,568	318,551	02/01/2056
290408-AB-9	ELWOOD ENERGY, LLC		12/01/2019	Paydown		23,621	20,931	23,443	25,919	0	(2,036)	0	(2,036)	0	20,931	0	2,690	2,690	1,753	07/05/2026
29250R-AR-7	ENBRIDGE ENERGY PARTNERS LP	C	03/01/2019	Maturity @ 100.00		500,000	500,000	551,007	501,218	0	(1,218)	0	(1,218)	0	500,000	0	0	0	25,188	03/01/2019
292554-A#-9	ENCORE CAPITAL GROUP INC.		11/11/2019	Paydown		50,156	50,000	50,000	50,000	0	0	0	0	0	50,000	0	156	156	2,813	08/11/2024
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		04/24/2019	MARKETAXESS		498,210	500,000	520,035	511,841	0	(680)	0	(680)	0	511,162	0	(12,952)	(12,952)	12,528	04/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		10/15/2019	CREDIT SUISSE SECURITIES (USA)		485,316	450,000	411,197	414,510	0	616	0	616	0	415,153	0	70,163	70,163	23,474	02/15/2043
29380T-AT-2	EPR PROPERTIES		09/16/2019	VARIOUS		110,207	100,000	99,998	100,003	0	(1)	0	(1)	0	100,003	0	(3)	(3)	16,452	08/15/2022
29444G-AJ-6	AXA FINANCIAL INC		10/30/2019	CROSS TRADE		1,858,125	1,500,000	1,939,860	1,852,993	0	(27,244)	0	(27,244)	0	1,825,749	0	32,376	32,376	115,208	04/01/2028
29444U-AP-1	EQUINIX INC		02/22/2019	KEYBANC CAPITAL MARKETS INC		703,148	675,000	688,196	687,940	0	(287)	0	(287)	0	687,653	0	15,494	15,494	25,336	01/01/2025
294751-DF-6	EQABS 034 M1 - RMBS		11/01/2019	Paydown		190,414	190,414	188,083	188,152	0	2,262	0	2,262	0	190,414	0	0	0	6,964	10/25/2034
30605Y-AB-7	FLCON 171 A - ABS		12/15/2019	Paydown		175,628	175,628	176,244	176,307	0	(680)	0	(680)	0	175,628	0	0	0	6,946	02/15/2042
30605Y-AD-3	FLCON 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
30610G-AA-1	FLCON 191 A - ABS	D	12/15/2019	Paydown		14,419	14,419	14,419	0	0	1	0	1	0	14,419	0	0	0	23	09/15/2039
31846L-BW-5	FAMLT 982 2F - RMBS		12/01/2019	Paydown		19,703	19,703	19,484	19,548	0	156	0	156	0	19,703	0	0	0	959	09/20/2029
32028P-AF-2	FFML 06FF11 2A4 - RMBS		12/26/2019	Paydown		1,259,344	1,259,344	1,076,481	1,073,567	0	185,776	0	185,776	0	1,259,344	0	0	0	19,948	08/25/2036
320844-PD-9	FIRSTMERIT BANK NA		05/08/2019	KEYBANC CAPITAL MARKETS INC		80,863	80,000	80,000	80,000	0	0	0	0	0	80,000	0	863	863	1,566	11/25/2026
34417M-AB-3	FOCUS 171 A22 - ABS		11/01/2019	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	955	04/30/2047
34488@-AA-6	FOOTBALL CLUB TERM NOTES 2024 TRUS		11/20/2019	Seaport Global Securities LLC		8,371,920	8,000,000	8,036,035	8,029,047	0	(4,712)	0	(4,712)	0	8,024,336	0	347,584	347,584	331,476	10/05/2024
34530R-AA-6	FORDR 15REV1 A - ABS		05/30/2019	FIRST UNION CAPITAL		747,305	750,000	749,733	749,942	0	23	0	23	0	749,965	0	(2,661)	(2,661)	7,420	07/15/2026
345370-CQ-1	FORD MOTOR CO		04/26/2019	Morgan Stanley		2,106,025	2,500,000	2,073,973	2,076,202	0	2,631	0	2,631	0	2,078,833	0	27,192	27,192	93,813	01/15/2043
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		08/01/2019	Paydown		5,013	5,013	5,711	5,665	0	(653)	0	(653)	0	5,013	0	0	0	508	01/15/2051
347469-AA-6	FORT JACKSON HSG LLC - ABS		12/01/2019	Paydown		5,950	5,950	5,950	5,950	0	0	0	0	0	5,950	0	0	0	1,171	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2019	Paydown		12,505	12,505	11,346	11,466	0	1,039	0	1,039	0	12,505	0	0	0	563	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2019	Paydown		9,329	9,329	8,647	8,717	0	612	0	612	0	9,329	0	0	0	290	02/15/2052
34960Y-AC-6	FCO 7 A1T - CDO/MBS		04/01/2019	Paydown		3,000,000	3,000,000	2,997,000	2,997,036	0	2,964	0	2,964	0	3,000,000	0	0	0	23,788	12/15/2028
34960Y-AG-7	FCO 7 B - CDO		04/01/2019	Paydown		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	8,464	12/15/2028
34960Y-AJ-1	FCO 7 C - CDO		04/01/2019	Paydown		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	6,626	12/15/2028
35040T-AA-2	FFIN 161 A - ABS		06/01/2019	VARIOUS		641,559	640,556	640,470	640,499	0	14	0	14	0	640,513	0	1,046	1,046	9,228	06/15/2035
36158F-AA-8	SWISS RE SOLUTIONS HOLDING CORP		11/08/2019	VARIOUS		12,279,800	10,000,000	12,391,280	11,981,328	0	(137,318)	0	(137,318)	0	11,844,010	0	435,790	435,790	656,250	02/15/2026
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO		03/26/2019	BARCLAYS CAPITAL INC.		194,492	200,000	176,180	176,557	0	675	0	675	0	177,232	0	17,260	17,260	2,492	11/15/2025
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDING CO		04/05/2019	JP MORGAN SECURITIES LLC		906,149	918,000	920,772	919,084	0	(154)	0	(154)	0	918,930	0	(12,781)	(12,781)	8,600	11/15/2020
36173M-AA-4	GPIM 1 A - CDO		10/15/2019	Paydown		1,109,599	1,109,599	1,109,599	1,109,599	0	0	0	0	0	1,109,599	0	0	0	8,419	12/15/2048
36173M-AB-2	GPIM 1 B - CDO		10/15/2019	Paydown		686,895	686,895	686,895	686,895	0	0	0	0	0	686,895	0	0	0	5,212	12/15/2048
36186E-AA-7	GMACN 03PRES CTF - ABS		12/01/2019	Paydown		51,855	51,856	60,335	59,876	0	(8,021)	0	(8,021)	0	51,856	0	(1)	(1)	2,166	10/10/2041
36186Y-AF-2	GMACN 07HCKM CTF - CMBS		12/01/2019	Paydown		1,478	1,478	1,632	0	0	(154)	0	(154)	0	1,478	0	0	0	19	08/10/2052
36188A-AA-3	GMACN 2008-LEWIS A - CMBS		12/10/2019	Paydown		8,851	8,851	8,847	8,848	0	4	0	4	0	8,851	0	0	0	590	04/10/2047
36192H-AL-8	GSMS 12HOLA D - CMBS		03/20/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		610,172	600,000	580,170	594,040	0	471	0	471	0	594,511	0	15,661	15,661	7,639	04/12/2034
36197Q-AC-3	GSMS 13G1 A2 - CMBS		03/21/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.		4,524,258	4,500,000	4,492,952	4,493,672	0	127	0	127	0	4,493,799	0	30,459	30,459	50,687	04/11/2031
36197Q-AG-4	GSMS 13G1 B - CMBS		03/21/2019	CITIGROUP GLOBAL MARKETS INC.		1,664,074	1,700,000	1,697,643	1,696,689	0	186	0	186	0	1,696,875	0	(32,801)	(32,801)	19,398	04/11/2031
36228C-UV-3	GSMS 05ROCK A - CMBS		06/07/2019	BANK OF AMERICA SECURITIES		4,572,000	4,000,000	4,624,312	4,502,189	0	(32,101)	0	(32,101)	0	4,470,088	0	101,912	101,912	113,282	05/03/2032
3622E8-AC-9	GSAA 0615 F3A - RMBS		12/01/2019	Paydown		443,909	443,910	253,473	247,511	0	196,399	0	196,399	0	443,910	0	0	0	5,853	09/25/2036
362341-ST-7	GSAA 0512 AF5 - RMBS		12/01/2019	Paydown		1,259,464	1,259,464	1,123,785	1,124,922	0	134,542	0	134,542	0	1,259,464	0	0	0	25,899	09/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/10/2019	Paydown		167,238	167,238	167,238	167,238	0	0	0	0	0	167,238	0	0	0	5,437	09/10/2029
36249B-AD-2	GSAA 077 A4 - RMBS		12/26/2019	Paydown		101,961	101,961	88,215	94,034	0	7,928	0	7,928	0	101,961	0	0	0	1,644	07/25/2037
36251F-BB-1	GSMS 15GC28 B - CMBS		10/11/2019	CITIGROUP GLOBAL MARKETS INC.		263,164	250,000	257,488	254,776	0	(569)	0	(569)	0	254,207	0	8,957	8,957	8,319	02/12/2048
36962G-5J-9	GENERAL ELECTRIC CO		04/05/2019	WELLS FARGO SECURITIES LLC		335,120	324,000	323,307	323,809	0	17	0	17	0	323,826	0	11,293	11,293	7,198	10/17/2021
36962G-6S-8	GENERAL ELECTRIC CO		03/26/2019	BNP SECURITIES		163,668	165,000	150,218	150,610	0	769	0	769	0	151,379	0	12,289	12,289	3,680	01/09/2023
370334-BH-6	GENERAL MILLS INC		02/15/2019	Maturity @ 100.00		675,000	675,000	701,124	675,422	0	(422)	0	(422)	0	675,000	0	0	0	19,069	02/15/2019
37149#-AA-8	TALISKER FEE		12/01/2019	Paydown		328,627	328,627	328,393	328,394	0	233	0	233	0	328,627	0	0	0	17,301	12/01/2057
37362@-AA-0	GEORGIA TRANSMISSION CORP		12/30/2019	Paydown		400,000	400,000	434,419	433,835	0	(33,835)	0	(33,835)	0	400,000	0	0	0	17,830	06/30/2030
37875Q-AA-4	GLENN POOL OIL & GAS TRUST II		12/01/2019	Paydown		18,973	18,973	19,022	18,987	0	(14)	0	(14)	0	18,973	0	0	0	2,447	08/02/2021
37952U-AB-9	SEACO 131 NTS - ABS		12/17/2019	Paydown		3,690,500	3,690,500	3,601,252	3,602,354	0	88,146	0	88,146	0	3,690,500	0	0	0	61,480	04/17/2028

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
37956A-AA-1	SEACO 171 NTS - ABS	C	12/17/2019	Paydown		33,212	33,212	33,200	33,202	0	10	0	10	0	33,212	0	0	0	847	04/17/2037
38011W-AA-4	GMACN 02A CTF - RMBS		10/01/2019	Paydown		110,800	110,800	133,770	133,716	0	(22,916)	0	(22,916)	0	110,800	0	0	0	3,508	05/10/2037
38011W-AA-4	GMACN 02A CTF - ABS		12/01/2019	Paydown		22,976	22,976	27,739	27,728	0	(4,752)	0	(4,752)	0	22,976	0	0	0	1,507	05/10/2037
38011X-AA-2	GMACN 03KIRT CTF - CMBS		12/01/2019	Paydown		24,300	24,300	26,624	26,410	0	(2,111)	0	(2,111)	0	24,300	0	0	0	1,098	09/10/2036
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2019	Paydown		13,244	13,244	14,168	14,119	0	(875)	0	(875)	0	13,244	0	0	0	535	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS		12/10/2019	Paydown		9,489	9,489	9,488	9,488	0	1	0	1	0	9,489	0	0	0	442	05/10/2050
38141G-GS-7	GOLDMAN SACHS GROUP INC		02/12/2019	HSBC Securities (USA), Inc.		267,113	250,000	281,220	270,371	0	(768)	0	(768)	0	269,604	0	(2,491)	(2,491)	7,986	01/24/2022
38148Y-AA-6	GOLDMAN SACHS GROUP INC		04/23/2019	GOLDMAN, SACHS & CO.		3,027,623	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	(122,378)	(122,378)	61,159	10/31/2038
38176L-AC-5	GCBSL 39 A2 - CDO	C	12/03/2019	AMHERST PIERPONT SECURITIES		245,625	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(4,375)	(4,375)	11,099	10/20/2028
38176L-AE-1	GCBSL 39 B - CDO	C	11/22/2019	Morgan Stanley & Co. LLC		1,817,625	1,850,000	1,850,000	1,850,000	0	0	0	0	0	1,850,000	0	(32,375)	(32,375)	84,740	10/20/2028
39063@-AD-2	GREAT LAKES GAS		11/01/2019	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	181,800	10/30/2021
39121J-AE-0	GREAT RIVER ENERGY		08/22/2019	VARIOUS		8,235,944	6,938,845	8,322,915	8,281,386	0	(104,073)	0	(104,073)	0	8,177,313	0	58,631	58,631	495,067	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY		07/01/2019	Paydown		43,745	43,745	52,815	52,671	0	(8,926)	0	(8,926)	0	43,745	0	0	0	3,164	07/01/2038
398080-AN-1	GWOLF 4R BR - CDO	C	04/17/2019	Paydown		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	21,311	01/19/2027
39809C-AE-4	GWOLF 3RR A2 - CDO	C	12/03/2019	AMHERST PIERPONT SECURITIES		3,456,250	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(43,750)	(43,750)	163,508	10/23/2028
40052V-AA-2	GRUPO BIMBO SAB DE CV	C	10/08/2019	VARIOUS		191,911	188,000	187,485	187,906	0	47	0	47	0	187,954	0	46	46	9,400	06/30/2020
40168P-AQ-1	GPDFNI-2 2 C1 - CDO		12/01/2019	Paydown		126,400	126,400	136,082	135,248	0	(4,517)	0	(4,517)	0	126,400	0	0	0	3,374	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO		12/01/2019	Redemption @ 100.00		59,508	59,508	59,508	59,508	0	2,039	0	2,039	0	61,546	0	(2,039)	(2,039)	1,361	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO		12/01/2019	Redemption @ 100.00		46,756	46,756	46,756	46,756	0	1,602	0	1,602	0	48,358	0	(1,602)	(1,602)	1,051	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO		12/01/2019	Paydown		21,820	21,820	23,492	23,348	0	(780)	0	(780)	0	21,820	0	0	0	519	04/15/2027
40168P-AU-2	GPDFNI-2 2 C5 - CDO		12/01/2019	Paydown		52,551	52,551	56,576	56,229	0	(1,878)	0	(1,878)	0	52,551	0	0	0	1,240	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO		12/01/2019	Paydown		73,672	73,672	79,126	80,091	0	(3,719)	0	(3,719)	0	73,672	0	0	0	1,870	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO		12/01/2019	Redemption @ 100.00		35,925	35,925	35,925	35,925	0	1,317	0	1,317	0	37,241	0	(1,317)	(1,317)	850	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO		12/01/2019	Paydown		29,715	29,715	31,915	32,304	0	(1,500)	0	(1,500)	0	29,715	0	0	0	725	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO		12/01/2019	Paydown		29,365	29,365	31,539	31,351	0	(910)	0	(910)	0	29,365	0	0	0	699	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO		12/01/2019	Paydown		30,659	30,659	32,928	32,733	0	(950)	0	(950)	0	30,659	0	0	0	724	04/15/2027
40428Q-BH-1	HSBC HOLDINGS PLC	C	04/17/2019	HSBC SECURITIES (USA) FXD INC		1,180,901	1,150,000	1,149,908	1,149,938	0	2	0	2	0	1,149,940	0	30,960	30,960	20,824	11/23/2026
41242*-AP-7	HARDWOOD FUNDING LLC		11/20/2019	Seaport Global Securities LLC		16,541,140	16,000,000	16,708,771	16,488,801	0	(121,068)	0	(121,068)	0	16,367,733	0	173,407	173,407	605,844	06/07/2022
41242*-AQ-5	HARDWOOD FUNDING LLC		11/20/2019	Seaport Global Securities LLC		6,397,860	6,000,000	6,307,384	6,219,125	0	(33,645)	0	(33,645)	0	6,185,480	0	212,380	212,380	240,228	06/07/2024
41242*-BJ-0	HARDWOOD FUNDING LLC		05/01/2019	Seaport Global Securities LLC		1,377,334	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(22,666)	(22,666)	22,591	06/07/2033
416518-AB-4	HARTFORD FINANCIAL SERVICES GROUP INC		08/14/2019	Corporate Action		399,900	370,000	373,545	371,435	0	(257)	0	(257)	0	371,177	0	28,722	28,722	16,013	04/15/2022
42217K-AS-5	HEALTH CARE REIT INC		03/18/2019	VARIOUS		413,479	400,000	397,188	399,554	0	70	0	70	0	399,624	0	376	376	23,892	04/15/2020
42307T-AG-3	KRAFT HEINZ FOODS CO		10/01/2019	BANK OF AMERICA SECURITIES		12,396,025	10,000,000	12,192,560	12,007,866	0	(75,692)	0	(75,692)	0	11,932,174	0	463,851	463,851	657,840	03/15/2032
42329G-AA-8	SNVA 171 A - ABS		10/01/2019	Paydown		22,835	22,835	22,824	22,826	0	9	0	9	0	22,835	0	0	0	1,648	09/20/2049
431282-AP-7	HIGHWOODS REALTY LP		12/10/2019	VARIOUS		10,514,920	10,000,000	9,900,760	9,916,224	0	8,249	0	8,249	0	9,924,473	0	590,447	590,447	491,479	03/01/2027
440405-AE-8	HORZN 181 A - ABS		12/16/2019	Paydown		1,666,603	1,666,602	1,667,957	1,623,331	0	556	0	556	0	1,666,602	0	0	0	42,595	12/15/2038
44040J-AA-6	HORZN 192 A - ABS	C	12/15/2019	Paydown		8,929	8,929	8,928	0	0	0	0	0	0	8,929	0	0	0	38	11/15/2039
44106M-AX-0	HOSPITALITY PROPERTIES TRUST		11/01/2019	VARIOUS		7,262,109	7,700,000	7,539,147	7,555,330	0	8,044	0	8,044	0	7,563,374	0	(301,265)	(301,265)	323,357	01/15/2028
44106M-AY-8	HOSPITALITY PROPERTIES TRUST		11/01/2019	VARIOUS		8,305,921	8,816,000	8,595,071	8,608,072	0	7,488	0	7,488	0	8,615,560	0	(309,639)	(309,639)	344,900	02/15/2030
44328B-AD-0	HASC 06HE2 2A2 - RMBS		12/26/2019	Paydown		44,599	44,599	13,285	13,285	0	31,314	0	31,314	0	44,599	0	0	0	251	12/25/2036
44421G-AL-7	HY 1930HY E - CMBS		12/02/2019	Morgan Stanley		4,112,736	4,182,000	4,035,034	0	0	4,313	0	4,313	0	4,039,346	0	73,389	73,389	62,436	07/12/2039
448414-AE-2	HUTCHISON WHAMPOA FINANCE (CI) LIMITED	C	02/05/2019	CITIGROUP GLOBAL MARKETS INC.		2,514,460	2,000,000	2,621,538	2,532,882	0	(5,278)	0	(5,278)	0	2,527,604	0	(13,144)	(13,144)	77,500	08/01/2027
449786-AY-8	ING BANK NV	C	11/08/2019	J.P. Morgan Securities LLC		8,284,657	7,465,000	8,305,499	8,098,369	0	(107,395)	0	(107,395)	0	7,990,973	0	293,684	293,684	490,699	09/25/2023
45073D-AA-6	IXIS 07HE1 A1 - RMBS		12/26/2019	Paydown		13,997	13,997	4,150	4,150	0	9,847	0	9,847	0	13,997	0	0	0	104	05/25/2037
452308-AJ-8	ILLINOIS TOOL WORKS INC		04/01/2019	Maturity @ 100.00		1,000,000	1,000,000	1,196,204	1,009,940	0	(9,940)	0	(9,940)	0	1,000,000	0	0	0	31,250	04/01/2019
45254N-JW-8	IMM 046 2A - RMBS		12/01/2019	Paydown		783,158	783,158	826,984	828,373	0	(45,215)	0	(45,215)	0	783,158	0	0	0	18,628	10/25/2034
45256V-AA-5	IMSA 062 A11 - RMBS		12/26/2019	Paydown		733,123	869,844	747,959	749,924	0	119,920	0	119,920	0	869,844	0	(136,721)	(136,721)	12,896	08/25/2036

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
456866-AL-6	INGERSOLL-RAND COMPANY	C	07/01/2019	Call @ 100.00		51,000	51,000	57,186	55,923	0	(269)	0	(269)	0	55,654	0	(4,654)	(4,654)	3,708	06/01/2025
459200-BB-6	INTERNATIONAL BUSINESS MACHINES CORPORAT		11/08/2019	BAIRD, ROBERT W., & COMPANY IN		18,517,181	14,055,000	17,757,495	17,440,470	0	(164,573)	0	(164,573)	0	17,275,896	0	1,241,285	1,241,285	789,032	11/29/2032
46590K-AH-7	JPMCC 15JP1 B - CMBS		02/08/2019	J.P. Morgan Securities LLC		3,119,414	3,000,000	3,137,461	3,123,360	0	(1,874)	0	(1,874)	0	3,121,485	0	(2,071)	(2,071)	27,345	01/15/2049
46590U-AA-0	HENDR 182 A - ABS		12/16/2019	Paydown		708,365	708,365	707,273	707,216	0	1,149	0	1,149	0	708,365	0	0	0	15,258	10/15/2075
46616P-AA-1	HENDR 111 A - ABS		12/01/2019	VARIOUS		1,159,691	1,054,735	1,054,459	1,054,502	0	24	0	24	0	1,054,527	0	105,165	105,165	42,263	10/15/2056
46616P-AB-9	HENDR 111 B - ABS		12/15/2019	Paydown		34,920	34,920	38,795	38,821	0	(3,902)	0	(3,902)	0	34,920	0	0	0	1,405	10/15/2058
46616Q-AA-9	HENDR 112 A - ABS		12/15/2019	VARIOUS		1,829,337	1,619,778	1,618,847	1,619,636	0	14	0	14	0	1,619,650	0	209,687	209,687	69,287	09/15/2056
46616V-AA-8	HENDR 121 A - ABS		12/15/2019	Paydown		840,486	840,485	847,318	853,838	0	(13,352)	0	(13,352)	0	840,485	0	0	0	21,803	02/16/2065
46616Y-AA-2	HENDR 122 A - ABS		12/15/2019	Paydown		141,395	141,395	140,489	141,216	0	179	0	179	0	141,395	0	0	0	5,486	10/15/2059
46617J-AA-4	HENDR 132 A - ABS		12/16/2019	Paydown		29,958	29,958	29,951	29,969	0	(11)	0	(11)	0	29,958	0	0	0	728	03/15/2062
46617L-AA-9	HENDR 133 A - ABS		12/15/2019	Paydown		6,450	6,450	6,445	6,446	0	5	0	5	0	6,450	0	0	0	256	01/17/2073
46618H-AA-7	HENDR 143 A - ABS		04/01/2019	VARIOUS		570,240	579,682	561,205	561,340	0	170	0	170	0	561,511	0	8,730	8,730	3,317	06/15/2077
46620D-AA-2	HENDR 161 A - ABS		12/15/2019	Paydown		37,256	37,256	37,251	37,253	0	3	0	3	0	37,256	0	0	0	778	06/15/2067
46627M-AU-1	JPALT 05S1 2A9 - CMO/RMBS		12/01/2019	Paydown		472,183	430,670	415,906	416,032	0	14,637	0	14,637	0	430,670	0	41,513	41,513	14,390	12/25/2035
46634G-AB-7	JPMCC 09IWST A2 - CMBS		09/06/2019	Paydown		2,180,000	2,180,000	2,387,400	2,205,690	0	(25,690)	0	(25,690)	0	2,180,000	0	0	0	92,100	12/05/2027
46634G-AD-3	JPMCC 09IWST B - CMBS		09/06/2019	Paydown		300,000	300,000	324,142	302,732	0	(2,732)	0	(2,732)	0	300,000	0	0	0	16,090	12/05/2027
46634N-AD-8	JPMCC 10C1 A2 - CMBS		12/17/2019	VARIOUS		548,334	548,328	571,343	556,234	0	(7,404)	0	(7,404)	0	548,830	0	(496)	(496)	15,028	06/15/2043
46643D-AE-7	JPMMT 14OAK4 A4 - CMO/RMBS		12/01/2019	VARIOUS		872,537	887,611	899,261	901,939	0	(1,055)	0	(1,055)	0	900,884	0	(28,348)	(28,348)	9,493	09/25/2044
46644Y-BB-5	JPMBB 15C31 C - CMBS		02/15/2019	BARCLAYS CAPITAL INC		760,107	750,000	737,813	741,773	0	208	0	208	0	741,981	0	18,126	18,126	7,599	08/17/2048
46646R-AP-8	JPMDB 16C4 B - CMBS		11/08/2019	J.P. Morgan Securities LLC		8,796,504	8,500,000	8,456,924	8,460,846	0	3,118	0	3,118	0	8,463,964	0	332,539	332,539	292,893	12/17/2049
46647T-AZ-1	JPMCC 17JP5 C - CMBS		02/01/2019	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(198)	03/17/2050
46651N-AA-2	JOLAR 191 A - ABS	C	12/15/2019	Paydown		15,753	15,753	15,753	0	0	0	0	0	0	15,753	0	0	0	169	04/15/2044
46651T-AA-9	HENDR 181 A - ABS		12/15/2019	Paydown		94,538	94,538	91,979	92,053	0	2,485	0	2,485	0	94,538	0	0	0	2,041	10/17/2072
470170-AB-7	NCBJ 151 NTS - ABS	C	11/01/2019	Paydown		95,395	95,395	96,706	96,041	0	(646)	0	(646)	0	95,395	0	0	0	4,753	07/08/2022
47102X-AJ-4	JANUS CAPITAL GROUP INC		10/30/2019	CROSS TRADE		2,163,480	2,000,000	1,980,500	1,985,924	0	1,568	0	1,568	0	1,987,492	0	175,988	175,988	123,229	08/01/2025
472319-AF-9	JEFFERIES GROUP INC		07/15/2019	Maturity @ 100.00		130,000	130,000	137,088	130,542	0	(542)	0	(542)	0	130,000	0	0	0	11,050	07/15/2019
47232X-AA-6	JMHT 10A A - ABS		12/10/2019	Paydown		8,090	8,090	7,917	7,939	0	151	0	151	0	8,090	0	0	0	434	06/10/2055
476556-DA-0	JERSEY CENTRAL POWER & LIGHT CO		02/01/2019	Maturity @ 100.00		1,000,000	1,000,000	998,730	999,987	0	13	0	13	0	1,000,000	0	0	0	36,750	02/01/2019
478160-AT-1	JOHNSON & JOHNSON		03/18/2019	BARCLAYS CAPITAL INC		1,391,566	1,100,000	1,436,962	1,418,242	0	(2,400)	0	(2,400)	0	1,415,842	0	(24,276)	(24,276)	43,794	07/15/2038
478160-BV-5	JOHNSON & JOHNSON		04/15/2019	JEFFERIES LLC		30,044,400	30,000,000	29,341,710	29,365,976	0	3,902	0	3,902	0	29,369,878	0	674,522	674,522	696,833	03/01/2046
478165-AB-9	SC JOHNSON & SON INC		11/08/2019	MESIROW FINANCIAL INC.		3,865,080	3,000,000	3,767,358	3,664,501	0	(53,711)	0	(53,711)	0	3,610,790	0	254,290	254,290	252,000	02/15/2028
478375-AM-0	JOHNSON CONTROLS INTERNATIONAL PLC	C	05/17/2019	CORPORATE ACTION		23,567,059	17,510,000	22,750,918	22,601,097	0	(34,214)	0	(34,214)	0	22,566,883	0	1,000,177	1,000,177	561,147	12/01/2045
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	05/14/2019	Corporate Action		1,324,585	1,271,000	1,292,937	1,288,620	0	(848)	0	(848)	0	1,287,772	0	36,813	36,813	37,590	02/14/2026
481210-AA-9	JRD HOLDINGS LLC	C	05/01/2019	Paydown		714,286	714,286	730,352	725,154	0	(10,869)	0	(10,869)	0	714,286	0	0	0	28,857	04/30/2022
48244X-AA-0	KDAC 171 A - ABS	C	12/15/2019	Paydown		1,724,888	1,724,888	1,723,053	1,732,200	0	(7,312)	0	(7,312)	0	1,724,888	0	0	0	45,306	12/15/2042
48250R-BN-5	KKR 12RR BR2 - CDO		12/03/2019	BANK OF AMERICA SECURITIES		1,980,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(20,000)	(20,000)	98,945	10/15/2030
485134-BL-3	KANSAS CITY POWER & LIGHT CO		04/01/2019	Maturity @ 100.00		600,000	600,000	626,279	600,896	0	(896)	0	(896)	0	600,000	0	0	0	21,450	04/01/2019
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		12/01/2019	Paydown		1,151,899	948,568	827,317	859,546	0	89,022	0	89,022	0	948,568	0	1	1	202,433	05/15/2033
487312-AB-6	KEENAN FT DETRICK ENERGY LLC		12/01/2019	Paydown		29,493	29,493	29,493	29,493	0	0	0	0	0	29,493	0	0	0	6,989	05/15/2033
50209L-AA-5	LMRK 181 C - ABS		12/15/2019	Paydown		14,869	14,869	14,727	14,739	0	129	0	129	0	14,869	0	0	0	352	06/15/2048
52521G-AD-7	LBSBC 071 2A3 - CMBS		12/01/2019	Paydown		286,263	286,263	283,389	282,328	0	3,935	0	3,935	0	286,263	0	0	0	9,130	03/25/2037
53117C-AS-1	LIBERTY PROPERTY LP		12/09/2019	WELLS FARGO SECURITIES LLC		4,446,605	4,250,000	3,962,658	3,982,421	0	28,094	0	28,094	0	4,010,515	0	436,090	436,090	164,983	10/01/2026
534187-AW-9	LINCOLN NATIONAL CORP		09/27/2019	WELLS FARGO SECURITIES LLC		5,241,720	4,000,000	4,579,080	4,533,751	0	(12,884)	0	(12,884)	0	4,520,867	0	720,853	720,853	246,400	10/09/2037
53688T-AA-2	LITIGATION FEE RESIDUAL FDG 2015-1 LLC -		11/01/2019	Paydown		263,950	263,950	263,950	263,950	0	0	0	0	0	263,950	0	0	0	10,794	04/29/2022
548661-AH-0	LOWE'S COMPANIES, INC.		11/01/2019	JEFFERIES LLC		6,340,400	5,000,000	6,551,590	6,339,262	0	(107,399)	0	(107,399)	0	6,231,863	0	108,537	108,537	420,139	02/15/2028
550786-AN-7	LVII 093 B1 - CMO/RMBS		05/01/2019	Paydown		269,044	269,044	276,442	269,564	0	(520)	0	(520)	0	269,044	0	0	0	3,103	11/27/2037
55275R-AD-4	MABS 06NC3 A4 - RMBS		12/26/2019	Paydown		795,704	795,704	515,838	518,619	0	277,085	0	277,085	0	795,704	0	0	0	10,456	10/25/2036
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2019	Paydown		629,102	629,102	629,092	0	0	10	0	10	0	629,102	0	0	0	10,412	03/15/2044
552953-CA-7	MGM RESORTS INTERNATIONAL		12/18/2019	VARIOUS		1,088,226	1,000,000	1,106,250	1,069,109	0	(21,589)	0	(21,589)	0	1,047,520	0	(47,520)	(47,520)	155,028	12/15/2021
55316L-AA-4	MMCLO 192 A1 - CDO		10/15/2019	Paydown		31,797	31,797	31,797	0	0	0	0	0	0	31,797	0	0	0	466	04/15/2029
553514-AJ-9	MSBAM 12CKSV B - CMBS		03/21/2019	BARCLAYS CAPITAL INC		994,102	1,000,000	991,778	994,680	0	(1,414)	0	(1,414)	0	993,266	0	835	835	12,945	10/18/2030
553891-AA-0	MVWOT 141 A - ABS		12/20/2019	Paydown		170,878	170,878	170,830	171,063	0	(185)	0	(185)	0	170,878	0	0	0	2,199	09/22/2031

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
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2019	Paydown		13,021	13,021	13,020	0	0	0	0	0	0	13,021	0	0	0	57	10/15/2039
55608J-AB-4	MACQUARIE GROUP LTD	C	08/13/2019	Maturity @ 100.00		400,000	400,000	398,264	399,857	0	143	0	143	0	400,000	0	0	0	30,500	08/13/2019
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2019	Paydown		30,116	30,116	30,116	30,116	0	0	0	0	0	30,116	0	0	0	1,432	03/15/2037
56564R-AA-8	MAPSL 181 A - ABS	C	12/15/2019	Paydown		153,800	153,800	152,791	152,793	0	1,007	0	1,007	0	153,800	0	0	0	3,554	05/15/2043
570535-AG-9	MARKEL CORPORATION		09/27/2019	STIFEL NICOLAUS & COMPANY INC.		5,702,474	4,150,000	5,360,721	5,235,437	0	(35,426)	0	(35,426)	0	5,200,011	0	502,463	502,463	344,000	08/15/2034
57636Q-AK-0	MASTERCARD INC		03/13/2019	U.S. BANCORP INVESTMENTS, INC.		8,312,868	8,100,000	8,092,953	8,093,059	0	25	0	25	0	8,093,085	0	219,784	219,784	175,973	02/26/2048
57643L-NW-2	MABS 06AB1 A3B - RMBS		12/01/2019	Paydown		275,687	275,687	246,125	246,355	0	29,332	0	29,332	0	275,687	0	0	0	7,160	02/25/2036
581557-AM-7	MCKESSON CORP		03/01/2019	MARKETAXESS CORPORATION		3,603,720	3,000,000	3,647,679	3,630,858	0	(11,047)	0	(11,047)	0	3,619,811	0	(16,091)	(16,091)	117,300	03/01/2027
585055-AQ-9	MEDTRONIC INC	C	03/05/2019	Corporate Action		330,643	250,000	293,987	286,588	0	(194)	0	(194)	0	286,394	0	44,248	44,248	7,944	03/15/2039
585055-BS-4	MEDTRONIC INC	C	07/09/2019	Corporate Action		295,847	277,000	274,346	275,286	0	131	0	131	0	275,417	0	20,430	20,430	7,998	03/15/2025
59020U-AB-1	MLMI 04A1 2A1 - CMO/RMBS		12/01/2019	Paydown		29,053	29,053	27,627	27,984	0	1,069	0	1,069	0	29,053	0	0	0	761	02/25/2034
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL	C	12/06/2019	Paydown		94,893	94,893	94,537	94,546	0	347	0	347	0	94,893	0	0	0	5,113	12/06/2032
594918-CA-0	MICROSOFT CORP		04/03/2019	CREDIT SUISSE SECURITIES (USA)		3,569,248	3,250,000	3,573,798	3,564,614	0	(1,714)	0	(1,714)	0	3,562,900	0	6,347	6,347	91,700	02/06/2047
59524E-AC-6	MIDATL 0508 3 - ABS		04/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	803	08/01/2050
595620-AB-1	MIDAMERICAN ENERGY COMPANY		12/01/2019	VARIOUS		26,181,566	19,375,000	26,222,900	25,587,474	0	(196,485)	0	(196,485)	0	25,390,990	0	790,577	790,577	678,422	12/30/2031
59562H-AJ-7	MIDAMERICAN FUNDING LLC		07/18/2019	VARIOUS		37,432,350	29,160,000	38,277,982	37,173,280	0	(255,311)	0	(255,311)	0	36,917,970	0	514,381	514,381	1,465,707	03/01/2029
59801T-AN-3	MIDO 5R B1R - CDO	D	11/22/2019	BANK OF AMERICA SECURITIES		887,400	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(12,600)	(12,600)	41,019	07/19/2028
60040#-AB-8	MILLENNIUM PIPELINE CO LLC		12/30/2019	Paydown		489,540	489,540	530,353	529,811	0	(40,271)	0	(40,271)	0	489,540	0	0	0	24,197	06/30/2032
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC	C	12/10/2019	DAIWA CAPITAL MARKETS AMERICA INC		9,654,908	8,800,000	8,800,000	8,800,000	0	0	0	0	0	8,800,000	0	854,908	854,908	448,297	03/05/2028
615369-AA-3	MOODY'S CORP		12/14/2019	VARIOUS		461,059	450,000	504,284	462,761	0	(7,189)	0	(7,189)	0	455,572	0	(5,572)	(5,572)	42,890	09/01/2020
61744C-MH-6	MSAC 05NC1 A2C - RMBS		12/26/2019	Paydown		53,388	53,388	36,837	50,867	0	2,520	0	2,520	0	53,388	0	0	0	1,123	01/25/2035
61744Y-AK-4	MORGAN STANLEY		10/17/2019	CITIGROUP GLOBAL MARKETS INC.		9,974,145	9,500,000	8,908,720	8,919,204	0	40,367	0	40,367	0	8,959,572	0	1,014,573	1,014,573	425,484	07/22/2028
61745M-2J-1	MSC 05IQ9 B - CMBS		12/16/2019	Paydown		317,134	317,134	313,195	316,162	0	973	0	973	0	317,134	0	0	0	9,207	07/15/2056
61749H-AE-0	MSAC 06HE3 A2D - RMBS		12/26/2019	Paydown		867,181	867,181	808,628	810,242	0	56,939	0	56,939	0	867,181	0	0	0	14,875	04/25/2036
61765D-AX-6	MSC 15MS1 B - CMBS		02/15/2019	WELLS FARGO SECURITIES LLC		101,121	100,000	99,586	99,642	0	12	0	12	0	99,653	0	1,468	1,468	885	05/15/2048
61946G-AA-1	MSAIC 172 A - ABS		12/20/2019	Paydown		34,686	34,686	34,682	34,682	0	4	0	4	0	34,686	0	0	0	860	06/22/2043
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		12/20/2019	VARIOUS		1,787,221	2,450,000	2,201,020	2,450,000	0	0	248,980	(248,980)	0	2,201,020	0	(413,799)	(413,799)	215,985	01/15/2026
628931-AB-3	JPMORGAN CHASE BANK NA		02/22/2019	J.P. Morgan Securities LLC		1,216,910	1,000,000	1,271,933	1,216,320	0	(5,112)	0	(5,112)	0	1,211,209	0	5,701	5,701	26,354	11/01/2024
62952H-AU-4	NXTC 151R DR - CDO		04/22/2019	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,948	04/21/2027
63172D-AA-9	CFOZ 2019-1 A - ABS		11/15/2019	Paydown		70,285	70,285	70,285	0	0	0	0	0	0	70,285	0	0	0	536	08/15/2034
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	C	05/06/2019	CROSS TRADE		686,252	700,000	697,942	698,346	0	67	0	67	0	698,413	0	(12,161)	(12,161)	18,589	09/14/2026
638904-AB-8	NAVIGATORS GROUP INC		09/18/2019	VARIOUS		1,092,747	950,000	950,000	950,000	0	0	0	0	0	950,000	0	0	0	193,276	10/15/2023
64072T-AC-9	CSC HOLDINGS LLC		10/30/2019	MARKETAXESS		1,068,530	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	68,530	68,530	85,757	10/15/2025
643188-AA-9	NEW CARDINALS STADIUM LLC - ABS		07/01/2019	Paydown		515,518	515,550	562,170	562,193	0	(46,678)	0	(46,678)	0	515,550	0	(32)	(32)	31,861	06/30/2032
649840-CM-5	NEW YORK STATE ELECTRIC & GAS CORPORATIO	C	02/13/2019	CROSS TRADE		4,353,360	4,000,000	4,391,328	4,288,181	0	(8,636)	0	(8,636)	0	4,279,545	0	73,815	73,815	70,278	05/01/2023
65334H-AA-0	NEXEN INC.	C	03/12/2019	Morgan Stanley & Co. LLC		4,114,620	3,000,000	4,098,606	4,004,493	0	(11,109)	0	(11,109)	0	3,993,384	0	121,236	121,236	117,469	03/15/2032
65334H-AG-7	NEXEN INC	C	03/12/2019	Morgan Stanley & Co. LLC		20,764,755	16,500,000	20,246,213	20,026,134	0	(24,479)	0	(24,479)	0	20,001,655	0	763,100	763,100	349,067	05/15/2037
654579-AA-9	NIPPON LIFE INSURANCE CO	C	06/12/2019	VARIOUS		1,094,175	1,050,000	1,077,240	1,075,659	0	(2,479)	0	(2,479)	0	1,073,180	0	20,995	20,995	31,694	10/18/2042
654878-AA-1	CTL - NOAA - ALPENA MI (GSA)		12/15/2019	Paydown		38,686	38,686	39,073	38,943	0	(257)	0	(257)	0	38,686	0	0	0	2,126	07/15/2025
655844-BC-1	NORFOLK SOUTHERN CORP		06/15/2019	Maturity @ 100.00		550,000	550,000	564,984	550,878	0	(878)	0	(878)	0	550,000	0	0	0	16,225	06/15/2019
667294-AW-2	NORTHWEST AIRLINES, INC. - ABS		11/01/2019	Paydown		21,249	21,249	21,723	21,439	0	(190)	0	(190)	0	21,249	0	0	0	4,048	10/01/2023
668457-AA-2	NORTHWIND HOLDINGS LLC - ABS		12/01/2019	Paydown		1,065,000	1,065,000	828,019	1,021,765	0	43,242	0	43,242	0	1,065,000	0	0	0	30,208	12/01/2037
67087T-CD-1	OAK 01B A3 - ABS		12/01/2019	Paydown		126,665	126,665	127,912	126,744	0	(79)	0	(79)	0	126,665	0	0	0	5,088	03/16/2023
67107K-BB-1	OCP 147RR A2R - CDO	C	12/05/2019	AMHERST PIERPONT SECURITIES		4,678,750	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	(71,250)	(71,250)	223,845	07/20/2029
67109W-AL-2	OZLM 12R A2R - CDO	C	11/25/2019	BARCLAYS CAPITAL INC		2,207,475	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	(42,525)	(42,525)	100,368	04/30/2027
67110A-AU-7	OZLM 13R A2R - CDO	C	12/03/2019	Deutsche Bank		2,456,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(43,250)	(43,250)	114,877	07/30/2027

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
67389M-AE-1	OAKS 151 A5 - CMO/RMBS		12/01/2019	VARIOUS		228,615	234,778	232,833	232,523	0	287	0	287	0	232,810	0	(4,195)	(4,195)	2,849	04/25/2046
67400F-AC-5	OAKCL 181 A1B - CDO		12/04/2019	BANK OF AMERICA SECURITIES		1,962,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(37,500)	(37,500)	79,571	10/21/2030
674599-CH-6	OCCIDENTAL PETROLEUM CORP		12/03/2019	CHASE SECURITIES INC		1,021,120	1,000,000	997,720	998,276	0	196	0	196	0	998,472	0	22,648	22,648	38,722	04/15/2026
677050-AG-1	OGLETHORPE POWER CORP		06/21/2019	VARIOUS		8,263,075	7,000,000	8,235,514	8,226,632	0	(11,973)	0	(11,973)	0	8,214,659	0	48,416	48,416	211,308	11/01/2039
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2019	Paydown		32,623	32,623	30,208	30,422	0	2,201	0	2,201	0	32,623	0	0	0	1,385	10/01/2051
677071-AU-6	OHANA 07A I - ABS		11/01/2019	Paydown		29,820	29,820	25,172	25,627	0	4,193	0	4,193	0	29,820	0	0	0	1,803	10/01/2051
677071-AV-4	OHANA 07A II - ABS		11/01/2019	Paydown		6,875	6,875	6,541	6,577	0	298	0	298	0	6,875	0	0	0	560	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC		11/01/2019	Paydown		1,467	1,467	1,601	0	0	(135)	0	(135)	0	1,467	0	0	0	78	10/01/2051
67740Q-AF-3	OHIO NATIONAL FINANCIAL SERVICES		05/10/2019	VARIOUS		517,105	500,000	497,335	499,571	0	111	0	111	0	499,682	0	318	318	33,928	04/30/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO.		02/13/2019	MUFG SECURITIES AMERICAS INC.		8,170,469	6,095,000	8,333,279	8,149,826	0	(13,535)	0	(13,535)	0	8,136,292	0	34,178	34,178	257,768	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO.		11/08/2019	VARIOUS		29,205,905	21,250,000	29,031,113	28,338,446	0	(233,154)	0	(233,154)	0	28,105,292	0	1,100,613	1,100,613	1,087,965	05/01/2032
68268G-AA-6	OMFIT 161 A - ABS		12/18/2019	Paydown		848,079	848,079	847,860	842,041	0	6,037	0	6,037	0	848,079	0	0	0	16,371	02/20/2029
693506-BP-1	PPG INDUSTRIES INC		07/19/2019	Morgan Stanley		796,680	750,000	748,928	749,017	0	50	0	50	0	749,067	0	47,613	47,613	24,063	03/15/2028
69374J-AA-9	PSMC 183 A1 - CMO/RMBS		12/01/2019	Paydown		2,239,762	2,239,762	2,234,513	2,234,756	0	5,006	0	5,006	0	2,239,762	0	0	0	61,242	08/25/2048
69374K-AA-6	PSMC 184 A1 - CMO/RMBS		12/01/2019	Paydown		4,913,265	4,913,265	4,855,688	4,857,257	0	56,008	0	56,008	0	4,913,265	0	0	0	135,143	11/25/2048
69403W-AE-7	PACBEA 06A AE - ABS		08/01/2019	Paydown		4,176	4,176	3,886	3,914	0	262	0	262	0	4,176	0	0	0	688	07/15/2051
69403W-AG-2	PACBEA 06A AG - ABS		08/01/2019	Paydown		9,157	9,157	7,635	7,473	0	1,684	0	1,684	0	9,157	0	0	0	263	07/15/2051
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		12/15/2019	Redemption @ 100.00		10,000	10,000	11,630	0	0	(8)	0	(8)	0	11,622	0	(1,622)	(1,622)	296	06/15/2050
699566-AA-3	PARIS FIN III LLC		04/01/2019	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	4,300	02/09/2038
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		12/04/2019	Paydown		1,944,305	1,944,305	1,642,937	1,801,065	0	143,239	0	143,239	0	1,944,305	0	1	1	52,208	05/04/2054
713448-EE-4	PEPSICO INC		11/08/2019	MARKETAXESS		4,601,793	3,563,000	4,709,812	4,523,188	0	(96,288)	0	(96,288)	0	4,426,899	0	174,893	174,893	301,590	09/15/2026
714294-AH-8	PERRIGO CO	C	10/29/2019	VARIOUS		13,148,077	15,000,000	13,993,710	13,993,710	0	0	0	0	0	13,993,710	0	(845,633)	(845,633)	376,342	11/15/2043
71713U-AW-2	PHARMACIA LLC		12/11/2019	Amherst Securities Group LLC		4,595,375	3,475,000	3,809,546	3,694,596	0	(16,056)	0	(16,056)	0	3,678,540	0	916,835	916,835	236,995	12/01/2028
72345H-AA-3	PINNACLE BANK		11/01/2019	STIFEL NICOLAUS & COMPANY INC.		1,112,375	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	12,375	12,375	67,776	07/30/2025
72349C-AA-0	CCIPT 091 A1 - ABS		04/01/2019	Paydown		413,841	413,840	448,248	417,731	0	(3,891)	0	(3,891)	0	413,840	0	1	1	4,922	08/15/2020
72349C-AB-8	CCIPT 091 A2 - ABS		12/01/2019	Paydown		40,000	40,000	50,851	46,416	0	(6,416)	0	(6,416)	0	40,000	0	0	0	3,150	08/15/2030
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/16/2019	Paydown		85,679	85,679	85,678	0	0	1	0	1	0	85,679	0	0	0	1,098	06/15/2044
72703P-AB-9	PLNT 181 A22 - ABS		12/05/2019	Paydown		122,500	122,500	122,500	122,500	0	0	0	0	0	122,500	0	0	0	4,063	09/08/2048
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		09/27/2019	RAYMOND JAMES & ASSOCIATES INC.		212,998	200,000	190,526	190,933	0	153	0	153	0	191,086	0	21,912	21,912	7,630	07/15/2046
742718-DF-3	PROCTER & GAMBLE CO		08/22/2019	BARCLAYS CAPITAL INC		5,237,588	3,750,000	4,897,931	4,825,328	0	(27,963)	0	(27,963)	0	4,797,365	0	440,222	440,222	202,922	03/05/2037
74334A-AC-3	PROG 18SRF1 C - ABS		03/05/2019	Deutsche Bank		198,719	200,000	200,000	199,862	0	(44)	0	(44)	0	199,818	0	(1,099)	(1,099)	1,965	03/19/2035
743755-AF-7	PROVIDENCE HEALTH & SERVICES OBLIGATED G		10/01/2019	Maturity @ 100.00		1,750,000	1,750,000	1,753,088	1,750,380	0	(380)	0	(380)	0	1,750,000	0	0	0	109,375	10/01/2019
744320-AM-4	PRUDENTIAL FINANCIAL INC		07/17/2019	Morgan Stanley		403,215	375,000	392,625	391,639	0	(1,869)	0	(1,869)	0	389,770	0	13,445	13,445	12,539	06/15/2043
744320-AV-4	PRUDENTIAL FINANCIAL INC		10/30/2019	SG AMERICAS SECURITIES, LLC		545,600	500,000	500,000	500,000	0	0	0	0	0	500,000	0	45,600	45,600	25,830	05/15/2045
744320-BG-9	PRUDENTIAL FINANCIAL INC		06/15/2019	Maturity @ 100.00		200,000	200,000	221,696	201,319	0	(1,319)	0	(1,319)	0	200,000	0	0	0	7,375	06/15/2019
74531E-AA-0	PUGET SOUND ENERGY, INC.		11/08/2019	Susquehanna Fin. Grp.		5,189,280	4,000,000	5,148,596	4,989,752	0	(82,265)	0	(82,265)	0	4,907,488	0	281,792	281,792	326,040	12/01/2027
745867-AP-6	PULTE HOMES, INC.		07/10/2019	VARIOUS		4,272,752	4,000,000	3,476,970	4,036,322	0	(820)	0	(820)	0	4,035,502	0	237,250	237,250	164,333	05/15/2033
74922L-AG-8	RALI 06QS16 A7 - CMO/RMBS		12/01/2019	Paydown		436,421	733,856	651,843	652,433	0	81,423	0	81,423	0	733,856	0	(297,435)	(297,435)	26,203	11/25/2036
74929C-CG-9	RBSSP 102M 132 - CMO/RMBS		12/01/2019	Paydown		368,403	406,123	402,141	402,176	0	3,947	0	3,947	0	406,123	0	(37,720)	(37,720)	12,127	04/26/2036
74929G-AF-4	RBSSP 105B 2A2 - CMO/RMBS		12/01/2019	Paydown		278,972	294,552	256,907	257,100	0	37,405	0	37,405	0	294,552	0	(15,581)	(15,581)	10,143	09/28/2037
749514-AA-3	REST-AV LLC		04/01/2019	VARIOUS		311,992	311,992	311,992	311,992	0	0	0	0	0	311,992	0	0	0	15,600	12/18/2018
74951L-AA-5	REST-AT LLC		05/01/2019	VARIOUS		37,782	37,782	37,782	37,782	0	0	0	0	0	37,782	0	0	0	1,737	04/01/2019
74951L-AB-3	REST-AT LLC		05/01/2019	Maturity @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	11,612	04/01/2019
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION		12/07/2019	Paydown		998,759	998,759	1,084,346	1,051,654	0	(52,895)	0	(52,895)	0	998,759	0	0	0	92,647	12/07/2022
749580-AD-8	RFMSI 07S5 A4 - CMO/RMBS		12/01/2019	Paydown		557,954	605,522	575,468	575,690	0	29,832	0	29,832	0	605,522	0	(47,568)	(47,568)	20,702	05/25/2037
74958A-AJ-3	RFMSI 06S7 A9 - CMO/RMBS		12/01/2019	Paydown		272,479	341,522	328,419	328,518	0	13,004	0	13,004	0	341,522	0	(69,043)	(69,043)	11,835	08/25/2036
75114T-AC-5	RALI 06QS5 A3 - CMO/RMBS		12/01/2019	Paydown		309,437	427,876	395,443	395,698	0	32,178	0	32,178	0	427,876	0	(118,438)	(118,438)	14,094	05/25/2036
75405R-AA-1	RASPRO CLASS G PASS THROUGH TRUST 2005-1		12/20/2019	Paydown		14,791	14,791	13,016	14,669	0	122	0	122	0	14,791	0	0	0	126	03/23/2024
755111-AP-6	RAYTHEON COMPANY		02/21/2019	CROSS TRADE		14,308,845	11,295,000	14,844,363	14,398,997	0	(42,255)	0	(42,255)	0	14,356,742	0	(47,897)	(47,897)	256,961	11/01/2028
75887N-AN-9	REGT6 6R BR - CDO		12/03/2019	AMHERST PIERPONT SECURITIES		1,723,750	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(26,250)	(26,250)	77,790	07/20/2028
759351-AL-3	REINSURANCE GROUP OF AMERICA INC		05/06/2019	CROSS TRADE		106,452	100,000	99,623	99,800	0	14	0	14	0	99,814	0	6,638	6,638	3,107	09/15/2023

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
759468-AB-7	RELIANCE HOLDING USA INC		10/31/2019	HSBC Securities (USA), Inc.		1,368,830	1,000,000	1,099,117	1,110,888	0	(2,317)	0	(2,317)	0	1,108,571	0	260,259	260,259	66,104	10/19/2040
75970N-AG-2	RAMC 052 AV3 - RMBS		12/26/2019	Paydown		37,706	37,706	32,062	33,450	0	4,255	0	4,255	0	37,706	0	0	0	733	08/25/2035
759950-BD-9	RAMC 033 A - RMBS		11/01/2019	Paydown		753,650	753,651	704,436	702,220	0	51,430	0	51,430	0	753,651	0	0	0	20,550	12/25/2033
759950-CV-8	RAMC 042 AF6 - RMBS		12/01/2019	Paydown		74,706	74,706	73,876	73,269	0	1,437	0	1,437	0	74,706	0	0	0	1,930	07/25/2034
761042-AH-3	RMT 98B M2 - CMO/RMBS		04/01/2019	Paydown		1,487	1,487	1,473	1,479	0	8	0	8	0	1,487	0	0	0	37	11/26/2027
761136-AJ-9	RAST 07A1 A9 - CMO/RMBS		12/01/2019	Paydown		57,378	77,943	56,942	46,682	0	31,289	0	31,289	0	77,943	0	(20,565)	(20,565)	4,143	03/25/2037
76125G-AA-2	REST LLC		08/01/2019	Paydown		478,595	478,595	478,595	478,595	0	0	0	0	0	478,595	0	0	0	28,935	01/05/2022
762009-AR-9	RFMSI 07S6 116 - CMO/RMBS		12/01/2019	Paydown		547,812	848,482	801,230	801,573	0	46,909	0	46,909	0	848,482	0	(300,670)	(300,670)	25,975	06/25/2037
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		12/15/2019	Paydown		19,762	19,762	19,762	19,762	0	0	0	0	0	19,762	0	0	0	1,190	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	02/12/2019	STIFEL NICOLAUS & COMPANY INC.		3,182,050	2,500,000	3,276,780	3,176,626	0	(6,447)	0	(6,447)	0	3,170,179	0	11,871	11,871	101,185	07/15/2028
783549-AZ-1	RYDER SYSTEM, INC.		04/24/2019	MARKETAXESS CORPORATION		592,240	500,000	576,287	573,931	0	(2,912)	0	(2,912)	0	571,019	0	21,221	21,221	13,997	12/01/2025
78403D-AM-2	SBATOW 181 1C - ABS		04/15/2019	BAIRD, ROBERT W., & COMPANY IN		2,004,020	2,000,000	1,954,600	1,956,252	0	2,985	0	2,985	0	1,959,237	0	44,783	44,783	22,987	03/16/2048
78442G-GG-5	SLMA 034 A5D - ABS		12/16/2019	Paydown		50,421	50,421	50,015	52,995	0	(2,574)	0	(2,574)	0	50,421	0	0	0	2,470	03/15/2033
78448R-AF-3	SMB 15C C - ABS		08/23/2019	CREDIT SUISSE SECURITIES		2,141,250	2,000,000	2,028,526	2,027,817	0	(1,705)	0	(1,705)	0	2,026,111	0	115,139	115,139	63,000	09/17/2046
78469Q-AK-8	SPART 16T2 A - ABS		03/04/2019	CREDIT SUISSE SECURITIES (USA)		418,556	420,000	419,939	419,982	0	4	0	4	0	419,985	0	(1,429)	(1,429)	2,599	11/15/2049
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		11/01/2019	Paydown		376,690	376,690	376,690	376,690	0	0	0	0	0	376,690	0	0	0	26,303	10/31/2025
790849-AK-9	ST. JUDE MEDICAL INC		10/01/2019	VARIOUS		40,416,301	40,000,000	40,246,000	40,240,188	0	(4,155)	0	(4,155)	0	40,236,033	0	180,268	180,268	1,813,163	04/15/2043
795830-AV-0	SALVATION ARMY		09/01/2019	Call @ 100.00		85,000	85,000	76,191	79,903	0	346	0	346	0	80,249	0	4,751	4,751	4,791	09/01/2026
797440-BH-6	SAN DIEGO GAS & ELECTRIC CO		02/15/2019	JEFFERIES LLC		5,571,100	5,000,000	6,049,255	5,872,827	0	(14,353)	0	(14,353)	0	5,858,475	0	(287,375)	(287,375)	65,833	06/01/2026
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO		02/01/2019	KEYBANC CAPITAL MARKETS INC		514,157	450,000	464,891	462,495	0	(33)	0	(33)	0	462,461	0	51,695	51,695	4,800	06/01/2039
80281L-AA-3	SANTANDER UK GROUP HOLDINGS PLC	C	05/06/2019	BNP SECURITIES		1,525,995	1,500,000	1,495,860	1,497,016	0	133	0	133	0	1,497,149	0	28,846	28,846	46,115	09/15/2025
80306A-AA-8	SAPA 181 A - ABS	C	12/15/2019	Paydown		1,071,193	1,071,193	1,068,646	1,078,048	0	2,524	0	2,524	0	1,071,193	0	0	0	27,233	12/15/2040
808513-AZ-8	CHARLES SCHWAB CORP		02/20/2019	BARCLAYS CAPITAL INC		8,027,113	7,750,000	7,718,768	7,718,372	0	(70)	0	(70)	0	7,718,301	0	308,811	308,811	93,556	02/01/2029
81377A-AD-4	SABR 06HE2 A2C - RMBS		12/26/2019	Paydown		812,300	812,300	457,499	460,647	0	351,653	0	351,653	0	812,300	0	0	0	9,889	07/25/2036
81721M-AM-1	SENIOR HOUSING PROPERTIES TRUST		06/01/2019	VARIOUS		15,475,386	17,025,000	16,726,199	16,746,633	0	7,584	0	7,584	0	16,754,217	0	(1,278,830)	(1,278,830)	558,345	02/15/2028
81745C-AA-1	SEMT 137 A1 - CMO/RMBS		12/01/2019	Paydown		164,411	164,411	162,326	162,823	0	1,588	0	1,588	0	164,411	0	0	0	2,659	06/25/2043
81745E-AA-7	SEMT 138 A1 - CMO/RMBS		10/25/2019	VARIOUS		180,141	179,579	175,455	176,510	0	396	0	396	0	176,906	0	3,236	3,236	4,350	06/25/2043
81746C-AY-8	SEMT 143 B1 - CMO/RMBS		04/01/2019	VARIOUS		311,533	312,774	318,156	315,234	0	(132)	0	(132)	0	315,102	0	(3,569)	(3,569)	3,271	10/25/2044
81746D-AU-4	SEMT 175 A19 - CMO/RMBS		12/01/2019	Paydown		279,943	279,943	281,080	280,746	0	(803)	0	(803)	0	279,943	0	0	0	7,073	08/26/2047
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS		11/08/2019	AMHERST PIERPONT SECURITIES		11,726,406	11,500,000	11,472,130	11,471,510	0	849	0	849	0	11,472,359	0	254,047	254,047	382,375	02/25/2048
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	02/22/2019	BARCLAYS CAPITAL INC		6,862,350	6,600,000	6,892,050	6,875,095	0	(1,896)	0	(1,896)	0	6,873,198	0	(10,848)	(10,848)	79,406	05/11/2035
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	244	09/15/2065
82652W-AA-6	SRFC 162 A - ABS		12/20/2019	Paydown		90,574	90,574	90,556	90,535	0	39	0	39	0	90,574	0	0	0	1,140	07/20/2033
82652W-AB-4	SRFC 162 B - ABS		12/20/2019	Paydown		67,931	67,931	67,927	67,923	0	8	0	8	0	67,931	0	0	0	1,020	07/20/2033
82652X-AA-4	SRFC 161 A - ABS		12/20/2019	Paydown		319,929	319,929	319,871	319,914	0	15	0	15	0	319,929	0	0	0	5,498	03/21/2033
827304-AA-4	SLVRR 191 A - ABS	C	12/15/2019	Paydown		32,051	32,051	32,051	0	0	0	0	0	0	32,051	0	0	0	297	07/15/2044
83405A-AA-2	SCLP 171 A - ABS		12/25/2019	Paydown		21,266	21,266	21,265	21,265	0	1	0	1	0	21,266	0	0	0	332	01/26/2026
83405P-AA-9	SCLP 172 A - ABS		12/25/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(39)	02/25/2026
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2019	Paydown		273,053	273,053	278,418	278,426	0	(5,373)	0	(5,373)	0	273,053	0	0	0	19,546	06/30/2035
83546D-AB-4	SONIC 131R A2 - ABS		06/01/2019	VARIOUS		1,189,396	1,189,396	1,189,396	1,189,396	0	0	0	0	0	1,189,396	0	0	0	17,755	07/20/2043
83546D-AD-0	SONIC 161 A2 - ABS		06/01/2019	VARIOUS		284,969	281,290	281,290	281,290	0	0	0	0	0	281,290	0	3,679	3,679	4,884	05/21/2046
83546D-AF-5	SONIC 181 A2 - ABS		12/20/2019	Paydown		14,000	14,000	13,995	13,996	0	4	0	4	0	14,000	0	0	0	309	02/20/2048
83611X-AC-8	SVHE 06EQ2 A3 - RMBS		12/26/2019	Paydown		1,421,728	1,421,728	1,112,752	1,117,183	0	304,545	0	304,545	0	1,421,728	0	0	0	20,755	01/25/2037
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO		01/30/2019	Morgan Stanley		208,412	200,000	186,956	189,803	0	29	0	29	0	189,832	0	18,580	18,580	5,625	02/01/2036
842400-FL-2	SOUTHERN CALIFORNIA EDISON CO		02/01/2019	U.S. Bank		410,291	375,000	427,641	418,573	0	(120)	0	(120)	0	418,454	0	(8,163)	(8,163)	8,823	03/15/2039
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		11/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,088	10/01/2029
84858E-AA-4	SPIRIT AIRLINES CLASS B PASS THROUGH CER		11/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,580	10/01/2025
848601-AD-2	SPMF 141 A2 - ABS		10/01/2019	Paydown		1,807,044	1,807,044	1,978,078	1,862,832	0	(55,788)	0	(55,788)	0	1,807,044	0	0	0	71,644	07/20/2040
84860X-AB-6	SPMF 132 A - ABS		07/01/2019	Paydown		1,924,179	1,924,179	1,924,144	1,920,821	0	3,358	0	3,358	0	1,924,179	0	0	0	179,610	12/21/2043
84861C-AB-1	SPMF 144 A2 - ABS		10/01/2019	Paydown		267,853	236,820	236,243	236,159	0	661	0	661	0	236,820	0	0	0	39,174	01/20/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85572V-AA-8	STARR 192 A - ABS	C	12/15/2019	Paydown		18,000	18,000	18,000	0	0	0	0	0	0	18,000	0	0	0	21	11/15/2044
85573L-AA-9	STARR 191 A - ABS	C	12/15/2019	Paydown		107,143	107,143	107,138	0	0	5	0	5	0	107,143	0	0	0	1,464	03/15/2044
86212V-AA-2	STR 161 A1 - ABS		07/01/2019	VARIOUS		1,477,416	1,441,403	1,440,639	1,440,775	0	38	0	38	0	1,440,813	0	36,603	36,603	30,149	10/22/2046
86212V-AD-6	STR 181 A1 - ABS		12/20/2019	Paydown		25,827	25,827	25,820	25,818	0	7	0	7	0	25,827	0	0	0	561	10/20/2048
86212V-AE-4	STR 181 A2 - ABS		12/20/2019	Paydown		335,748	335,747	336,512	283,989	0	(766)	0	(766)	0	335,747	0	0	0	7,867	10/20/2048
86212V-AF-1	STR 181 A3 - ABS		12/20/2019	Paydown		15,150	15,150	15,144	15,144	0	6	0	6	0	15,150	0	0	0	365	10/20/2048
86212V-AG-9	STR 181 A4 - ABS		12/20/2019	Paydown		15,600	15,600	15,599	15,599	0	1	0	1	0	15,600	0	0	0	405	10/20/2048
86212X-AB-6	STR 191 A2 - ABS		12/20/2019	Paydown		1,715	1,715	1,715	0	0	0	0	0	0	1,715	0	0	0	6	11/22/2049
86213A-AB-5	STR 133 A2 - ABS		12/20/2019	Paydown		30,991	30,991	30,974	30,981	0	10	0	10	0	30,991	0	0	0	1,461	11/20/2043
86213B-AA-5	STR 141 A1 - ABS		12/01/2019	Paydown		488,541	488,542	488,517	488,533	0	9	0	9	0	488,542	0	0	0	18,415	04/20/2044
86213C-AA-3	STR 151 A1 - ABS		06/01/2019	VARIOUS		295,534	294,500	297,123	296,132	0	(905)	0	(905)	0	295,228	0	306	306	4,383	04/20/2045
86213C-AB-1	STR 151 A2 - ABS		12/01/2019	VARIOUS		404,213	392,667	392,463	392,528	0	17	0	17	0	392,545	0	11,669	11,669	14,298	04/20/2045
86358R-C2-1	SASC 029 A2 - RMBS		12/26/2019	Paydown		24,126	24,126	22,279	24,007	0	119	0	119	0	24,126	0	0	0	410	10/25/2027
86359B-LE-9	SARM 04ARM2 4A1 - CMO/RMBS		10/01/2019	Paydown		23,669	23,669	22,744	23,114	0	555	0	555	0	23,669	0	0	0	441	03/25/2034
86359B-N6-4	SASC 0421XS 1A4 - RMBS		07/01/2019	Paydown		2,138,672	2,138,672	1,916,918	1,916,918	0	221,755	0	221,755	0	2,138,672	0	0	0	53,865	12/25/2034
86359B-UF-6	SASC 0411XS A5B - RMBS		12/01/2019	Paydown		170,796	170,796	170,839	170,738	0	58	0	58	0	170,796	0	0	0	5,795	06/25/2034
86359B-XK-2	SASC 0416XS A3B - RMBS		12/01/2019	Paydown		305,087	305,087	269,856	269,856	0	35,298	0	35,298	0	305,087	0	0	0	17,619	08/25/2034
863667-AN-1	STRYKER CORP		02/12/2019	MILLENNIUM ADVISORS, LLC		1,951,141	1,969,000	1,893,981	1,895,955	0	1,072	0	1,072	0	1,897,028	0	54,113	54,113	28,523	03/15/2026
86745J-AA-5	SNVA 181 A - ABS		07/22/2019	Paydown		275,572	275,572	275,514	275,499	0	73	0	73	0	275,572	0	0	0	6,823	07/22/2048
869504-AC-4	SPSS 111 B - ABS		12/15/2019	Paydown		121,178	121,178	121,176	121,180	0	(2)	0	(2)	0	121,178	0	0	0	4,784	11/15/2058
869507-AA-1	SPSS 171 A - ABS		12/15/2019	Paydown		9,121	9,121	9,116	9,134	0	(13)	0	(13)	0	9,121	0	0	0	252	01/15/2071
869509-AA-7	SPSS-121-A - ABS		12/15/2019	Paydown		31,263	31,263	30,188	30,206	0	1,057	0	1,057	0	31,263	0	0	0	1,114	11/15/2052
872287-AL-1	TCI COMMUNICATIONS, INC.		02/13/2019	CROSS TRADE		1,552,750	1,250,000	1,633,105	1,581,312	0	(4,241)	0	(4,241)	0	1,577,071	0	(24,321)	(24,321)	46,016	02/15/2028
87244A-BA-7	WINDR 121R AR - CDO	C	07/15/2019	VARIOUS		9,000,000	9,000,000	9,004,500	9,004,403	0	(4,403)	0	(4,403)	0	9,000,000	0	0	0	276,562	01/15/2026
87264J-AA-4	TMSQ 1415 A - CMBS		10/11/2019	VARIOUS		813,852	800,000	823,940	814,515	0	(386)	0	(386)	0	814,129	0	(277)	(277)	7,227	10/10/2036
87342R-AC-8	BELL 161 A23 - ABS		12/01/2019	VARIOUS		1,671,428	1,576,000	1,576,000	1,576,000	0	0	0	0	0	1,576,000	0	95,428	95,428	73,711	05/25/2046
87342R-AD-6	BELL 181 A21 - ABS		11/25/2019	Paydown		132,500	132,500	132,438	132,439	0	61	0	61	0	132,500	0	0	0	3,172	11/25/2048
87342R-AE-4	BELL 181 A22 - ABS		11/25/2019	Paydown		129,300	129,300	129,300	129,300	0	0	0	0	0	129,300	0	0	0	3,542	11/25/2048
87404L-AA-0	TLWND 191 A - ABS	C	12/15/2019	Paydown		31,499	31,499	31,499	0	0	0	0	0	0	31,499	0	0	0	0	12/15/2044
87407P-AE-0	TAL 132 A - ABS		12/20/2019	Paydown		100,000	100,000	100,391	100,211	0	(211)	0	(211)	0	100,000	0	0	0	3,214	11/22/2038
88315F-AE-1	TMCL 172 A - ABS	C	12/20/2019	VARIOUS		2,497,720	2,534,202	2,527,401	2,246,388	0	6,400	0	6,400	0	2,533,882	0	(36,163)	(36,163)	15,332	06/20/2042
88315L-AA-6	TMCL 181 A - ABS	C	12/20/2019	Paydown		918,000	918,000	901,831	967,524	0	15,948	0	15,948	0	918,000	0	0	0	20,733	07/20/2043
88315L-AC-2	TMCL 191 A - ABS	C	12/20/2019	Paydown		181,653	181,653	181,594	0	0	60	0	60	0	181,653	0	0	0	2,545	04/20/2044
88576V-AA-8	HENDR 083 A1 - ABS		12/15/2019	Paydown		218,759	218,759	242,882	247,709	0	(28,950)	0	(28,950)	0	218,759	0	0	0	11,385	06/15/2045
88576X-AA-4	HENDR 101 A - ABS		12/15/2019	Paydown		71,316	71,316	71,297	71,967	0	(651)	0	(651)	0	71,316	0	0	0	2,237	07/15/2059
88576X-AB-2	HENDR 101 B - ABS		12/15/2019	Paydown		83,297	83,297	83,257	83,296	0	1	0	1	0	83,297	0	0	0	7,244	07/15/2061
886065-AA-9	TBOLT 18A A - ABS	C	12/15/2019	Paydown		71,429	71,429	71,427	71,429	0	0	0	0	0	71,429	0	0	0	1,695	09/15/2038
88632A-AA-6	TBMLT 183 A1 - CMO/RMBS		12/01/2019	Paydown		3,408,494	3,408,494	3,373,876	3,374,444	0	34,050	0	34,050	0	3,408,494	0	0	0	95,232	11/25/2048
887317-AD-7	TIME WARNER INC		06/05/2019	Unknown		10,507,615	8,500,000	9,594,316	9,585,468	0	(15,718)	0	(15,718)	0	9,569,751	0	937,864	937,864	306,944	11/15/2036
887317-AH-8	TIME WARNER INC		06/05/2019	Unknown		10,466,280	9,000,000	9,579,015	9,576,176	0	(5,935)	0	(5,935)	0	9,570,240	0	896,040	896,040	488,000	07/15/2040
887317-AM-7	TIME WARNER INC		06/05/2019	Unknown		3,218,940	3,000,000	2,948,994	2,949,390	0	483	0	483	0	2,949,872	0	269,068	269,068	103,021	10/15/2041
88732J-AS-7	SPECTRUM MANAGEMENT HOLDING COMPANY LLC		04/01/2019	Maturity @ 100.00		1,000,000	1,000,000	993,480	999,780	0	220	0	220	0	1,000,000	0	0	0	41,250	04/01/2019
89054X-AA-3	TOPAZ SOLAR FARMS LLC		04/01/2019	VARIOUS		10,248,857	10,134,840	10,540,467	10,549,751	0	(3,366)	0	(3,366)	0	10,546,385	0	(297,528)	(297,528)	252,526	09/30/2039
89417E-AF-6	TRAVELERS CO INC		06/02/2019	Maturity @ 100.00		300,000	300,000	307,167	300,391	0	(391)	0	(391)	0	300,000	0	0	0	8,850	06/02/2019
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO		05/01/2019	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	18,930	04/08/2021
89655X-AA-6	TRL 061 A - ABS		12/14/2019	Paydown		679,095	679,095	675,491	676,445	0	2,650	0	2,650	0	679,095	0	0	0	25,522	05/14/2036
89655Y-AA-4	TRL 091 A - ABS		12/16/2019	Paydown		99,995	99,995	109,744	109,444	0	(9,449)	0	(9,449)	0	99,995	0	0	0	3,703	11/16/2039
89656C-AA-1	TRL 101 NTS - ABS		12/16/2019	Paydown		91,846	91,846	95,225	95,170	0	(3,324)	0	(3,324)	0	91,846	0	0	0	2,743	10/16/2040
89657A-AA-4	TRL 181 A1 - ABS		12/17/2019	Paydown		50,296	50,296	50,277	50,280	0	16	0	16	0	50,296	0	0	0	1,108	06/17/2048
89679H-AA-3	TCF 171 A - ABS		12/20/2019	Paydown		38,130	38,130	38,123	38,124	0	6	0	6	0	38,130	0	0	0	873	06/20/2042
89679H-AJ-4	TCF 181 A - ABS		12/20/2019	Paydown		720,000	720,000	709,059	709,328	0	10,672	0	10,672	0	720,000	0	0	0	15,794	03/20/2043
89690E-AC-1	TRMF 111 A2 - ABS		04/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	26	07/15/2041
899030-AF-6	TUDOR INVESTMENT CORP		07/01/2019	VARIOUS		166,667	166,667	171,213	167,258	0	(591)	0	(591)	0	166,667	0	0	0	4,583	06/19/2019
89989F-AA-2	TURBN 131 A - ABS	C	12/15/2019	Paydown		13,678	13,678	13,530	13,576	0	102	0	102	0	13,678	0	0	0	883	12/13/2048
90215L-AA-3	LTCGS 18A N - ABS		12/15/2019	Paydown		137,168	137,168	137,052	137,055	0	113	0	113	0	137,168	0	0	0	3,521	06/15/2048
90270R-AA-2	UBSBB 12C4 AS - CMBS		10/11/2019	UBS SECURITIES LLC		102,305	100,000	100,281	100,102	0	(34)	0	(34)	0	100,068	0	2,237	2,237	2,773	12/12/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
903192-AA-0	UNUM CORPORATION		10/30/2019	MUFG SECURITIES AMERICAS INC.		1,238,200	1,000,000	1,181,210	1,149,527	0	(9,977)	0	(9,977)	0	1,139,549	0	98,651	98,651	59,250	12/15/2028
90345W-AE-4	US AIRWAYS GROUP INC - ABS		12/03/2019	Paydown		96,744	96,744	104,725	101,917	0	(5,174)	0	(5,174)	0	96,744	0	0	0	9,740	12/03/2022
904764-AH-0	UNILEVER CAPITAL CORP		11/08/2019	VARIOUS		13,572,200	10,000,000	12,821,930	12,577,384	0	(110,772)	0	(110,772)	0	12,466,612	0	1,105,588	1,105,588	523,625	11/15/2032
907818-CF-3	UNION PACIFIC CORPORATION		04/01/2019	VARIOUS		9,360,346	7,650,000	9,337,856	9,243,344	0	(24,613)	0	(24,613)	0	9,218,731	0	141,615	141,615	313,307	02/01/2029
907818-DT-2	UNION PACIFIC CORP		10/28/2019	CITIGROUP GLOBAL MARKETS INC.		2,418,240	2,000,000	2,312,655	2,294,368	0	(6,039)	0	(6,039)	0	2,288,329	0	129,911	129,911	119,989	02/01/2044
907834-AC-9	ANADARKO PETROLEUM CORP		09/18/2019	CORPORATE ACTION		5,205,360	4,000,000	4,557,632	4,557,943	0	(172)	0	(172)	0	4,557,771	0	647,589	647,589	150,000	11/01/2096
90783S-AA-0	UNION PACIFIC RAILROAD COMPANY 2003-1 PA		04/01/2019	Paydown		43,585	43,585	46,200	45,932	0	(2,347)	0	(2,347)	0	43,585	0	0	0	1,923	01/02/2024
909319-AA-3	UNITED AIRLINES INC - ABS		09/01/2019	Paydown		2,492	2,492	2,492	2,492	0	0	0	0	0	2,492	0	0	0	290	02/15/2027
90931M-AA-4	UNITED AIRLINES INC - ABS		08/01/2019	Paydown		26,383	26,383	26,383	26,383	0	0	0	0	0	26,383	0	0	0	1,132	01/07/2030
90932P-AA-6	UNITED AIRLINES INC - ABS		11/01/2019	Paydown		54,561	54,561	54,561	54,561	0	0	0	0	0	54,561	0	0	0	5,474	10/11/2027
90983V-AA-1	UNITED COMMUNITIES LLC		10/01/2019	Paydown		2,015	2,015	1,702	1,732	0	282	0	282	0	2,015	0	0	0	363	09/15/2051
913017-BA-6	UNITED TECHNOLOGIES CORPORATION		08/22/2019	CITIGROUP GLOBAL MARKETS INC.		19,795,160	14,000,000	19,552,386	18,910,270	0	(247,375)	0	(247,375)	0	18,662,895	0	1,132,265	1,132,265	994,583	09/15/2029
91823A-AC-5	VBTOW 161 D - ABS		10/18/2019	BARCLAYS CAPITAL INC.		252,109	250,000	250,000	250,000	0	0	0	0	0	250,000	0	2,109	2,109	9,506	06/15/2046
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	12/09/2019	VARIOUS		1,989,750	1,900,000	1,986,500	1,967,510	0	(14,406)	0	(14,406)	0	1,953,104	0	36,646	36,646	160,883	03/15/2024
92211M-AC-7	VDC 181 A2 - ABS		12/15/2019	Paydown		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,967	02/16/2043
92212K-AA-4	VDC 191 A2 - ABS		12/15/2019	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	17	07/15/2044
92537K-AB-0	VERUS 194 A2 - CMO/RMBS		12/01/2019	Paydown		5,281	5,281	5,281	0	0	0	0	0	0	5,281	0	0	0	19	10/25/2059
925524-AH-3	VIACOM INC.		02/13/2019	DAIWA CAPITAL MARKETS AMERICA INC		4,577,122	3,550,000	4,573,550	4,354,919	0	(6,249)	0	(6,249)	0	4,348,671	0	228,451	228,451	151,430	07/30/2030
927804-FH-2	VIRGINIA ELECTRIC AND POWER CO		06/30/2019	Maturity @ 100.00		2,855,000	2,855,000	3,048,372	2,898,278	0	(43,278)	0	(43,278)	0	2,855,000	0	0	0	71,375	06/30/2019
92826C-AJ-1	VISA INC		02/22/2019	U.S. BANCORP INVESTMENTS, INC.		2,423,075	2,500,000	2,489,575	2,489,841	0	31	0	31	0	2,489,872	0	(66,797)	(66,797)	40,809	09/15/2047
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC		12/03/2019	VARIOUS		5,042,570	4,000,000	5,074,628	4,900,356	0	(76,646)	0	(76,646)	0	4,823,711	0	218,859	218,859	326,699	08/01/2026
92935J-BC-8	WFRBS 11C2 A4 - CMBS		12/01/2019	Paydown		81,894	81,894	90,272	84,291	0	(2,397)	0	(2,397)	0	81,894	0	0	0	2,587	02/15/2044
92936U-AC-3	W. P. CAREY INC		06/12/2019	WELLS FARGO SECURITIES LLC		254,693	250,000	248,430	248,973	0	68	0	68	0	249,041	0	5,652	5,652	8,694	02/01/2025
92939V-AG-9	JPMDB 15WPG C - CMBS		01/22/2019	MLPFS INC FIXED INCOME		5,439,564	6,050,000	5,706,955	5,760,154	0	(5,728)	0	(5,728)	0	5,754,426	0	(314,861)	(314,861)	31,317	06/07/2035
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/15/2019	Paydown		25,967	25,967	25,967	25,968	0	(1)	0	(1)	0	25,967	0	0	0	1,005	06/30/2033
931142-CB-7	WAL MART STORES INC		05/01/2019	VARIOUS		14,027,014	11,776,000	13,907,503	13,763,824	0	(22,954)	0	(22,954)	0	13,740,870	0	286,144	286,144	373,534	09/01/2035
931422-AE-9	WALGREEN CO		01/15/2019	Maturity @ 100.00		179,000	179,000	193,610	179,071	0	(71)	0	(71)	0	179,000	0	0	0	4,699	01/15/2019
933637-AJ-9	WAMU 06AR18 3A3 - CMO/RMBS		12/01/2019	Paydown		45,638	44,281	21,255	25,471	0	18,810	0	18,810	0	44,281	0	1,357	1,357	868	01/25/2037
93934F-DF-6	WMALT 058 3C1 - CMO/RMBS		12/01/2019	Paydown		36,599	45,753	35,647	28,915	0	17,004	0	17,004	0	45,753	0	(9,154)	(9,154)	2,831	10/25/2035
93935E-AC-8	WMALT 068 A3A - RMBS		12/01/2019	Paydown		28,205	28,205	22,295	23,582	0	4,623	0	4,623	0	28,205	0	0	0	442	10/25/2036
93935H-AH-0	WMALT 067 A5 - RMBS		12/01/2019	Paydown		113,090	113,090	65,894	50,012	0	63,207	0	63,207	0	113,090	0	0	0	2,291	09/25/2036
94106L-AG-4	WASTE MANAGEMENT INC		05/23/2019	CORPORATE ACTION		11,991,150	9,000,000	11,104,074	11,063,827	0	(61,551)	0	(61,551)	0	11,002,277	0	988,873	988,873	346,625	05/15/2029
94353W-AA-3	WAAV 171 A - ABS		12/15/2019	Paydown		72,070	72,070	72,070	72,469	0	(399)	0	(399)	0	72,070	0	0	0	1,386	11/15/2042
94354K-AA-8	WAAV 191 A - ABS		12/15/2019	Paydown		31,325	31,325	31,324	0	0	1	0	1	0	31,325	0	0	0	110	09/15/2044
94949L-AN-0	WELF 162R A2R - CDO	C	11/26/2019	Deutsche Bank		4,925,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(74,500)	(74,500)	217,126	10/20/2028
94987M-AB-7	WFCM 10C1 A2 - CMBS		12/01/2019	Paydown		45,134	45,134	46,495	45,346	0	(212)	0	(212)	0	45,134	0	0	0	1,845	11/18/2043
94989C-BC-4	WFCM 15C26 B - CMBS		11/08/2019	WELLS FARGO SECURITIES LLC		8,238,750	8,000,000	8,006,858	8,003,075	0	(1,428)	0	(1,428)	0	8,001,647	0	237,103	237,103	261,447	02/18/2048
94989H-BF-6	WFCM 15NXS1 B - CMBS		10/18/2019	WELLS FARGO SECURITIES LLC		261,348	250,000	257,483	254,861	0	(569)	0	(569)	0	254,292	0	7,056	7,056	7,646	05/15/2048
95000P-AG-9	WFCM 16C37 AS - CMBS		10/18/2019	BARCLAYS CAPITAL INC		272,031	250,000	257,491	256,080	0	(548)	0	(548)	0	255,532	0	16,499	16,499	8,518	12/15/2049
95001G-AK-9	WFCM 17C42 AS - CMBS		09/11/2019	VARIOUS		3,706,313	3,500,000	3,604,962	3,595,148	0	(5,258)	0	(5,258)	0	3,589,890	0	116,422	116,422	83,888	12/16/2050
95001G-AL-7	WFCM 17C42 B - CMBS		11/08/2019	WELLS FARGO SECURITIES LLC		2,312,438	2,200,000	2,265,954	2,259,811	0	(4,035)	0	(4,035)	0	2,255,776	0	56,662	56,662	66,611	12/16/2050
95058X-AC-2	WEN 151 A23 - ABS		11/01/2019	VARIOUS		1,785,443	1,741,500	1,741,500	1,741,500	0	0	0	0	0	1,741,500	0	43,943	43,943	66,571	06/15/2045
95058X-AE-8	WEN 181 A22 - ABS		12/15/2019	Paydown		22,500	22,500	22,265	22,269	0	231	0	231	0	22,500	0	0	0	556	03/16/2048
95829T-AA-3	WESTERN GROUP HSG LP		12/01/2019	Paydown		26,770	26,769	27,153	27,134	0	(364)	0	(364)	0	26,769	0	0	0	1,064	03/15/2057
96033L-AA-0	WESTR 152 A - ABS		12/01/2019	Paydown		470,794	470,794	472,544	479,401	0	(8,607)	0	(8,607)	0	470,794	0	0	0	10,023	07/20/2028
962166-AW-4	WEYERHAEUSER CO		04/25/2019	MARKETAXESS CORPORATION		4,401,025	3,604,000	4,223,138	4,208,333	0	(18,313)	0	(18,313)	0	4,190,020	0	211,005	211,005	144,721	10/01/2027
96928*-CF-2	CTL - WALGREENS POOL II		12/15/2019	Paydown		19,432	19,430	18,817	18,935	0	495	0	495	0	19,430	0	2	2	13,309	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/15/2019	Paydown		21,448	21,448	21,448	21,448	0	0	0	0	0	21,448	0	0	0	1,320	10/15/2034

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
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		12/15/2019	Paydown		181,888	181,888	181,888	181,888	0	0	0	0	0	181,888	0	0	0	8,035	01/15/2023
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/25/2019	Paydown		62,950	62,950	62,950	62,950	0	0	0	0	0	62,950	0	0	0	3,247	10/15/2031
970631-AA-5	WESTF 12A A1 - ABS		12/15/2019	Paydown		464,860	464,860	461,408	461,855	0	3,005	0	3,005	0	464,860	0	0	0	20,000	09/15/2037
974153-AA-6	WING 18A A2 - RMBS		12/05/2019	Paydown		67,350	67,350	67,350	67,350	0	0	0	0	0	67,350	0	0	0	2,706	12/05/2048
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2019	VARIOUS		896,072	910,448	922,966	925,624	0	(2,282)	0	(2,282)	0	923,343	0	(27,271)	(27,271)	10,188	09/20/2044
97652R-AD-9	WIN 143 A4 - CMO/RMBS		04/01/2019	VARIOUS		864,806	879,823	892,413	893,592	0	(312)	0	(312)	0	893,280	0	(28,474)	(28,474)	8,147	11/21/2044
976656-BP-2	WISCONSIN ELECTRIC POWER COMPANY		12/09/2019	KEYBANC CAPITAL MARKETS INC		12,668,900	10,000,000	12,231,210	11,944,013	0	(163,478)	0	(163,478)	0	11,780,535	0	888,365	888,365	668,056	06/01/2028
976657-AG-1	WEC ENERGY GROUP INC		07/10/2019	JEFFERIES LLC		1,252,600	1,000,000	1,212,181	1,195,461	0	(5,290)	0	(5,290)	0	1,190,171	0	62,429	62,429	48,394	04/01/2033
98162J-AA-4	WPT 17WWP A - CMBS		10/11/2019	J.P. Morgan Securities LLC		323,074	300,000	297,141	297,328	0	172	0	172	0	297,500	0	25,575	25,575	8,845	11/13/2036
989701-BE-6	ZIONS BANCORP		04/03/2019	MUFG SECURITIES AMERICAS INC.		5,688,569	5,480,000	5,680,645	5,628,102	0	(8,122)	0	(8,122)	0	5,619,979	0	68,590	68,590	76,720	06/13/2023
9TERM5-GE-2	CLAST 2014		04/01/2019	Redemption @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	4,176	03/15/2029
BCC28G-EV-9	ATLSS 2014-1 A - ABS		12/15/2019	Paydown		221,905	221,905	221,905	221,905	0	0	0	0	0	221,905	0	0	0	9,049	12/15/2039
BGH3WY-N2-1	SENTRY 2015-1 NOTE - ABS		07/01/2019	VARIOUS		633,140	633,140	633,140	633,140	0	0	0	0	0	633,140	0	0	0	17,737	11/25/2022
BGH3WY-Z2-8	SENTRY 2015-2 NOTE - ABS		07/01/2019	VARIOUS		1,201,011	1,201,011	1,201,011	1,201,011	0	0	0	0	0	1,201,011	0	0	0	34,948	09/25/2023
BGH4VU-Z5-8	EFLAND 2016-1 NOTE - ABS		12/15/2019	Paydown		372,048	372,042	372,042	372,042	0	0	0	0	0	372,042	0	6	6	17,652	05/15/2030
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		10/01/2019	Paydown		34,266	34,266	34,266	0	0	0	0	0	0	34,266	0	0	0	148	08/16/2027
BGH67C-Z6-8	ABPCI FUND II WAREHOUSE - ABS		11/12/2019	Call @ 100.00		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	19,839	05/22/2029
G0620B-AC-2	ATLSS 2014-1 B - ABS		08/01/2019	Paydown		47,227	47,227	47,227	47,227	0	0	0	0	0	47,227	0	0	0	2,646	12/15/2039
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	12/20/2019	Redemption @ 100.00		224,919	224,919	224,919	224,919	0	0	0	0	0	224,919	0	0	0	5,041	12/31/2024
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	12/20/2019	VARIOUS		1,995,857	1,995,857	1,995,857	2,044,970	0	0	0	0	0	1,995,857	0	0	0	47,030	05/31/2025
H42097-AA-5	UBS GROUP AG	D	09/01/2019	VARIOUS		2,918,368	2,800,000	2,928,664	2,917,761	0	(12,553)	0	(12,553)	0	2,905,208	0	13,160	13,160	138,858	12/29/2049
N6704@-AE-9	OILTANKING FIN BV	C	12/11/2019	VARIOUS		12,518,399	10,000,000	11,652,410	11,587,806	0	(237,370)	0	(237,370)	0	11,350,435	0	(1,350,435)	(1,350,435)	3,515,952	08/31/2024
N6704@-AG-4	OILTANKING FIN BV	C	12/11/2019	VARIOUS		7,516,180	5,000,000	6,235,505	6,213,080	0	(82,896)	0	(82,896)	0	6,130,184	0	(1,130,184)	(1,130,184)	3,036,085	08/31/2029
P00173-AA-5	ABENGOA TRANSMISION SUR SA	C	11/01/2019	Paydown		21,020	21,020	23,290	23,277	0	(2,258)	0	(2,258)	0	21,020	0	0	0	1,436	04/30/2043
P1905C-AA-8	BRF BRASIL FOODS SA	D	04/01/2019	VARIOUS		968,788	970,000	962,735	963,297	0	352	0	352	0	963,649	0	5,138	5,138	15,513	06/06/2022
Q1296#-AC-3	VICINITY CENTRES RE LTD	C	02/07/2019	Maturity @ 100.00		6,000,000	6,000,000	6,279,790	6,015,516	0	(15,516)	0	(15,516)	0	6,000,000	0	0	0	164,400	02/07/2019
Q2688#-AD-5	VICINITY CENTRES RE LTD	C	09/09/2019	Seaport Global Securities LLC		10,284,800	10,000,000	9,812,762	9,853,471	0	17,300	0	17,300	0	9,870,771	0	414,029	414,029	430,558	07/12/2024
Q5000*-AA-9	INVESTA COMMERCIAL PROPERTY FUND	D	12/13/2019	Seaport Global Securities LLC		10,085,300	10,000,000	9,104,295	9,212,300	0	62,775	0	62,775	0	9,275,074	0	810,226	810,226	336,517	12/14/2028
Q8277*-AL-5	SANTOS FIN LTD	D	08/02/2019	Maturity @ 100.00		4,500,000	4,500,000	4,578,991	4,520,928	0	(20,928)	0	(20,928)	0	4,500,000	0	0	0	283,500	08/02/2019
Q8815#-AE-6	TABCORP INVESTMENTS NO 4 PTY LTD	C	04/27/2019	Maturity @ 100.00		30,000,000	30,000,000	30,447,732	30,071,274	0	(71,274)	0	(71,274)	0	30,000,000	0	0	0	687,000	04/27/2019
R16582-5H-8	DNB BANK ASA	D	04/17/2019	CSFB (EUROPE) LTD, LONDON		413,600	400,000	411,800	410,951	0	(808)	0	(808)	0	410,143	0	3,457	3,457	27,228	10/18/2066
W94232-TS-9	SWEDBANK AB	D	04/01/2019	VARIOUS		783,444	800,000	815,440	814,299	0	(850)	0	(850)	0	813,449	0	(30,005)	(30,005)	24,100	12/16/2066
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,480,795,790	1,332,166,090	1,461,424,837	1,433,895,139	2,183	(2,528,881)	250,587	(2,777,285)	0	1,442,880,584	0	31,414,349	31,414,349	60,446,376	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC		07/31/2019	BAIRD, ROBERT W., & COMPANY IN		10,807,500	8,250,000	8,848,125	8,811,926	0	(12,007)	0	(12,007)	0	8,799,879	0	2,007,621	2,007,621	590,247	03/15/2046
026874-DM-6	AMERICAN INTERNATIONAL GROUP INC		09/20/2019	VARIOUS		758,406	725,000	702,938	703,012	0	208	0	208	0	703,221	0	55,186	55,186	37,539	04/01/2048
055451-AX-6	BHP BILLITON LTD	C	12/09/2019	Morgan Stanley & Co. LLC		3,810,625	3,250,000	3,835,000	3,755,622	0	(61,965)	0	(61,965)	0	3,693,657	0	116,968	116,968	251,063	10/19/2075
05565A-AQ-6	BNP PARIBAS SA	C	04/18/2019	VARIOUS		1,266,164	1,200,000	1,264,720	0	0	(7,483)	0	(7,483)	0	1,250,316	0	15,848	15,848	51,426	03/30/2066
060505-17-9	BANK OF AMERICA CORP		04/01/2019	J.P. MORGAN SECURITIES LLC		710,024	686,875	700,855	691,489	0	8,584	0	8,584	0	700,073	0	9,951	9,951	10,905	12/15/2086
060505-EG-5	BANK OF AMERICA CORP		10/28/2019	Call @ 100.00		4,250,000	4,250,000	4,265,938	4,253,538	0	(3,538)	0	(3,538)	0	4,250,000	0	0	0	147,979	12/29/2049
06738E-BA-2	BARCLAYS PLC	C	03/20/2019	VARIOUS		397,000	400,000	403,920	403,768	0	(128)	0	(128)	0	403,640	0	(6,640)	(6,640)	7,276	12/29/2049
084423-50-8	W. R. BERKLEY CORP		03/01/2019	J.P. MORGAN SECURITIES LLC		187,056	179,775	180,534	177,858	0	83	0	83	0	177,940	0	9,115	9,115	0	03/01/2056
172967-GF-2	CITIGROUP INC		07/01/2019	VARIOUS		2,143,383	2,075,000	2,124,710	2,121,744	0	(4,248)	0	(4,248)	0	2,117,496	0	25,887	25,887	93,851	12/29/2049
172967-KD-2	CITIGROUP INC		01/25/2019	MLPFS INC FIXED INCOME		980,913	970,000	998,712	996,247	0	(1,046)	0	(1,046)	0	995,201	0	(14,288)	(14,288)	12,213	12/29/2049
225313-AE-5	CREDIT AGRICOLE SA	C	03/27/2019	Merril Lynch Pierce Fenner Smith		605,040	600,000	606,600	605,099	0	(1,674)	0	(1,674)	0	603,425	0	1,615	1,615	10,600	12/29/2049
23380Y-AB-3	DAI-ICHI LIFE INSURANCE CO LTD	C	04/01/2019	VARIOUS		1,288,830	1,200,000	1,302,238	1,294,099	0	(8,636)	0	(8,636)	0	1,285,463	0	3,367	3,367	59,450	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
26156F-AA-1	DRESDNER FUNDING TRUST I	C	01/28/2019	JP MORGAN SECURITIES LLC		423,710	350,000	435,365	433,616	0	(488)	0	(488)	0	433,128	0	(9,418)	(9,418)	16,643	06/30/2031
268317-AF-1	ELECTRICITE DE FRANCE SA	C	12/10/2019	Corporate Action		2,117,482	2,025,000	2,000,258	2,000,374	0	629	0	629	0	2,001,003	0	116,479	116,479	145,884	12/29/2049
29250R-AK-2	ENBRIDGE ENERGY PARTNERS LP	C	02/28/2019	Call @ 100.00		450,000	450,000	449,199	449,400	0	5	0	5	0	449,405	0	595	595	11,904	10/01/2077
404280-AS-8	HSBC HOLDINGS PLC	C	04/12/2019	J.P. Morgan Securities LLC		2,399,900	2,330,000	2,344,563	2,341,144	0	(561)	0	(561)	0	2,340,583	0	59,317	59,317	86,234	12/29/2049
404280-BC-2	HSBC HOLDINGS PLC	C	05/01/2019	VARIOUS		839,680	800,000	833,840	830,375	0	(3,529)	0	(3,529)	0	826,846	0	12,834	12,834	21,045	12/29/2049
45685E-AG-1	VOYA FINANCIAL INC		05/15/2019	JEFFERIES LLC		607,500	600,000	606,218	605,825	0	(497)	0	(497)	0	605,328	0	2,172	2,172	17,138	05/15/2053
46625H-HA-1	JPMORGAN CHASE & CO		11/01/2019	VARIOUS		1,430,000	1,431,000	1,523,719	1,431,000	0	0	0	0	0	1,431,000	0	(1,000)	(1,000)	88,060	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO		03/25/2019	VARIOUS		985,875	900,000	991,473	987,095	0	(3,551)	0	(3,551)	0	983,544	0	2,331	2,331	39,750	12/29/2049
59156R-BP-2	METLIFE INC		04/25/2019	VARIOUS		1,480,627	1,475,000	1,496,223	1,493,294	0	(1,586)	0	(1,586)	0	1,491,708	0	(11,081)	(11,081)	15,716	12/29/2049
606839-AA-6	MITSUI SUMITOMO INSURANCE CO LTD	C	06/06/2019	VARIOUS		870,000	800,000	871,500	866,326	0	(6,707)	0	(6,707)	0	859,619	0	10,381	10,381	35,933	03/15/2072
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		12/05/2019	VARIOUS		488,961	455,075	455,075	0	0	0	0	0	0	455,075	0	33,886	33,886	12,088	05/15/2064
654579-AD-3	NIPPON LIFE INSURANCE CO	C	10/30/2019	MUFG SECURITIES AMERICAS INC.		1,090,700	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	90,700	90,700	53,125	10/16/2044
654579-AF-8	NIPPON LIFE INSURANCE CO	C	12/10/2019	VARIOUS		20,213,900	19,200,000	19,200,000	19,200,000	0	0	0	0	0	19,200,000	0	1,013,900	1,013,900	944,511	09/19/2047
65473P-AG-0	NISOURCE INC		08/20/2019	VARIOUS		742,345	745,000	739,568	739,651	0	114	0	114	0	739,765	0	2,580	2,580	28,790	12/29/2049
665859-AQ-7	NORTHERN TRUST CORP		10/30/2019	J.P. Morgan Securities LLC		2,168,250	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	68,250	68,250	104,650	12/29/2049
743674-AX-1	PROTECTIVE LIFE CORP		10/15/2019	Maturity @ 100.00		250,000	250,000	249,838	249,989	0	11	0	11	0	250,000	0	0	0	18,438	10/15/2019
744320-80-5	PRUDENTIAL FINANCIAL INC		01/03/2019	JEFFERIES LLC		144,680	150,000	149,641	148,972	0	0	0	0	0	148,972	0	(4,292)	(4,292)	0	08/15/2058
744320-AL-6	PRUDENTIAL FINANCIAL INC		04/25/2019	VARIOUS		1,012,877	950,000	992,471	990,437	0	(3,427)	0	(3,427)	0	987,009	0	25,868	25,868	34,214	09/15/2042
74927P-AA-7	RBS CAPITAL TRUST II	C	08/01/2019	Merril Lynch Pierce Fenner Smith		322,750	250,000	300,900	300,497	0	(1,423)	0	(1,423)	0	299,074	0	23,676	23,676	9,594	12/29/2049
749770-AQ-6	RABOBANK NEDERLAND NV	C	01/22/2019	RBC CAPITAL MARKETS		980,875	950,000	1,004,775	985,379	0	(4,521)	0	(4,521)	0	980,858	0	17	17	6,967	12/29/2049
759351-80-2	REINSURANCE GROUP OF AMERICA INC		04/01/2019	J.P. MORGAN SECURITIES LLC		267,469	250,000	257,970	257,562	0	(200)	0	(200)	0	257,362	0	10,108	10,108	3,594	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	501,846	499,543	0	(5,303)	0	(5,303)	0	494,239	0	44,761	44,761	28,553	12/29/2049
780097-BB-6	ROYAL BANK OF SCOTLAND GROUP PLC	C	09/01/2019	VARIOUS		1,487,290	1,400,000	1,502,260	0	0	(20,875)	0	(20,875)	0	1,471,186	0	16,104	16,104	72,450	12/29/2049
808513-AP-0	CHARLES SCHWAB CORP		03/25/2019	VARIOUS		1,955,725	1,998,000	2,001,693	2,001,043	0	(184)	0	(184)	0	2,000,859	0	(45,134)	(45,134)	43,678	12/29/2049
816851-60-4	SEMPRA ENERGY		11/01/2019	JEFFERIES LLC		69,536	65,675	66,962	0	0	(246)	0	(246)	0	66,716	0	2,820	2,820	997	07/01/2079
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO		06/01/2019	VARIOUS		1,029,225	1,065,000	1,072,441	1,070,522	0	(735)	0	(735)	0	1,069,787	0	(40,562)	(40,562)	40,344	08/01/2049
842587-30-5	SOUTHERN CO		12/26/2019	J.P. MORGAN SECURITIES LLC		233,129	218,375	201,868	201,816	0	38	0	38	0	201,854	0	31,275	31,275	11,465	10/01/2076
857477-AQ-6	STATE STREET CORP		04/02/2019	VARIOUS		2,020,965	1,980,000	1,979,856	1,979,866	0	32	0	32	0	1,979,897	0	41,068	41,068	51,336	12/29/2049
86564C-AB-6	SUMITOMO LIFE INSURANCE CO	C	12/10/2019	MUFG SECURITIES AMERICAS INC.		19,059,375	17,950,000	17,947,000	17,947,017	0	12	0	12	0	17,947,030	0	1,112,345	1,112,345	892,956	09/14/2077
867914-BJ-1	SUNTRUST BANKS INC		01/30/2019	KEYBANC CAPITAL MARKETS INC		596,685	590,000	598,024	598,024	0	0	0	0	0	598,024	0	(1,339)	(1,339)	4,241	12/29/2049
902973-AY-2	U.S. BANCORP		01/30/2019	VARIOUS		1,086,060	1,075,000	1,106,577	1,103,114	0	(689)	0	(689)	0	1,102,425	0	(16,365)	(16,365)	28,287	12/29/2049
949746-PM-7	WELLS FARGO & CO		09/16/2019	Call @ 100.00		2,060,000	2,060,000	2,176,416	2,060,000	0	0	0	0	0	2,060,000	0	0	0	99,528	12/29/2049
949746-RN-3	WELLS FARGO & CO		10/01/2019	VARIOUS		2,639,759	2,415,000	2,524,889	2,521,644	0	(7,367)	0	(7,367)	0	2,514,278	0	125,482	125,482	84,081	12/29/2049
D2542N-AJ-5	ENBW ENERGIE BADEN WUERTTEMBERG AG	D	02/22/2019	Deutsche Bank London		1,285,978	1,262,000	1,266,733	1,266,495	0	(212)	0	(212)	0	1,266,283	0	19,695	19,695	57,671	04/05/2077
G0504L-BT-3	AQUARIUS INVESTMENTS PLC	D	01/22/2019	CITIGROUP GLBL MRKT LTD -LDN		810,200	800,000	820,000	814,181	0	(1,342)	0	(1,342)	0	812,839	0	(2,639)	(2,639)	20,258	09/01/2024
G705A0-AC-9	PHOENIX GROUP HOLDINGS	D	12/06/2019	NOMURA INTERNATIONAL PLC		416,980	400,000	374,620	375,306	0	2,133	0	2,133	0	377,439	0	39,541	39,541	30,697	07/06/2027
G7289N-TV-1	PRUDENTIAL PLC	D	10/21/2019	Morgan Stanley		1,065,375	900,000	907,060	906,890	0	(568)	0	(568)	0	906,322	0	159,053	159,053	61,750	10/20/2048
G93882-S2-8	VODAFONE GROUP PLC	D	02/26/2019	VARIOUS		763,950	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(36,050)	(36,050)	18,611	10/03/2078
H4209B-AE-8	UBS GROUP AG	D	05/03/2019	ECLR 99290 BNP PARI/BFI PARIS		414,000	400,000	413,760	412,359	0	(1,778)	0	(1,778)	0	410,581	0	3,419	3,419	30,938	12/29/2049
J17074-AB-1	FUKOKU MUTUAL LIFE INSURANCE CO	D	02/28/2019	ECLR 94787 HSBC NEW YORK		859,000	800,000	868,320	864,953	0	(2,112)	0	(2,112)	0	862,842	0	(3,842)	(3,842)	23,833	12/29/2049
N9353H-AB-7	VIVAT NV	D	07/23/2019	VARIOUS		1,197,170	1,200,000	1,217,756	1,216,635	0	(1,846)	0	(1,846)	0	1,214,789	0	(17,619)	(17,619)	44,410	11/16/2067
W8T71M-KD-3	SKANDINAVISKA ENSKILDA BANKEN AB	D	01/28/2019	US Bank		397,200	400,000	403,880	403,325	0	(190)	0	(190)	0	403,135	0	(5,935)	(5,935)	4,919	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						106,479,122	99,426,775	101,988,840	98,268,069	0	(158,813)	0	(158,813)	0	101,381,114	0	5,098,008	5,098,008	4,617,828	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9TERM5-GE-2	CLAST 2014		11/01/2019	Redemption @ 100.00		162,054	162,054	162,054	162,054	0	0	0	0	0	162,054	0	0	0	(2,525)	03/15/2029
G7572L-AB-5	RISE 2014-1 A - ABS	D	11/01/2019	Redemption @ 100.00		896,747	896,747	913,944	911,126	0	(141)	0	(141)	0	910,986	0	(14,239)	(14,239)	10,566	02/15/2039
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,058,800	1,058,800	1,075,998	1,073,180	0	(141)	0	(141)	0	1,073,039	0	(14,239)	(14,239)	8,042	XXX
8399997. Total - Bonds - Part 4						2,053,486,165	1,918,747,589	2,006,084,930	1,978,979,272	2,183	(2,777,156)	250,587	(3,025,560)	0	1,991,417,677	0	53,454,555	53,454,555	80,241,346	XXX
8399998. Total - Bonds - Part 5						152,096,194	150,424,950	150,092,621		0	21,065	0	21,065	0	150,113,686	0	1,982,507	1,982,507	3,005,068	XXX
8399999. Total - Bonds						2,205,582,359	2,069,172,539	2,156,177,551	1,978,979,272	2,183	(2,756,090)	250,587	(3,004,495)	0	2,141,531,363	0	55,437,062	55,437,062	83,246,414	XXX
007924-30-1	AEGON NV	D	12/06/2019	VARIOUS	19,450.000	485,716	0.00	487,514	487,514	0	0	0	0	0	487,514	0	(1,798)	(1,798)	30,998	
020002-87-9	ALLSTATE CORP		10/15/2019	Call @ 25.00	12,000.000	300,000	0.00	299,700	299,700	0	0	0	0	0	299,700	0	300	300	19,875	
02665T-86-8	AMERICAN HOMES 4 RENT		02/07/2019	WELLS FARGO SECURITIES LLC	19,342.000	454,918	0.00	472,321	472,321	0	0	0	0	0	472,321	0	(17,403)	(17,403)	0	
054937-20-6	BB&T CORP		09/03/2019	Call @ 25.00	91,900.000	2,297,500	0.00	2,304,395	2,304,395	0	0	0	0	0	2,304,395	0	(6,895)	(6,895)	100,803	
054937-40-4	BB&T CORP		09/01/2019	Call @ 25.00	29,800.000	745,000	0.00	745,204	745,204	0	0	0	0	0	745,204	0	(204)	(204)	31,430	
060505-34-4	BANK OF AMERICA CORP		09/09/2019	Call @ 25.00	26,614.000	665,350	0.00	675,500	675,500	0	0	0	0	0	675,500	0	(10,150)	(10,150)	33,060	
14040H-70-9	CAPITAL ONE FINANCIAL CORP		12/02/2019	Call @ 25.00	19,375.000	484,375	0.00	491,674	491,674	0	0	0	0	0	491,674	0	(7,299)	(7,299)	32,453	
14040H-84-0	CAPITAL ONE FINANCIAL CORP		01/30/2019	JEFFERIES LLC	7,100.000	179,517	0.00	184,585	184,585	0	0	0	0	0	184,585	0	(5,068)	(5,068)	0	
14309L-20-1	CARLYLE GROUP LP		10/07/2019	VARIOUS	72,100.000	1,734,920	0.00	1,582,328	1,582,328	0	0	0	0	0	1,582,328	0	152,592	152,592	67,886	
200525-30-1	COMMERCE BANCSHARES INC		09/11/2019	J.P. MORGAN SECURITIES LLC	6,336.000	168,152	0.00	163,431	163,431	0	0	0	0	0	163,431	0	4,721	4,721	7,128	
253868-88-9	DIGITAL REALTY TRUST INC		02/06/2019	VARIOUS	7,250.000	181,960	0.00	183,788	183,788	0	0	0	0	0	183,788	0	(1,827)	(1,827)	0	
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	315	
33616C-78-7	FIRST REPUBLIC BANK		12/30/2019	VARIOUS	9,000.000	227,674	0.00	225,000	0	0	0	0	0	0	225,000	0	2,674	2,674	0	
38144X-50-0	GOLDMAN SACHS GROUP INC		09/01/2019	Call @ 25.00	7,480.000	187,000	0.00	189,244	189,244	0	0	0	0	0	189,244	0	(2,244)	(2,244)	8,696	
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		01/02/2019	JEFFERIES LLC	7,773.000	197,266	0.00	194,286	194,286	0	0	0	0	0	194,286	0	2,980	2,980	0	
456837-60-8	ING GROEP NV	C	05/16/2019	WELLS FARGO SECURITIES LLC	46,800.000	1,185,466	0.00	1,186,574	1,186,574	0	0	0	0	0	1,186,574	0	(1,108)	(1,108)	18,647	
481246-70-0	JPMORGAN CHASE & CO		09/01/2019	Call @ 25.00	7,977.000	199,425	0.00	203,698	203,698	0	0	0	0	0	203,698	0	(4,273)	(4,273)	9,423	
48128B-64-8	JPMORGAN CHASE & CO		01/31/2019	JP MORGAN SECURITIES LLC	20,000.000	519,993	0.00	500,000	0	0	0	0	0	0	500,000	0	19,993	19,993	0	
49446R-79-4	KIMCO REALTY CORP		09/11/2019	WELLS FARGO SECURITIES LLC	15,000.000	378,442	0.00	379,908	379,908	0	0	0	0	0	379,908	0	(1,466)	(1,466)	16,875	
61762V-60-6	MORGAN STANLEY		01/28/2019	JEFFERIES LLC	9,000.000	226,693	0.00	233,076	233,076	0	0	0	0	0	233,076	0	(6,384)	(6,384)	3,291	
637417-80-9	NATIONAL RETAIL PROPERTIES INC		09/11/2019	WELLS FARGO SECURITIES LLC	38,033.000	951,756	0.00	911,439	911,439	0	0	0	0	0	911,439	0	40,317	40,317	40,648	
65473P-88-1	NISOURCE INC		02/01/2019	J.P. MORGAN SECURITIES LLC	8,800.000	236,491	0.00	220,000	220,000	0	0	0	0	0	220,000	0	16,491	16,491	0	
674001-40-9	OAKTREE CAPITAL GROUP LLC		06/26/2019	Merril Lynch Pierce Fenner Smith	18,000.000	467,450	0.00	449,787	449,787	0	0	0	0	0	449,787	0	17,663	17,663	14,738	
69360J-66-9	PS BUSINESS PARKS INC		11/21/2019	CORPORATE ACTION	1,715.000	43,300	0.00	42,745	42,745	0	0	0	0	0	42,745	0	556	556	1,849	
74460W-60-2	PUBLIC STORAGE		10/14/2019	Call @ 25.00	29,444.000	736,100	0.00	734,413	734,413	0	0	0	0	0	734,413	0	1,687	1,687	32,779	
74460W-82-6	PUBLIC STORAGE		06/27/2019	Call @ 25.00	23,526.000	588,150	0.00	593,437	593,437	0	0	0	0	0	593,437	0	(5,287)	(5,287)	17,645	
7591EP-70-4	REGIONS FINANCIAL CORP		08/19/2019	J.P. MORGAN SECURITIES LLC	16,462.000	442,781	0.00	411,550	0	0	0	0	0	0	411,550	0	31,231	31,231	6,842	
78409W-20-1	SCE V 5.45 FXD FLTG RATE PRF		05/03/2019	VARIOUS	29,500.000	658,609	0.00	738,131	738,131	0	0	0	0	0	738,131	0	(79,522)	(79,522)	3,410	
78410V-20-0	SCE TRUST VI		06/06/2019	VARIOUS	39,431.000	807,929	0.00	770,575	770,575	0	0	0	0	0	770,575	0	37,354	37,354	5,696	
857477-88-9	STATE STREET CORP		12/06/2019	WELLS FARGO SECURITIES LLC	23,350.000	591,910	0.00	595,044	595,044	0	0	0	0	0	595,044	0	(3,134)	(3,134)	26,269	
87161C-70-9	SYNOVUS FINANCIAL CORP		06/26/2019	MLPFS INC FIXED INCOME	400.000	10,120	0.00	10,000	0	0	0	0	0	0	10,000	0	120	120	0	
92339V-20-9	VEREIT INC		12/23/2019	VARIOUS	24,310.000	614,006	0.00	609,997	609,997	0	0	0	0	0	609,997	0	4,009	4,009	32,925	
94988N-20-7	WELLS FARGO REAL ESTATE INVESTMENT CORP		12/11/2019	Call @ 25.00	37,560.000	939,000	0.00	964,308	964,308	0	0	0	0	0	964,308	0	(25,308)	(25,308)	56,868	
G68603-14-4	PARTNERRE LTD	C	01/30/2019	JEFFERIES LLC	413.000	11,226	0.00	10,953	10,953	0	0	0	0	0	10,953	0	273	273	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,918,196	XXX	17,764,607	16,618,057	0	0	0	0	0	17,764,607	0	153,589	153,589	620,547	XXX
020002-30-9	ALLSTATE CORP		03/26/2019	J.P. MORGAN SECURITIES LLC	14,150.000	362,197	0.00	359,844	359,844	0	0	0	0	0	359,844	0	2,352	2,352	4,510	
025932-60-9	AMERICAN FINANCIAL GROUP INC		04/09/2019	J.P. MORGAN SECURITIES LLC	1,200.000	30,642	0.00	30,380	30,380	0	0	0	0	0	30,380	0	261	261	469	

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
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		10/30/2019	BAIRD, ROBERT W., & COMPANY IN	850,000.000	873,092	0.00	839,063	827,331	0	609	0	609	0	827,939	0	45,152	45,152	20,719	
361860-20-8	GMAC CAPITAL TRUST I		12/13/2019	VARIOUS	23,600.000	617,665	0.00	620,247	599,185	21,062	0	0	21,062	0	620,247	0	(2,582)	(2,582)	43,172	
69352P-20-2	PPL CAPITAL FUNDING INC		10/29/2019	VARIOUS	27,000.000	696,458	0.00	680,879	680,879	0	0	0	0	0	680,879	0	15,578	15,578	38,663	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,580,052	XXX	2,530,413	2,497,620	21,062	609	0	21,670	0	2,519,290	0	60,762	60,762	107,533	XXX
8999997. Total - Preferred Stocks - Part 4						20,498,249	XXX	20,295,020	19,115,677	21,062	609	0	21,670	0	20,283,897	0	214,352	214,352	728,080	XXX
8999998. Total - Preferred Stocks - Part 5						15,377,411	XXX	15,079,243		0	0	0	0	0	15,079,243	0	298,167	298,167	82,272	XXX
8999999. Total - Preferred Stocks						35,875,659	XXX	35,374,263	19,115,677	21,062	609	0	21,670	0	35,363,140	0	512,519	512,519	810,352	XXX
401668-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		12/01/2019	GUGGENHEIM PRT OPP INV GRADE SEC L	0.000	69,272,182		69,272,182	0	0	0	0	0	0	69,272,182	0	0	0	0	
9499999. Subtotal - Common Stocks - Mutual Funds						69,272,182	XXX	69,272,182	0	0	0	0	0	0	69,272,182	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						69,272,182	XXX	69,272,182	0	0	0	0	0	0	69,272,182	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						69,272,182	XXX	69,272,182	0	0	0	0	0	0	69,272,182	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						105,147,841	XXX	104,646,446	19,115,677	21,062	609	0	21,670	0	104,635,323	0	512,519	512,519	810,352	XXX
9999999 - Totals						2,310,730,200	XXX	2,260,823,997	1,998,094,949	23,245	(2,755,482)	250,587	(2,982,824)	0	2,246,166,685	0	55,949,581	55,949,581	84,056,766	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 12	13	14	15	16	17	18	19	20	21
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
911759-NJ-3	U.S. DEPARTMENT OF HOUSING AND URBAN DEV		03/20/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/08/2019	PIPER JAFFRAY & CO.	1,500,000	1,500,000	1,599,375	1,500,000	0	0	0	0	0	0	99,375	99,375	32,527	0
911759-NL-8	U.S. DEPARTMENT OF HOUSING AND URBAN DEV		03/20/2019	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/08/2019	WELLS FARGO SECURITIES LLC	2,000,000	2,000,000	2,145,000	2,000,000	0	0	0	0	0	0	145,000	145,000	44,613	0
0599999. Subtotal - Bonds - U.S. Governments							3,500,000	3,500,000	3,744,375	3,500,000	0	0	0	0	0	0	244,375	244,375	77,140	0
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST		09/11/2019	VARIOUS	12/09/2019	CROSS TRADE	1,200,000	1,677,612	1,672,320	1,671,571	0	(6,041)	0	(6,041)	0	0	749	749	36,043	16,219
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,200,000	1,677,612	1,672,320	1,671,571	0	(6,041)	0	(6,041)	0	0	749	749	36,043	16,219
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV		08/08/2019	CHASE SECURITIES	12/09/2019	CROSS TRADE	500,000	500,000	507,205	500,000	0	0	0	0	0	0	7,205	7,205	4,835	0
3130A8-TT-0	FEDERAL HOME LOAN BANKS		01/08/2019	TD SECURITIES (USA) LLC	11/08/2019	TD SECURITIES (USA) LLC	8,000,000	7,059,200	7,862,400	7,091,925	0	32,725	0	32,725	0	0	770,475	770,475	281,480	93,620
3130AC-JA-3	FEDERAL HOME LOAN BANKS		01/15/2019	BONY/TORONTO DOMINION SECURITI	09/12/2019	Call @ 100.00	250,000	237,313	250,000	237,790	0	477	0	477	0	0	12,210	12,210	7,407	2,122
3130AG-QM-0	FEDERAL HOME LOAN BANKS		07/11/2019	PIPER JAFFRAY & CO.	11/08/2019	Deutsche Bank	750,000	750,000	751,988	750,000	0	0	0	0	0	0	1,988	1,988	7,547	0
3130AG-QS-7	FEDERAL HOME LOAN BANKS		07/10/2019	J.V.B. Financial Group, LLC	11/08/2019	VARIOUS	2,000,000	2,000,000	2,000,385	2,000,000	0	0	0	0	0	0	385	385	21,467	0
3130AG-RE-7	FEDERAL HOME LOAN BANKS		07/12/2019	WELLS FARGO SECURITIES LLC	09/27/2019	INTERNATIONAL FCSTONE PARTNERS	250,000	249,750	251,000	249,754	0	4	0	4	0	0	1,246	1,246	1,440	0
3133EK-MR-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		05/17/2019	NOMURA SECURITIES INTL INC	11/08/2019	INTERNATIONAL FCSTONE PARTNERS	3,000,000	2,997,000	3,023,250	2,997,067	0	67	0	67	0	0	26,183	26,183	46,708	0
3133EK-UU-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/05/2019	TD SECURITIES (USA) LLC	10/10/2019	Call @ 100.00	250,000	249,625	250,000	249,633	0	8	0	8	0	0	367	367	1,906	0
3133EK-UV-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/05/2019	Deutsche Bank	10/10/2019	Call @ 100.00	250,000	249,625	250,000	249,632	0	7	0	7	0	0	368	368	1,950	0
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/11/2019	Deutsche Bank	10/25/2019	VARIOUS	7,250,000	7,241,300	7,350,350	7,241,398	0	98	0	98	0	0	108,952	108,952	44,995	0
59465M-6K-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		07/11/2019	BANK OF AMERICA SECURITIES	12/10/2019	CROSS TRADE	250,000	250,000	250,955	250,000	0	0	0	0	0	0	955	955	2,875	0
88275F-RA-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		07/17/2019	J.P. Morgan Securities LLC	12/10/2019	CROSS TRADE	500,000	512,320	520,550	511,970	0	(350)	0	(350)	0	0	8,580	8,580	4,922	0
3199999. Subtotal - Bonds - U.S. Special Revenues							23,250,000	22,296,133	23,268,083	22,329,168	0	33,036	0	33,036	0	0	938,914	938,914	427,532	95,742
00085C-AA-9	ABPCI 2019-5A A1 - ABS	C	02/11/2019	NATIXIS SECURITIES AMERICAS LLC	12/12/2019	VARIOUS	18,500,000	18,500,000	18,241,000	18,500,000	0	0	0	0	0	0	(259,000)	(259,000)	602,406	0
00086G-AA-9	ABPCI 6 A1 - CDO	C	07/19/2019	BARCLAYS CAPITAL INC	12/04/2019	AMHERST PIERPONT SECURITIES	8,250,000	8,250,000	8,192,250	8,250,000	0	0	0	0	0	0	(57,750)	(57,750)	104,097	0
03789X-AD-0	DIN 191 A21 - ABS		09/12/2019	BARCLAYS CAPITAL INC.	10/08/2019	BARCLAYS CAPITAL INC	1,000,000	1,019,961	1,025,469	1,019,714	0	(247)	0	(247)	0	0	5,755	5,755	4,078	1,282
14855M-AA-6	CLAST 191 A - ABS		04/11/2019	GOLDMAN, SACHS & CO.	12/16/2019	VARIOUS	16,000,000	15,999,971	16,197,466	15,999,960	0	(11)	0	(11)	0	0	197,506	197,506	399,647	0
21871N-AA-9	CORECIVIC INC		02/28/2019	CROSS TRADE	12/20/2019	VARIOUS	1,000,000	871,250	826,001	880,289	0	9,039	0	9,039	0	0	(54,288)	(54,288)	55,726	18,340
25257A-AC-8	DIMND 191 A2 - CDO	C	04/12/2019	WELLS FARGO SECURITIES LLC	12/06/2019	AMHERST PIERPONT SECURITIES	2,500,000	2,500,000	2,487,500	2,500,000	0	0	0	0	0	0	(12,500)	(12,500)	68,585	0
25755T-AH-3	DPABS 171 A23 - ABS		05/01/2019	VARIOUS	12/06/2019	VARIOUS	9,600,000	9,663,422	9,981,454	9,658,891	0	(4,531)	0	(4,531)	0	0	322,563	322,563	329,833	55,773
30610G-AA-1	FLCON 191 A - ABS	D	10/22/2019	Deutsche Bank	12/16/2019	VARIOUS	22,000,000	21,999,173	21,919,084	21,999,168	0	(5)	0	(5)	0	0	(80,084)	(80,084)	102,428	0
34961J-AC-8	FCO 9 A1T - CDO		01/04/2019	CROSS TRADE	12/03/2019	BARCLAYS CAPITAL INC	6,000,000	5,940,000	5,940,000	5,942,019	0	2,019	0	2,019	0	0	(2,019)	(2,019)	257,448	39,578
46651N-AA-2	JOLAR 191 A - ABS	C	05/17/2019	GOLDMAN, SACHS & CO.	12/16/2019	VARIOUS	6,000,000	5,999,992	6,077,301	5,999,989	0	(3)	0	(3)	0	0	77,312	77,312	127,952	0
55446M-AA-5	MAACH 1 A - ABS	C	10/04/2019	Mizuho Securities USA, Inc.	12/16/2019	VARIOUS	3,000,000	2,999,902	2,969,928	2,999,900	0	(2)	0	(2)	0	0	(29,972)	(29,972)	17,599	0
62954P-AJ-9	NYT 19NYT C - CMBS		01/11/2019	DEUTSCHE BANK SECURITIES INC.	05/08/2019	CREDIT SUISSE SECURITIES (USA)	13,000,000	13,000,000	13,087,344	13,000,000	0	0	0	0	0	0	87,344	87,344	151,181	0
674599-CY-9	OCCIDENTAL PETROLEUM CORP		08/06/2019	CITIGROUP GLOBAL MARKETS INC.	08/16/2019	KEYBANC CAPITAL MARKETS INC	500,000	492,695	518,100	492,699	0	4	0	4	0	0	25,401	25,401	733	0
69689H-AC-9	PSTAT 194 A2 - CDO	C	09/12/2019	CITIGROUP GLOBAL MARKETS INC.	12/12/2019	CITIGROUP GLOBAL MARKETS INC.	1,500,000	1,500,000	1,496,250	1,500,000	0	0	0	0	0	0	(3,750)	(3,750)	7,809	0
817743-AA-5	SPRO 191 A2 - ABS		10/01/2019	CROSS TRADE	12/05/2019	BARCLAYS CAPITAL INC	2,000,000	2,028,125	2,017,500	2,027,562	0	(563)	0	(563)	0	0	(10,062)	(10,062)	14,665	1,510
854403-AD-4	STANFORD UNIVERSITY		03/26/2019	CITIGROUP GLOBAL MARKETS INC.	05/29/2019	MARKETAXESS	500,000	539,720	542,665	539,538	0	(182)	0	(182)	0	0	3,127	3,127	11,705	8,193
87249X-AA-3	THLLS 2 A1 - CDO		08/16/2019	Deutsche Bank	10/21/2019	DEUTSCHE BANK SECURITIES, INC.	1,000,000	1,000,000	996,100	1,000,000	0	0	0	0	0	0	(3,900)	(3,900)	3,867	0
907818-DT-2	UNION PACIFIC CORP		03/25/2019	Unknown	10/28/2019	CITIGROUP GLOBAL MARKETS INC.	1,750,000	1,750,000	2,115,960	1,750,000	0	0	0	0	0	0	365,960	365,960	62,807	12,655
94354K-AA-8	WAAV 191 A - ABS		09/30/2019	GOLDMAN, SACHS & CO.	12/16/2019	VARIOUS	5,000,000	4,999,781	4,963,555	4,999,782	0	2	0	2	0	0	(36,227)	(36,227)	32,695	0
BGH67C-Z6-8	ABPCI FUND II WAREHOUSE - ABS		09/10/2019	Not Available	11/12/2019	Call @ 100.00	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	15,934	8,396
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							120,100,000	120,053,992	120,594,926	120,059,512	0	5,520	0	5,520	0	0	535,414	535,414	2,371,195	145,727
025932-88-0	AMERICAN FINANCIAL GROUP INC		11/22/2019	VARIOUS	12/31/2019	J.P. MORGAN SECURITIES LLC	465,625	465,604	522,568	465,604	0	0	0	0	0	0	56,964	56,964	0	0

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 12	13	14	15	16	17	18	19	20	21
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
026874-BS-5	AMERICAN INTERNATIONAL GROUP INC		03/11/2019	VARIOUS	09/23/2019	JP MORGAN SECURITIES LLC	1,040,000	1,217,134	1,378,000	1,211,446	0	(5,688)	0	(5,688)	0	0	166,554	166,554	73,212	20,512
25746U-84-4	DOMINION RESOURCES INC		06/25/2019	Merril Lynch Pierce Fenner Smith	12/23/2019	VARIOUS	610,000	619,028	641,412	614,166	0	(4,862)	0	(4,862)	0	0	27,246	27,246	16,013	0
816851-60-4	SEMPRA ENERGY		07/11/2019	J.P. MORGAN SECURITIES LLC	11/01/2019	VARIOUS	259,325	263,119	274,509	262,219	0	(901)	0	(901)	0	0	12,291	12,291	3,935	0
4899999. Subtotal - Bonds - Hybrid Securities							2,374,950	2,564,885	2,816,490	2,553,434	0	(11,450)	0	(11,450)	0	0	263,055	263,055	93,159	20,512
8399998. Total - Bonds							150,424,950	150,092,621	152,096,194	150,113,686	0	21,065	0	21,065	0	0	1,982,507	1,982,507	3,005,068	278,200
020002-81-2	ALLSTATE CORP		11/04/2019	MLPFS INC FIXED INCOME	12/04/2019	VARIOUS	22,000.000	550,000	548,308	550,000	0	0	0	0	0	0	(1,692)	(1,692)	0	0
026874-76-8	AMERICAN INTERNATIONAL GROUP INC		05/01/2019	VARIOUS	07/29/2019	J.P. MORGAN SECURITIES LLC	20,400.000	522,434	546,480	522,434	0	0	0	0	0	0	24,047	24,047	7,542	0
054937-AL-1	BB&T CORP		07/22/2019	VARIOUS	12/06/2019	VARIOUS	5,150,000.000	5,150,000	5,156,747	5,150,000	0	0	0	0	0	0	6,747	6,747	0	0
06055H-20-2	BANK OF AMERICA CORP		09/10/2019	MLPFS INC FIXED INCOME	09/27/2019	JEFFERIES LLC	25,425.000	635,625	644,546	635,625	0	0	0	0	0	0	8,921	8,921	0	0
174610-20-4	CITIZENS FINANCIAL GROUP INC		01/22/2019	Morgan Stanley	01/23/2019	Merril Lynch Pierce Fenner Smith	20,000.000	500,000	504,593	500,000	0	0	0	0	0	0	4,593	4,593	0	0
33616C-88-6	FIRST REPUBLIC BANK		02/07/2019	MLPFS INC FIXED INCOME	10/18/2019	Call @ 25.00	21,300.000	501,915	532,500	501,915	0	0	0	0	0	0	30,585	30,585	23,457	0
38148B-AE-8	GOLDMAN SACHS GROUP INC		06/12/2019	GOLDMAN, SACHS & CO.	08/14/2019	VARIOUS	700,000.000	700,000	723,970	700,000	0	0	0	0	0	0	23,970	23,970	0	0
46637G-12-4	JPMORGAN CHASE & CO		10/18/2019	VARIOUS	12/01/2019	Call @ 25.00	6,315.000	162,195	157,875	162,195	0	0	0	0	0	0	(4,320)	(4,320)	2,151	0
48128B-62-2	JPMORGAN CHASE & CO		11/01/2019	VARIOUS	11/29/2019	VARIOUS	33,950.000	848,999	857,742	848,999	0	0	0	0	0	0	8,744	8,744	0	0
55261F-AL-8	M&T BANK CORP		07/23/2019	Morgan Stanley & Co. LLC	10/30/2019	J.P. Morgan Securities LLC	1,000,000.000	1,000,000	1,056,389	1,000,000	0	0	0	0	0	0	56,389	56,389	0	0
637417-80-9	NATIONAL RETAIL PROPERTIES INC		07/19/2019	J.P. MORGAN SECURITIES LLC	09/11/2019	WELLS FARGO SECURITIES LLC	12,907.000	327,514	322,991	327,514	0	0	0	0	0	0	(4,523)	(4,523)	4,598	0
665859-85-6	NORTHERN TRUST CORP		10/29/2019	Morgan Stanley	12/06/2019	VARIOUS	29,200.000	730,000	739,828	730,000	0	0	0	0	0	0	9,828	9,828	0	0
69360J-55-2	PS BUSINESS PARKS INC		10/24/2019	WELLS FARGO SECURITIES LLC	12/10/2019	VARIOUS	36,000.000	900,000	897,243	900,000	0	0	0	0	0	0	(2,757)	(2,757)	0	0
69360J-66-9	PS BUSINESS PARKS INC		02/04/2019	VARIOUS	11/21/2019	CORPORATE ACTION	41,298.000	972,447	1,042,695	972,447	0	0	0	0	0	0	70,248	70,248	44,524	0
G0684D-30-5	ATHENE HOLDING LTD	C	06/07/2019	VARIOUS	06/20/2019	JEFFERIES LLC	62,975.000	1,578,115	1,645,503	1,578,115	0	0	0	0	0	0	67,388	67,388	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								15,079,243	15,377,411	15,079,243	0	0	0	0	0	0	298,167	298,167	82,272	0
8999998. Total - Preferred Stocks								15,079,243	15,377,411	15,079,243	0	0	0	0	0	0	298,167	298,167	82,272	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								15,079,243	15,377,411	15,079,243	0	0	0	0	0	0	298,167	298,167	82,272	0
9999999 - Totals								165,171,864	167,473,604	165,192,929	0	21,065	0	21,065	0	0	2,280,675	2,280,675	3,087,340	278,200

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NY		60704	95-1516991	8BI	NO		103,178,030		550,000.000	100.0
000000-00-0	TEXAS LIFE INSURANCE COMPANY		69396	74-0940890	8BI	NO		125,475,047		684,015.000	100.0
000000-00-0	WILCO LIFE INSURANCE COMPANY		65900	04-2299444	8BI	YES	25,501,329	187,240,682		7,115,675.000	100.0
000000-00-0	WILCAC LIFE INSURANCE COMPANY		62413	36-0947200	8BI	YES	(7,516,342)	83,411,479		21,830,865.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							17,984,987	499,305,238	0	XXX	XXX
000000-00-0	REDDING REASSURANCE COMPANY 3		16399	82-5159810	8BI	NO					
1799999. Subtotal - Common Stock - Other Affiliates							0	0	0	XXX	XXX
1899999. Total Common Stocks							17,984,987	499,305,238	0	XXX	XXX
1999999 - Totals							17,984,987	499,305,238	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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 *
Citibank	New York, NY		0.000	0	0	(239,296)	XXX
FHLB Des Moines	Des Moines, IA		0.000	0	0	555,083	XXX
US Bank	Philadelphia, PA		0.000	0	0	4,177,289	XXX
Wells Fargo Bank	Philadelphia, PA		0.000	449,007	0	28,433,044	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	3,002	XXX
0199999. Totals - Open Depositories		XXX	XXX	449,007	0	32,929,122	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	449,007	0	32,929,122	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	449,007	0	32,929,122	XXX

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

1.	January	18,764,766	4.	April	37,256,741	7.	July	22,956,328	10.	October	23,606,704
2.	February	29,488,974	5.	May	(2,402,279)	8.	August	35,015,603	11.	November	31,330,632
3.	March	30,481,889	6.	June	27,874,867	9.	September	27,110,991	12.	December	32,929,122

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/30/2019	0.000	01/07/2020	60,985,153	0	4,192
	UNITED STATES TREASURY	C	12/16/2019	0.000	01/14/2020	2,498,616	0	1,596
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						63,483,769	0	5,789
0599999. Total - U.S. Government Bonds						63,483,769	0	5,789
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL HOME LOAN BANKS		12/30/2019	0.000	01/03/2020	2,999,750	0	250
	FEDERAL HOME LOAN BANKS		12/30/2019	0.000	01/10/2020	9,496,342	0	813
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,496,092	0	1,063
3199999. Total - U.S. Special Revenues Bonds						12,496,092	0	1,063
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						75,979,861	0	6,851
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						75,979,861	0	6,851
	BNY CASH RESERVE FUND	C	12/31/2019	2.400		250,256	0	420
	DOLLARS ON DEPOSIT IN CITIBANK IIS		12/31/2019	0.000		122,316,335	98,676	4,650
	DOLLARS ON DEPOSIT IN CITIBANK IIS	C	12/26/2019	0.000		504,723	613	0
	U.S. BANK MONEY MARKET ACCOUNT FUND		12/03/2019	0.200		330,497	0	1,324
8499999. Subtotal - Sweep Accounts						123,401,810	99,288	6,395
31846V-41-9	FIRST AMER:TRS OBG V	SD	09/04/2019	1.350		0	0	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2019	1.460		28,833,207	0	62,542
38142B-50-0	GOLDMAN:FS TRS I INST	C	12/31/2019	1.480		2,512,860	0	8,676
94975H-29-6	WELLSFARGO:TRS+ MM I	SD	12/03/2019	1.440		1,313	0	2
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						31,347,381	0	71,221
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/26/2019	1.700		10,325,892	0	12,156
31846V-62-5	FIRST AMER:INS PRM OBL Z	C	12/30/2019	1.650		1,664,117	0	1,706
825252-87-7	INVESCO GOV&AGENCY PRVT		12/03/2019	1.190		41,073	42	698
8699999. Subtotal - All Other Money Market Mutual Funds						12,031,081	42	14,560
8899999 - Total Cash Equivalents						242,760,134	99,331	99,027

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	0	Life Insurance	152,965	153,312	0	0
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	0	Life Insurance	51,361	65,011	0	0
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN	B	Life Insurance	5,416,114	5,646,298	0	0
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	0	Life Insurance	433,134	490,060	0	0
33.	New York NY						
34.	North Carolina NC	0	Life Insurance	454,952	462,416	0	0
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	11,485,695,478	12,443,651,615
59.	Subtotal	XXX	XXX	6,508,527	6,817,097	11,485,695,478	12,443,651,615
	DETAILS OF WRITE-INS						
5801.	Member stock - FHLB	0				10,000,000	10,000,000
5802.	Pledged collateral - FHLB	0				20,543,697	23,036,353
5803.	Credit for reinsurance trust (WRNY)	0				73,934,255	77,466,049
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,381,217,526	12,333,149,213
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	11,485,695,478	12,443,651,615

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54