ANNUAL STATEMENT

OF THE

AMERICAN MEMORIAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2019

[X] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2019

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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

AMERICAN MEMORIAL LIFE INSURANCE COMPANY

NAIC Group Code 0019 (Current) 0019 (Prior) NAIC Company Code 67989 Employer's ID Number 46-0260270

Organized under the Laws of South Dakota, State of Domicile or Port of Entry SD

Country of Domicile United States of America

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

Incorporated/Organized 03/18/1959 Commenced Business 10/01/1959

Statutory Home Office 440 Mount Rushmore Road (Street and Number), Rapid City, SD, US 57701 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Mount Rushmore Road (Street and Number)
Rapid City, SD, US 57701 (City or Town, State, Country and Zip Code), 605-719-0999 (Area Code) (Telephone Number)

Mail Address PO Box 2730 (Street and Number or P.O. Box), Rapid City, SD, US 57709 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Mount Rushmore Road (Street and Number)
Rapid City, SD, US 57701 (City or Town, State, Country and Zip Code), 605-719-0999 (Area Code) (Telephone Number)

Internet Website Address www.assurantpreneed.com

Statutory Statement Contact Vickie Nilles (Name), 605-719-0999 (Area Code) (Telephone Number)
vickie.nilles@assurant.com (E-mail Address), 605-719-0451 (FAX Number)

OFFICERS

President & CEO	Tammy Lynn Schultz	Treasurer	Mark Frederick Weniger
Secretary	Jeannie Amy Aragon-Cruz	Actuary	Anna Roberts Dahl

OTHER

Andrew Paul Chung, Vice President	Brian Joseph Duva, Vice President & General Counsel	Ana Ruth Garzon, Vice President
Teonna Nicole Icen, Vice President	Fernand LeBlanc, Vice President	Duane Harold Lusk, Vice President
Stephen Michael Magee, Vice President	Temikia LaTonia Montford, Vice President	John Frederick Sheehan, Vice President
Lisa Dawn Young, Vice President		

DIRECTORS OR TRUSTEES

Fernand LeBlanc	Stephen Michael Magee #	Kristina Lynn McCollam
Tammy Lynn Schultz	Clay Ellis Smith #	Danielle June Van Pelt
Mark Frederick Weniger	Lisa Dawn Young	

State of Minnesota, County of Washington — State of Florida, County of Miami-Dade — State of Georgia, County of Cobb — 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.

Tammy Lynn Schultz President & CEO	Jeannie Amy Aragon-Cruz Secretary	Mark Frederick Weniger Treasurer

State of Minnesota, County of Washington
Subscribed and sworn to before me this 22nd day of January, 2020, by Tammy Schultz

Katherine Lallier
Notary Public
01/31/2023

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 .....

Katherine Anne Lallier
Notary Public
Minnesota
My Commission Expires January 31, 2023

State of Florida, County of Miami-Dade
Subscribed and sworn to before me this 31st day of January, 2020, by Jeannie Aragon-Cruz

Beatriz Corzo
Notary Public
06/29/2020

BEATRIZ CORZO
MY COMMISSION EXPIRES
JUNE 29, 2020
#FF 966078
Bonded thru Notary Public Underwriters
NOTARY PUBLIC, STATE OF FLORIDA

State of Georgia, County of Cobb
Subscribed and sworn to before me this 21 day of January, 2020, by Mark Weniger

Jennifer Alexander
Notary Public
10/25/2020

JENNIFER ALEXANDER
MY COMMISSION EXPIRES
OCTOBER 25, 2020
NOTARY PUBLIC
COBB COUNTY, GEORGIA

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)	2,769,426,959		2,769,426,959	2,621,310,904
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	7,358,118		7,358,118	21,024,307
	2.2 Common stocks	6,865,404		6,865,404	2,508,616
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	523,396,702		523,396,702	443,808,962
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (237,034) , Schedule E - Part 1), cash equivalents ($ 10,508,078 , Schedule E - Part 2) and short-term investments ($ ..... , Schedule DA)	10,271,044		10,271,044	12,594,906
6.	Contract loans (including $ 0 premium notes)	8,069,954	16,118	8,053,836	7,986,950
7.	Derivatives (Schedule DB)	1,000		1,000	1,000
8.	Other invested assets (Schedule BA)	117,968,537		117,968,537	114,830,074
9.	Receivables for securities	16		16	23
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,443,357,734	16,118	3,443,341,616	3,224,065,742
13.	Title plants less $ 0 charged off (for Title insurers only)				
14.	Investment income due and accrued	39,021,092		39,021,092	36,780,455
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,710,104		2,710,104	2,537,153
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	53,077,006		53,077,006	49,485,782
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	555,466		555,466	144,527
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	9,726		9,726	6,241
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	766,947		766,947	4,282,398
18.2	Net deferred tax asset	52,216,171	34,886,460	17,329,711	20,009,854
19.	Guaranty funds receivable or on deposit	493,952		493,952	497,421
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ 0)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,310,548	99,579	1,210,969	1,164,751
24.	Health care ($ 0) and other amounts receivable	4,030,853	3,936,206	94,647	143,394
25.	Aggregate write-ins for other than invested assets	12,991,082	12,991,082		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,610,540,681	51,929,445	3,558,611,236	3,339,117,718
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	3,610,540,681	51,929,445	3,558,611,236	3,339,117,718
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Interest maintenance reserve asset	12,948,378	12,948,378		
2502.	Prepaid expenses	41,871	41,871		
2503.	Other receivables	833	833		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	12,991,082	12,991,082		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 3,302,788,851 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 569,007 Modco Reserve)	3,302,788,851	3,100,302,833
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	119,028	130,279
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	28,585,198	28,779,007
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	18,478,835	14,757,516
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	70,000	70,000
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
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)	557,825	587,570
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 0 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 $ 0 discount; including $ 49 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,428,278	4,199,844
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 8,584 assumed and $ 0 ceded	8,584	
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,048,339 accident and health $ 0 and deposit-type contract funds $ 0	2,048,339	2,370,728
11.	Commissions and expense allowances payable on reinsurance assumed	17,972	18,899
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	3,347,731	2,948,311
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 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)	2,757,500	2,232,760
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	88,105	81,784
17.	Amounts withheld or retained by reporting entity as agent or trustee	231	
18.	Amounts held for agents' account, including $ 0 agents' credit balances		
19.	Remittances and items not allocated	4,605,691	5,229,107
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 $ 0 and interest thereon $ 0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	25,528,893	21,673,559
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	3,748,814	5,248,935
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes $ 0 and interest thereon $ 0		
25.	Aggregate write-ins for liabilities	2,708,029	3,136,383
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,399,887,904	3,191,767,515
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,399,887,904	3,191,767,515
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	72,253,920	72,253,920
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	83,969,412	72,596,283
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)		
	36.2 0 shares preferred (value included in Line 30 $ 0)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	156,223,332	144,850,203
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	158,723,332	147,350,203
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,558,611,236	3,339,117,718
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds to be escheated	1,881,373	2,142,327
2502.	Deferred gain on sale of real estate	826,656	994,056
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,708,029	3,136,383
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

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)	592,257,882	562,095,793
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	173,228,531	161,923,504
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(523,211)	30,778
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	50,746	74,688
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	739,372	710,543
9.	Total (Lines 1 to 8.3)	765,753,320	724,835,306
10.	Death benefits	284,891,313	278,936,068
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,315,358	3,487,110
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	8,890,076	9,651,029
13.	Disability benefits and benefits under accident and health contracts	27,748	31,028
14.	Coupons, guaranteed annual pure endowments and similar benefits	12,749	13,982
15.	Surrender benefits and withdrawals for life contracts	8,840,274	8,301,901
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	1,335,412	1,011,950
18.	Payments on supplementary contracts with life contingencies	5,538	6,410
19.	Increase in aggregate reserves for life and accident and health contracts	202,474,769	183,688,242
20.	Totals (Lines 10 to 19)	509,793,237	485,127,720
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	148,019,704	139,286,277
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	218,773	236,144
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	33,139,617	29,215,275
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	14,796,254	13,670,950
25.	Increase in loading on deferred and uncollected premiums	4,675,550	3,683,719
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	150	(4,086)
28.	Totals (Lines 20 to 27)	710,643,285	671,215,999
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	55,110,035	53,619,307
30.	Dividends to policyholders and refunds to members	454,367	479,581
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	54,655,668	53,139,726
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	16,457,753	15,002,745
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)	38,197,915	38,136,981
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 81,278 (excluding taxes of $ 287,063 transferred to the IMR)	(4,301,256)	981,723
35.	Net income (Line 33 plus Line 34)	33,896,659	39,118,704
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	147,350,203	128,536,462
37.	Net income (Line 35)	33,896,659	39,118,704
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 804,698	3,027,199	(2,615,335)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	5,719,020	4,323,658
41.	Change in nonadmitted assets	(6,414,415)	(15,299,023)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(3,855,334)	2,285,737
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
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		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(21,000,000)	(9,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	11,373,129	18,813,741
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	158,723,332	147,350,203
	DETAILS OF WRITE-INS		
08.301.	Administrative fees	506,654	527,043
08.302.	Fee income	227,310	172,188
08.303.	Miscellaneous income	5,408	11,312
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)	739,372	710,543
2701.	Fines and penalties	150	(2,778)
2702.	Deposit accounting		(1,308)
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	150	(4,086)
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	584,046,584	556,653,081
2.	Net investment income	167,672,262	157,808,829
3.	Miscellaneous income	839,189	783,937
4.	Total (Lines 1 through 3)	752,558,035	715,245,847
5.	Benefit and loss related payments	303,999,506	302,340,109
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	198,167,531	182,127,945
8.	Dividends paid to policyholders	484,112	503,762
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	13,310,643	21,510,081
10.	Total (Lines 5 through 9)	515,961,792	506,481,897
11.	Net cash from operations (Line 4 minus Line 10)	236,596,243	208,763,950
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	353,599,632	771,588,235
	12.2 Stocks	15,973,623	17,587,396
	12.3 Mortgage loans	33,858,424	22,747,516
	12.4 Real estate		
	12.5 Other invested assets	33,394,493	43,857,375
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	113,441	44,468
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	436,939,613	855,824,990
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	501,736,113	788,089,389
	13.2 Stocks	5,081,969	19,621,516
	13.3 Mortgage loans	113,450,000	180,215,000
	13.4 Real estate		
	13.5 Other invested assets	34,065,547	50,206,332
	13.6 Miscellaneous applications		19,951,942
	13.7 Total investments acquired (Lines 13.1 to 13.6)	654,333,629	1,058,084,179
14.	Net increase (decrease) in contract loans and premium notes	71,566	(207,450)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(217,465,582)	(202,051,739)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(193,809)	1,072,238
	16.5 Dividends to stockholders	21,000,000	9,000,000
	16.6 Other cash provided (applied)	(260,715)	(1,278,910)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(21,454,524)	(9,206,672)
	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)	(2,323,863)	(2,494,461)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	12,594,906	15,089,367
	19.2 End of year (Line 18 plus Line 19.1)	10,271,044	12,594,906

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	592,257,882	210,229,441	378,968,280	1,667,053	1,391,627	1,481			
2. Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3. Net investment income	173,228,531	58,982,365	108,767,897	4,340,228	1,120,766	17,275			
4. Amortization of Interest Maintenance Reserve (IMR)	(523,211)	(176,479)	(330,826)	(12,505)	(3,349)	(52)			
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	50,746	50,725				21	XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	739,372	555,089	133,515	42,580	8,188				
9. Totals (Lines 1 to 8.3)	765,753,319	269,641,140	487,538,865	6,037,357	2,517,232	18,725			
10. Death benefits	284,891,313	114,226,235	170,665,078			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	3,315,358	1,418,957	1,896,401			XXX	XXX		
12. Annuity benefits	8,890,076	XXX	XXX	6,656,027	2,234,049	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	27,748					27,748	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits	12,749	12,749					XXX		
15. Surrender benefits and withdrawals for life contracts	8,840,274	3,579,005	4,987,050	216,536	57,683	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	1,335,412	1,061,816	98,321	175,275			XXX		
18. Payments on supplementary contracts with life contingencies	5,538			5,538		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	202,474,769	64,598,501	141,788,073	(3,501,435)	(399,119)	(11,251)	XXX		
20. Totals (Lines 10 to 19)	509,793,238	184,897,264	319,434,923	3,551,941	1,892,613	16,497	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	148,019,704	55,693,343	92,094,230	64,826	167,305				XXX
22. Commissions and expense allowances on reinsurance assumed	218,773	127,706	72,524	10,615	7,928		XXX		
23. General insurance expenses and fraternal expenses	33,139,617	10,209,075	21,939,277	389,192	602,000	74			
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,796,254	5,154,643	9,501,159	54,607	85,802	43			
25. Increase in loading on deferred and uncollected premiums	4,675,550	2,725,187	1,950,363				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	150	32	115	1	2				
28. Totals (Lines 20 to 27)	710,643,285	258,807,250	444,992,590	4,071,182	2,755,650	16,614			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	55,110,034	10,833,891	42,546,275	1,966,175	(238,418)	2,111			
30. Dividends to policyholders and refunds to members	454,367	454,367					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	54,655,667	10,379,524	42,546,275	1,966,175	(238,418)	2,111			
32. Federal income taxes incurred (excluding tax on capital gains)	16,457,753	3,125,453	12,811,409	592,048	(71,792)	635			
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)	38,197,914	7,254,071	29,734,866	1,374,127	(166,626)	1,476			
34. Policies/certificates in force end of year	377,327	362,072	16	11,106	4,123	10	XXX		
DETAILS OF WRITE-INS									
08.301. Administrative fees	506,654	383,942	72,524	42,260	7,928				
08.302. Fee income	227,310	169,130	57,600	320	260				
08.303. Miscellaneous income	5,407	2,017	3,390						
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)	739,372	555,089	133,515	42,580	8,188				
2701. Fines and penalties	150	32	115	1	2				
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)	150	32	115	1	2				

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]	210,229,441	2,607	209,917,712	193,173		115,948						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	58,982,365	158,164	58,824,004	20		177						
4. Amortization of Interest Maintenance Reserve (IMR)	(176,479)	(471)	(176,008)									
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	50,725		32,129	18,596								
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	555,089		555,054	35								
9. Totals (Lines 1 to 8.3)	269,641,140	160,301	269,152,891	211,824		116,125						
10. Death benefits	114,226,235	144,338	113,953,083	(13,353)		142,167						
11. Matured endowments (excluding guaranteed annual pure endowments)	1,418,957	11,066	1,405,817	2,074								
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												
14. Coupons, guaranteed annual pure endowments and similar benefits	12,749		12,749									
15. Surrender benefits and withdrawals for life contracts	3,579,005	12,100	3,493,829	(1,632)		74,709						
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	1,061,816	301	1,058,275	2,330		910						
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	64,598,501	(107,599)	64,459,142	252,262		(5,303)						
20. Totals (Lines 10 to 19)	184,897,264	60,206	184,382,895	241,680		212,483						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	55,693,343		56,298,656	(606,670)		1,357						XXX
22. Commissions and expense allowances on reinsurance assumed	127,706		127,706									
23. General insurance expenses	10,209,075	179,299	10,029,298	474		3						
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,154,643	7,773	5,138,786	5,646		2,438						
25. Increase in loading on deferred and uncollected premiums	2,725,187	(14)	2,733,519	(7,619)		(699)						
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	32	1	31									
28. Totals (Lines 20 to 27)	258,807,250	247,264	258,710,891	(366,488)		215,582						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	10,833,891	(86,963)	10,441,999	578,313		(99,458)						
30. Dividends to policyholders and refunds to members	454,367		454,367									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	10,379,524	(86,963)	9,987,632	578,313		(99,458)						
32. Federal income taxes incurred (excluding tax on capital gains)	3,125,453	(26,186)	3,008,061	173,562		(29,984)						
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)	7,254,071	(60,777)	6,979,571	404,751		(69,474)						
34. Policies/certificates in force end of year	362,072	6,668	353,757	1,151		496						
DETAILS OF WRITE-INS												
08.301. Administrative fees	383,942		383,942									
08.302. Fee income	169,130		169,095	35								
08.303. Miscellaneous income	2,017		2,017									
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)	555,089		555,054	35								
2701. Fines and penalties	32	1	31									
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)	32	1	31									

(a) Include premium amounts for preneed plans included in Line 1 174,381,363

(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]	378,968,280	378,968,108	172						
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	108,767,897	108,767,897							
4. Amortization of Interest Maintenance Reserve (IMR)	(330,826)	(330,826)							
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	133,515	133,515							
9. Totals (Lines 1 to 8.3)	487,538,865	487,538,694	172						
10. Death benefits	170,665,078	170,665,078							
11. Matured endowments (excluding guaranteed annual pure endowments)	1,896,401	1,896,401							
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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	4,987,050	4,987,050							
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	98,321	98,321							
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	141,788,073	141,788,052	20						
20. Totals (Lines 10 to 19)	319,434,923	319,434,903	20						
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	92,094,230	92,094,212	17						XXX
22. Commissions and expense allowances on reinsurance assumed	72,524	72,524							
23. General insurance expenses	21,939,277	21,939,277							
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,501,159	9,501,156	3						
25. Increase in loading on deferred and uncollected premiums	1,950,363	1,950,363							
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	115	115							
28. Totals (Lines 20 to 27)	444,992,591	444,992,550	41						
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	42,546,275	42,546,144	131						
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)	42,546,275	42,546,144	131						
32. Federal income taxes incurred (excluding tax on capital gains)	12,811,409	12,811,369	40						
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)	29,734,866	29,734,775	91						
34. Policies/certificates in force end of year	16	15	1						
DETAILS OF WRITE-INS									
08.301. Administrative fees	72,524	72,524							
08.302. Fee income	57,600	57,600							
08.303. Miscellaneous income	3,390	3,390							
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)	133,515	133,515							
2701. Fines and penalties	115	115							
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)	115	115							

(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 1 378,967,599

(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	1,667,053	1,229,291				437,763	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	4,340,228	3,748,967				591,261	
4.	Amortization of Interest Maintenance Reserve (IMR)	(12,505)	(10,778)				(1,727)	
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	42,580	42,440				140	
9.	Totals (Lines 1 to 8.3)	6,037,357	5,009,919				1,027,437	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	6,656,027	6,247,113	98,421			310,493	
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	216,536	216,536					
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	175,275					175,275	
18.	Payments on supplementary contracts with life contingencies	5,538					5,538	
19.	Increase in aggregate reserves for life and accident and health contracts	(3,501,435)	(4,039,339)	598,995			(61,091)	
20.	Totals (Lines 10 to 19)	3,551,941	2,424,310	697,416			430,215	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	64,826	64,826					
22.	Commissions and expense allowances on reinsurance assumed	10,615	10,615					
23.	General insurance expenses	389,192	331,031				58,161	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	54,607	41,026				13,580	
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	1	1					
28.	Totals (Lines 20 to 27)	4,071,182	2,871,809	697,416			501,956	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,966,175	2,138,110	(697,416)			525,481	
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)	1,966,175	2,138,110	(697,416)			525,481	
32.	Federal income taxes incurred (excluding tax on capital gains)	592,048	643,821	(210,004)			158,231	
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)	1,374,127	1,494,289	(487,412)			367,250	
34.	Policies/certificates in force end of year	11,106	10,822	202			82	
	DETAILS OF WRITE-INS							
08.301.	Administrative fees	42,260	42,260					
08.302.	Fee income	320	180				140	
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)	42,580	42,440				140	
2701.	Fines and penalties	1	1					
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)	1	1					

(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	1,391,627	81,035	1,310,592				
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,120,766	1,135,673	(14,907)				
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,349)	(3,349)					
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	8,188	7,928	260				
9.	Totals (Lines 1 to 8.3)	2,517,232	1,221,287	1,295,945				
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	2,234,049	756,186	1,477,863				
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	57,683	13,771	43,912				
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	(399,119)	(15,384,723)	14,985,604				
20.	Totals (Lines 10 to 19)	1,892,613	(14,614,766)	16,507,379				
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	167,305	4,905	162,400				
22.	Commissions and expense allowances on reinsurance assumed	7,928	7,928					
23.	General insurance expenses	602,000	502,034	99,966				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	85,802	46,721	39,081				
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	2	2					
28.	Totals (Lines 20 to 27)	2,755,650	(14,053,176)	16,808,826				
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(238,418)	15,274,463	(15,512,881)				
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)	(238,418)	15,274,463	(15,512,881)				
32.	Federal income taxes incurred (excluding tax on capital gains)	(71,792)	4,599,401	(4,671,193)				
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)	(166,626)	10,675,062	(10,841,688)				
34.	Policies/certificates in force end of year	4,123	1,287	2,836				
	DETAILS OF WRITE-INS							
08.301.	Administrative fees	7,928	7,928					
08.302.	Fee income	260		260				
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)	8,188	7,928	260				
2701.	Fines and penatlities	2	2					
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)	2	2					

(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
	Total	2 Individual	3 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	1,481										1,481		
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	17,275										17,275		
4. Amortization of Interest Maintenance Reserve (IMR)	(52)										(52)		
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	21										21		
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	18,725										18,725		
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	27,748										27,748		
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
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	(11,251)										(11,251)		
20. Totals (Lines 10 to 19)	16,497										16,497		
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	74										74		
24. Insurance taxes, licenses and fees, excluding federal income taxes	43										43		
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)	16,614										16,614		
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	2,111										2,111		
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)	2,111										2,111		
32. Federal income taxes incurred (excluding tax on capital gains)	635										635		
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)	1,476										1,476		
34. Policies/certificates in force end of year	10										10		
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)													

(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	1,039,215,476	2,984,844	1,030,910,636	312,644		5,007,352						
2. Tabular net premiums or considerations	139,597,668	1,465	139,257,100	266,661		72,442						
3. Present value of disability claims incurred												
4. Tabular interest	41,673,868	103,950	41,273,607	21,574		274,737						
5. Tabular less actual reserve released	(2,623)		(386)	(2,331)		94						
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	1,220,484,389	3,090,259	1,211,440,957	598,548		5,354,625						
9. Tabular cost	37,130,934	64,477	36,680,961	279,475		106,021						
10. Reserves released by death	73,030,941	125,430	72,704,967	25,376		175,168						
11. Reserves released by other terminations (net)	6,502,653	23,106	6,681,405	(273,126)		71,268						
12. Annuity, supplementary contract and disability payments involving life contingencies	5,882		3,846	1,917		119						
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	116,670,410	213,013	116,071,179	33,642		352,576						
15. Reserve December 31 of current year	1,103,813,979	2,877,246	1,095,369,778	564,906		5,002,049						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	1,020,630,762	2,784,110	1,014,572,608	237,400		3,036,644						
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,020,630,762	2,784,110	1,014,572,608	237,400		3,036,644						

(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	1,969,161,380	1,969,161,153	227						
2.	Tabular net premiums or considerations	243,932,135	243,931,898	237						
3.	Present value of disability claims incurred									
4.	Tabular interest	78,941,204	78,941,194	10						
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)	2,292,034,719	2,292,034,245	474						
9.	Tabular cost	63,521,284	63,521,057	227						
10.	Reserves released by death	110,066,231	110,066,231							
11.	Reserves released by other terminations (net)	7,497,751	7,497,751							
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)	181,085,266	181,085,039	227						
15.	Reserve December 31 of current year	2,110,949,453	2,110,949,206	247						
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,950,468,744	1,950,467,794	950						
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,950,468,744	1,950,467,794	950						

(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	70,551,426	68,737,819	663,025			1,150,582	
2.	Tabular net premiums or considerations	1,313,276	1,180,629				132,647	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,075,271	2,022,666	19,103			33,502	
5.	Tabular less actual reserve released	(17,417)					(17,417)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	73,922,556	71,941,114	682,128			1,299,314	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	216,536	216,536					
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,656,030	6,363,073	83,133			209,824	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	6,872,566	6,579,609	83,133			209,824	
15.	Reserve December 31 of current year	67,049,990	65,361,505	598,995			1,089,490	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	66,789,989	65,670,014	616,045			503,930	
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.

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

(N/A Fraternal)

		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	21,374,551	6,505,629	14,868,922				
2.	Tabular net premiums or considerations	1,225,646	45,199	1,180,447				
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	637,803	186,057	451,746				
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)	23,238,000	6,736,885	16,501,115				
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	57,683	13,771	43,912				
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,204,885	733,285	1,471,600				
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	2,262,568	747,056	1,515,512				
15.	Reserve December 31 of current year	20,975,432	5,989,829	14,985,603				
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	21,019,178	6,003,946	15,015,232				
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) 3,404,382	3,405,119
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 138,855,883	140,973,936
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 958,383	881,071
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	302,898	305,347
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 21,965,423	22,181,823
4.	Real estate	(d)	
5	Contract loans	489,031	476,469
6	Cash, cash equivalents and short-term investments	(e) 651,069	651,069
7	Derivative instruments	(f)	
8.	Other invested assets	8,645,481	8,604,666
9.	Aggregate write-ins for investment income	407	407
10.	Total gross investment income	175,272,957	177,479,907
11.	Investment expenses		(g) 4,251,376
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		4,251,376
17.	Net investment income (Line 10 minus Line 16)		173,228,531
	DETAILS OF WRITE-INS		
0901.	Other investment income	407	407
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	407	407
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 3,803,442 accrual of discount less $ 3,866,874 amortization of premium and less $ 2,441,922 paid for accrued interest on purchases.

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

(c) Includes $ ..... accrual of discount less $ 3,836 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 $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... 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	(642)		(642)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	537,130	(493,483)	43,647		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	1,361,218		1,361,218		
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)				221,035	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate	167,401		167,401		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets	(4,538,071)		(4,538,071)	3,610,863	
9.	Aggregate write-ins for capital gains (losses)	113,435		113,435		
10.	Total capital gains (losses)	(2,359,529)	(493,483)	(2,853,012)	3,831,898	
	DETAILS OF WRITE-INS					
0901.	Litigation proceeds	113,435		113,435		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	113,435		113,435		

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	1,674,015		508,128			1,165,887						
2. Deferred and accrued	29,169,879		11,933,935			17,235,944						
3. Deferred , accrued and uncollected:												
3.1 Direct	30,843,894		12,442,063			18,401,831						
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	30,843,894		12,442,063			18,401,831						
4. Advance	203,057		91,971			111,086						
5. Line 3.4 - Line 4	30,640,837		12,350,092			18,290,745						
6. Collected during year:												
6.1 Direct	51,584,021		19,394,940	281,416		31,311,837	595,828					
6.2 Reinsurance assumed												
6.3 Reinsurance ceded												
6.4 Net	51,584,021		19,394,940	281,416		31,311,837	595,828					
7. Line 5 + Line 6.4	82,224,858		31,745,032	281,416		49,602,582	595,828					
8. Prior year (uncollected + deferred and accrued - advance)	26,772,655		10,040,334			16,732,321						
9. First year premiums and considerations:												
9.1 Direct	55,452,203		21,704,698	281,416		32,870,261	595,828					
9.2 Reinsurance assumed												
9.3 Reinsurance ceded												
9.4 Net (Line 7 - Line 8)	55,452,203		21,704,698	281,416		32,870,261	595,828					
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	366,069,659		128,705,071	252,235		237,044,351	68,002					
10.2 Reinsurance assumed	526			19		507						
10.3 Reinsurance ceded												
10.4 Net	366,070,185		128,705,071	252,254		237,044,858	68,002					
RENEWAL												
11. Uncollected	3,719,767	80	757,137	422,459		2,540,067				24		
12. Deferred and accrued	79,068,576	1,089	28,314,442			50,753,045						
13. Deferred, accrued and uncollected:												
13.1 Direct	82,804,565	1,169	29,087,802	422,459		53,293,111				24		
13.2 Reinsurance assumed	12		12									
13.3 Reinsurance ceded	16,235		16,235									
13.4 Net (Line 11 + Line 12)	82,788,342	1,169	29,071,579	422,459		53,293,111				24		
14. Advance	4,225,221	99	1,319,503			2,905,570				49		
15. Line 13.4 - Line 14	78,563,121	1,070	27,752,076	422,459		50,387,541				(25)		
16. Collected during year:												
16.1 Direct	166,482,518	2,649	57,338,355	1,179,324		107,232,768	727,798			1,624		
16.2 Reinsurance assumed	(2,901)		320			(3,221)						
16.3 Reinsurance ceded	87,229		87,123							106		
16.4 Net	166,392,388	2,649	57,251,552	1,179,324		107,229,547	727,798			1,518		
17. Line 15 + Line 16.4	244,955,509	3,719	85,003,628	1,601,783		157,617,088	727,798			1,493		
18. Prior year (uncollected + deferred and accrued - advance)	74,220,012	1,111	25,186,561	468,399		48,563,929				12		
19. Renewal premiums and considerations:												
19.1 Direct	170,819,681	2,607	59,901,146	1,133,384		109,053,159	727,798			1,587		
19.2 Reinsurance assumed	278		278									
19.3 Reinsurance ceded	84,465		84,359							106		
19.4 Net (Line 17 - Line 18)	170,735,494	2,607	59,817,065	1,133,384		109,053,159	727,798			1,481		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	592,341,543	2,607	210,310,915	1,667,035		378,967,771	1,391,628			1,587		
20.2 Reinsurance assumed	804		278	19		507						
20.3 Reinsurance ceded	84,465		84,359							106		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	592,257,882	2,607	210,226,834	1,667,054		378,968,278	1,391,628			1,481		

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	32,152		32,152									
22. All other	215,714		215,714									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded												
23.2 Reinsurance assumed												
23.3 Net ceded less assumed												
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	50,746		50,725							21		
25.2 Reinsurance assumed	218,773		127,706	10,615		72,524	7,928					
25.3 Net ceded less assumed	(168,027)		(76,981)	(10,615)		(72,524)	(7,928)			21		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	50,746		50,725							21		
26.2 Reinsurance assumed (Page 6, Line 22)	218,773		127,706	10,615		72,524	7,928					
26.3 Net ceded less assumed	(168,027)		(76,981)	(10,615)		(72,524)	(7,928)			21		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	71,225,526		28,290,196	62,938		42,708,473	163,919					
28. Single	74,826,201		25,435,264	1,811		49,385,740	3,386					
29. Renewal	1,967,977		1,967,883	77		17						
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	148,019,704		55,693,343	64,826		92,094,230	167,305					

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	1,518,801						1,518,801
2. Salaries and wages	14,409,729						14,409,729
3.11 Contributions for benefit plans for employees	2,468,236						2,468,236
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	124,532						124,532
3.32 Other agent welfare							
4.1 Legal fees and expenses	194,912						194,912
4.2 Medical examination fees							
4.3 Inspection report fees	1,115,578						1,115,578
4.4 Fees of public accountants and consulting actuaries	579,150						579,150
4.5 Expense of investigation and settlement of policy claims	63,182						63,182
5.1 Traveling expenses	949,562						949,562
5.2 Advertising	53,292						53,292
5.3 Postage, express, telegraph and telephone	1,039,590						1,039,590
5.4 Printing and stationery	454,191						454,191
5.5 Cost or depreciation of furniture and equipment	178,918						178,918
5.6 Rental of equipment	24,248						24,248
5.7 Cost or depreciation of EDP equipment and software	66,605						66,605
6.1 Books and periodicals	4,044						4,044
6.2 Bureau and association fees	10,261						10,261
6.3 Insurance, except on real estate	89,399						89,399
6.4 Miscellaneous losses	383,531		74				383,605
6.5 Collection and bank service charges	322,508						322,508
6.6 Sundry general expenses	(6,383)						(6,383)
6.7 Group service and administration fees	(4,051,729)						(4,051,729)
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	2,164						2,164
7.2 Agents' balances charged off (less $ ..... recovered)							
7.3 Agency conferences other than local meetings	931,147						931,147
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					549,746		549,746
9.3 Aggregate write-ins for expenses	12,214,075				3,701,630		15,915,705
10. General expenses incurred	33,139,543		74		4,251,376	(b)	(a) 37,390,993
11. General expenses unpaid Dec. 31, prior year	2,911,124				37,187		2,948,311
12. General expenses unpaid Dec. 31, current year	3,305,148				42,583		3,347,731
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	32,745,519		74		4,245,980		36,991,573
DETAILS OF WRITE-INS							
09.301. IT chargeback	7,793,961						7,793,961
09.302. Management fee	4,012,227				3,701,630		7,713,857
09.303. Charitable contributions	298,890						298,890
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	108,997						108,997
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	12,214,075				3,701,630		15,915,705

(a) Includes management fees of $ 7,713,857 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 $ .....

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						
2. State insurance department licenses and fees	546,470					546,470
3. State taxes on premiums	13,156,491	43				13,156,534
4. Other state taxes, including $ 38,360 for employee benefits	104,766					104,766
5. U.S. Social Security taxes	987,735					987,735
6. All other taxes	749					749
7. Taxes, licenses and fees incurred	14,796,211	43				14,796,254
8. Taxes, licenses and fees unpaid Dec. 31, prior year	2,232,760					2,232,760
9. Taxes, licenses and fees unpaid Dec. 31, current year	2,757,457	43				2,757,500
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	14,271,514					14,271,514

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	32,152	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	215,714	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	247,866	
6. Paid in cash	29,315	
7. Left on deposit	219,680	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	496,861	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	557,825	
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	557,825	
16. Total from prior year	587,570	
17. Total dividends or refunds (Lines 9 + 15 - 16)	467,116	
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)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 1941 CSO 130% ANB 2.5% Net Level	1,355		1,355		
0100002. 1941 CSO 130% ANB 3% Net Level	65,242		65,242		
0100003. 1941 CSO ANB 2.5% CRVM	2,097,605		2,097,605		
0100004. 1941 CSO ANB 2.5% Net Level	661,447		661,447		
0100005. 1941 CSO ANB 2.75% Net Level	4,223		4,223		
0100006. 1941 CSO ANB 3% CRVM	1,967,897		1,967,897		
0100007. 1941 CSO ANB 3% Full Preliminary Term	9,508		9,508		
0100008. 1941 CSO ANB 3% Net Level	5,487,988		5,487,988		
0100009. 1941 CSO ANB 4% Net Level	2,196		2,196		
0100010. 1958 CET ALB M/F 2.5% Net Level	49,165		49,165		
0100011. 1958 CET ALB M/F 3% Net Level	273,729		273,729		
0100012. 1958 CET ALB M/F 3.5% Net Level	136,263		136,263		
0100013. 1958 CET ALB M/F 4% Net Level	151,493		151,493		
0100014. 1958 CET ALB M/F 4.5% Net Level	74,897		74,897		
0100015. 1958 CET ANB M/F 0% Net Level	65,780		65,780		
0100016. 1958 CET ANB M/F 2.5% Net Level	814		814		
0100017. 1958 CET ANB M/F 3% Net Level	724,943		724,943		
0100018. 1958 CET ANB M/F 3.5% Net Level	348,871	42,547	306,324		
0100019. 1958 CET ANB M/F 4% Net Level	49,270		49,270		
0100020. 1958 CSO ALB M/F 2.5% Net Level	53,333		53,333		
0100021. 1958 CSO ALB M/F 3% CRVM	10,252,399		10,252,157		242
0100022. 1958 CSO ALB M/F 3% Net Level	4,070,491		4,070,491		
0100023. 1958 CSO ALB M/F 3% New Jersey Standard	3,966		3,966		
0100024. 1958 CSO ALB M/F 3.5% CRVM	5,075,012		5,075,012		
0100025. 1958 CSO ALB M/F 3.5% Net Level	625,198		625,198		
0100026. 1958 CSO ALB M/F 3.5% Initial / 2.5% Ultimate CRVM	942,577		942,577		
0100027. 1958 CSO ALB M/F 4% CRVM	2,195,586		2,195,586		
0100028. 1958 CSO ALB M/F 4% Net Level	276,663		276,663		
0100029. 1958 CSO ALB M/F 4.5% CRVM	3,210,229		3,210,229		
0100030. 1958 CSO ALB M/F 4.5% Net Level	281,347		281,347		
0100031. 1958 CSO ALB M/F 5.5% Net Level	29,179		29,179		
0100032. 1958 CSO ALB Male Joint 3.5% CRVM	82,629		82,629		
0100033. 1958 CSO ANB M/F 0% CRVM	1,072,899		1,072,899		
0100034. 1958 CSO ANB M/F 2.5% CRVM	843,853		843,853		
0100035. 1958 CSO ANB M/F 2.5% Net Level	130,339		130,339		
0100036. 1958 CSO ANB M/F 3% CRVM	6,336,331		6,336,331		
0100037. 1958 CSO ANB M/F 3% Full Preliminary Term	40,039		40,039		
0100038. 1958 CSO ANB M/F 3% Net Level	17,983,544		17,983,544		
0100039. 1958 CSO ANB M/F 3.5% CRVM	1,963,909		1,963,909		
0100040. 1958 CSO ANB M/F 3.5% Full Preliminary Term	623,218	623,218			
0100041. 1958 CSO ANB M/F 3.5% Net Level	8,880,495	6,420	8,874,076		
0100042. 1958 CSO ANB M/F 4% CRVM	1,952,139		1,952,139		
0100043. 1958 CSO ANB M/F 4% Net Level	481,872		481,872		
0100044. 1958 CSO ANB M/F 4.5% Net Level	1,837		1,837		
0100045. 1958 CSO ANB M/F 5% Net Level	862		862		
0100046. 1961 CSI Age Next Birthday 3.5% CRVM	92,072	92,072			
0100047. 1980 CET ALB Blended 50/50 4% Net Level	886,789		881,140		5,649
0100048. 1980 CET ALB Blended 50/50 4.5% Net Level	100,124		98,166		1,958
0100049. 1980 CET ALB Blended 50/50 5% Net Level	21,806		21,806		
0100050. 1980 CET ALB Blended 50/50 5.5% Net Level	16,789		16,789		
0100051. 1980 CET ALB M/F 3.5% Net Level	2,469		1,139		1,329
0100052. 1980 CET ALB M/F 4% Net Level	146,832		141,340		5,491
0100053. 1980 CET ALB M/F 4.5% Net Level	235,277		235,277		
0100054. 1980 CET ALB M/F 5% Net Level	45,429		45,429		
0100055. 1980 CET ALB M/F 5.5% Net Level	93,908		93,908		
0100056. 1980 CET ALB M/F 6% Net Level	40,000		40,000		
0100057. 1980 CET ALB M/F 6% Initial / 4% Ultimate Net Level	26,922		26,922		
0100058. 1980 CET ANB M/F 4.5% Net Level	531		531		
0100059. 1980 CET ANB M/F 6% Net Level	506		506		
0100060. 1980 CSO ALB Blended 50/50 3.5% CRVM	151,053,498		54,758,870		96,294,628
0100061. 1980 CSO ALB Blended 50/50 3.5% Net Level	556,447,693		234,853,981		321,593,712
0100062. 1980 CSO ALB Blended 50/50 4% CRVM	108,667,546		38,085,138		70,582,407
0100063. 1980 CSO ALB Blended 50/50 4% Net Level	224,466,689		94,341,173		130,125,516
0100064. 1980 CSO ALB Blended 50/50 4.5% CRVM	108,136,035		59,952,496		48,183,540
0100065. 1980 CSO ALB Blended 50/50 4.5% Net Level	138,468,533		51,425,526		87,043,008
0100066. 1980 CSO ALB Blended 50/50 5% CRVM	5,369,621		5,369,621		
0100067. 1980 CSO ALB Blended 50/50 5% Net Level	246,560		246,560		
0100068. 1980 CSO ALB Blended 50/50 5.5% CRVM	2,120,519		2,120,519		
0100069. 1980 CSO ALB Blended 50/50 5.5% Net Level	24,452		24,452		
0100070. 1980 CSO ALB Blended C Nonsmoker/Smoker 5% CRVM	90,979		90,979		
0100071. 1980 CSO ALB Blended C Nonsmoker/Smoker 5% Net Level	10,951		10,951		
0100072. 1980 CSO ALB Blended Joint 4% CRVM	3,170		3,170		
0100073. 1980 CSO ALB Blended Joint 4% Net Level	4		4		
0100074. 1980 CSO ALB Blended Joint 4.5% CRVM	109,330		109,330		
0100075. 1980 CSO ALB M/F 3% Net Level	1,554		1,554		
0100076. 1980 CSO ALB M/F 3.5% CRVM	391,951,857		95,665,979		296,285,878
0100077. 1980 CSO ALB M/F 3.5% Net Level	684,716,228		177,849,409		506,866,818
0100078. 1980 CSO ALB M/F 4% CRVM	194,132,222		45,510,937		148,621,285
0100079. 1980 CSO ALB M/F 4% Net Level	266,654,795		43,201,928		223,452,866
0100080. 1980 CSO ALB M/F 4.5% CRVM	102,913,673		45,354,235		57,559,438
0100081. 1980 CSO ALB M/F 4.5% Net Level	135,834,195		12,570,357		123,263,838
0100082. 1980 CSO ALB M/F 5% CRVM	3,522,156		3,522,156		
0100083. 1980 CSO ALB M/F 5% Net Level	113,152		112,211		942
0100084. 1980 CSO ALB M/F 5.5% CRVM	9,233,005		9,233,005		
0100085. 1980 CSO ALB M/F 5.5% Net Level	587,392		587,392		
0100086. 1980 CSO ALB M/F 6% CRVM	2,960,696		2,960,696		
0100087. 1980 CSO ALB M/F 6% Net Level	300,021		300,021		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100088. 1980 CSO ALB M/F 6% Initial / 4% Ultimate CRVM	2,497,651		2,497,651		
0100089. 1980 CSO ALB M/F 7.5% Net Level	2,962		2,962		
0100090. 1980 CSO ANB M/F 4% CRVM	391,645		391,645		
0100091. 1980 CSO ANB M/F 4% Net Level	6,472		6,472		
0100092. 1980 CSO ANB M/F 4.5% CRVM	18,428		18,428		
0100093. 1980 CSO ANB M/F 4.5% Net Level	3,821		3,821		
0100094. 1980 CSO ANB M/F 6% CRVM	36,981		36,981		
0100095. 1980 CSO ANB M/F 6% Net Level	5,631		5,631		
0100096. 2001 CSO ALB M/F 3.5% CRVM	14,678		14,678		
0100097. 2001 CSO ALB M/F 3.5% Net Level	11,984		11,984		
0100098. 2001 CSO ALB M/F 4% CRVM	2,240		2,240		
0100099. 2001 CSO ALB M/F Nonsmoker/Smoker 3.5% CRVM	35,685,505		35,685,505		
0100100. 2001 CSO ALB M/F Nonsmoker/Smoker 3.5% Net Level	837,122		837,122		
0100101. 2001 CSO ALB M/F Nonsmoker/Smoker 4% CRVM	5,834,989		5,834,989		
0100102. 2001 CSO ALB M/F Nonsmoker/Smoker 4% Net Level	428,675		428,675		
0100103. American Experience 3% Net Level	224,777		224,777		
0100104. American Experience 3.5% Full Preliminary Term	1,177,020	1,176,873	146		
0100105. American Experience 3.5% Net Level	51,918	51,918			
0100106. American Experience 4% Full Preliminary Term	841,456	841,330	126		
0100107. American Experience 4% Net Level	6,006	6,006			
0100108. American Men ANB 3% CRVM	9,317		9,317		
0100109. American Men ANB 3% Net Level	48,279		48,279		
0100110. Guaranteed Insurability Option	732		732		
0100111. Travel Benefit	109,957				109,957
0100112. Substandard	5,274		5,274		
0199997. Totals (Gross)	3,217,682,132	2,840,383	1,104,843,248		2,109,998,501
0199998. Reinsurance ceded	7,086,741		7,086,741		
0199999. Life Insurance: Totals (Net)	3,210,595,391	2,840,383	1,097,756,507		2,109,998,501
0200001. 3.5% CARVM	2,750,090	XXX	1,233,696	XXX	1,516,394
0200002. 3.75% CARVM	9,909,232	XXX	4,031,335	XXX	5,877,897
0200003. 4% CARVM	4,144,989	XXX	1,578,689	XXX	2,566,300
0200004. 4.25% CARVM	2,160,533	XXX	481,141	XXX	1,679,392
0200005. 4.5% CARVM	3,504,496	XXX	1,016,529	XXX	2,487,967
0200006. 4.75% CARVM	1,963,445	XXX	679,330	XXX	1,284,115
0200007. 5% CARVM	2,554,677	XXX	1,645,537	XXX	909,140
0200008. 5.25% CARVM	3,086,491	XXX	2,538,446	XXX	548,045
0200009. 5.5% CARVM	25,261,228	XXX	22,690,520	XXX	2,570,708
0200010. 5.75% CARVM	2,482,916	XXX	947,441	XXX	1,535,475
0200011. 6% CARVM	12,327,032	XXX	12,327,032	XXX	
0200012. 6.25% CARVM	942,452	XXX	942,452	XXX	
0200013. 6.5% CARVM	1,597,762	XXX	1,597,762	XXX	
0200014. 6.75% CARVM	534,841	XXX	534,841	XXX	
0200015. 7% CARVM	253,268	XXX	253,268	XXX	
0200016. 7.25% CARVM	1,972,804	XXX	1,972,804	XXX	
0200017. 8.5% CARVM	4,554,467	XXX	4,554,467	XXX	
0200018. 8.75% CARVM	573,214	XXX	573,214	XXX	
0200019. 9% CARVM	219,882	XXX	219,882	XXX	
0200020. 10% CARVM	226,000	XXX	226,000	XXX	
0200021. 4% FUND VALUE	5,256,583	XXX	5,256,583	XXX	
0200022. 7% DEFERRED PENSION	608,599	XXX	608,599	XXX	
0200023. 3.5% DEFERRED	25,686	XXX	25,686	XXX	
0200024. 3% Annuity 2000 Female	35,106	XXX	35,106	XXX	
0200025. 3.75% Annuity 2000 Female	111,495	XXX	111,495	XXX	
0200026. 4% Annuity 2000 Female	31,674	XXX	31,674	XXX	
0200027. 3% Annuity 2000 Male	26,037	XXX	26,037	XXX	
0200028. 4% Annuity 2000 Male	42,382	XXX	42,382	XXX	
0200029. 4% INTEREST INCOME	155,861	XXX	155,861	XXX	
0200030. 2.5% ANNUITY CERTAIN	2,806	XXX	2,806	XXX	
0200031. 3% ANNUITY CERTAIN	103,471	XXX	103,471	XXX	
0200032. 3.5% ANNUITY CERTAIN	16,597	XXX	16,597	XXX	
0200033. 3.75% ANNUITY CERTAIN	20,407	XXX	20,407	XXX	
0200034. 4% ANNUITY CERTAIN	194,706	XXX	194,706	XXX	
0200035. 7% ANNUITY CERTAIN (IVA)	172,734	XXX	172,734	XXX	
0200036. 83 A FEMALE 6%	63,276	XXX	63,276	XXX	
0200037. 83 A MALE 7%	21,955	XXX	21,955	XXX	
0200038. APOLA Assumed Annuities	10,932	XXX	10,932	XXX	
0200039. SLC Assumed Annuities	40,000	XXX	40,000	XXX	
0299997. Totals (Gross)	87,960,126	XXX	66,984,693	XXX	20,975,433
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	87,960,126	XXX	66,984,693	XXX	20,975,433
0300001. 49 A FEMALE 3.5%	3,336		3,336		
0300002. 83 A FEMALE 8%	4,916		4,916		
0300003. Annuity 2000 2.5%	4,507		4,507		
0300004. Annuity 2000 3%	52,537		52,537		
0399997. Totals (Gross)	65,296		65,296		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	65,296		65,296		
0400001. 59 ADB 58 CSO 3%	43,983		43,983		
0499997. Totals (Gross)	43,983		43,983		
0499998. Reinsurance ceded	1,229		1,229		
0499999. Accidental Death Benefits: Totals (Net)	42,754		42,754		
0500001. 52 DIS 58 CSO 3%	12,028		12,028		
0599997. Totals (Gross)	12,028		12,028		
0599998. Reinsurance ceded	218		218		
0599999. Disability-Active Lives: Totals (Net)	11,810		11,810		
0600001. 26 150% 41 CSO 2.5%	493		493		
0600002. 52 DIS 58 CSO 3%	35,767		35,767		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0699997. Totals (Gross)	36,260		36,260		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	36,260		36,260		
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	131,709		131,709		
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	3,272,982	494	2,344,109		928,379
0700003. IPDC Reserve	778,936	36,368	719,996		22,572
0799997. Totals (Gross)	4,183,627	36,862	3,195,814		950,951
0799998. Reinsurance ceded	106,413		106,413		
0799999. Miscellaneous Reserves: Totals (Net)	4,077,214	36,862	3,089,401		950,951
9999999. Totals (Net) - Page 3, Line 1	3,302,788,851	2,877,245	1,167,986,721		2,131,924,885

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
Non-participating

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 [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
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: $
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	106										106		
2. Additional contract reserves (b)	3,480										3,480		
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	3,586										3,586		
8. Reinsurance ceded	1,918										1,918		
9. Totals (Net)	1,668										1,668		
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	120,035										120,035		
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	120,035										120,035		
15. Reinsurance ceded	2,675										2,675		
16. Totals (Net)	117,360										117,360		
17. TOTAL (Net)	119,028										119,028		
18. TABULAR FUND INTEREST	3,740										3,740		
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(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	28,699,477			10,204,548	18,415,987	78,942
2. Deposits received during the year	3,963,957			3,762,320	200,211	1,426
3. Investment earnings credited to the account	652,768			96,069	554,277	2,422
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	4,834,245			3,764,496	1,067,030	2,719
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	28,481,957			10,298,441	18,103,444	80,071
10. Reinsurance balance at the beginning of the year	79,531			79,531		
11. Net change in reinsurance assumed	23,711			23,711		
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)	103,241			103,241		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	28,585,198			10,401,683	18,103,444	80,071

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											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other 2.21 Direct	14,926,578	21,259	5,413,712	418,597			9,033,725	39,285			
2.22 Reinsurance assumed	344,057		159,218	28,534			151,844	4,461			
2.23 Reinsurance ceded	95,927		95,927								
2.24 Net	15,174,708	21,259	(b) 5,477,003	(b) 447,131		(b)	(b) 9,185,569	43,746	(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	3,352,444	1,838	1,377,410	793			1,902,355	48			70,000
3.2 Reinsurance assumed	21,683		10,464	39			11,170	10			
3.3 Reinsurance ceded											
3.4 Net	3,374,127	1,838	(b) 1,387,874	(b) 832		(b)	(b) 1,913,525	58	(b)	(b)	(b) 70,000
4. TOTALS 4.1 Direct	18,279,022	23,097	6,791,122	419,390			10,936,080	39,333			70,000
4.2 Reinsurance assumed	365,740		169,682	28,573			163,014	4,471			
4.3 Reinsurance ceded	95,927		95,927								
4.4 Net	18,548,835	(a) 23,097	(a) 6,864,877	447,963			(a) 11,099,094	43,804			70,000

(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 $ 36,260 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 $ 117,361 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	291,447,838	144,550	114,795,073	6,837,173	5,538		167,547,088	2,090,668			27,748
1.2 Reinsurance assumed	3,154,400		1,490,110	255,652			1,294,170	114,468			
1.3 Reinsurance ceded	782,583		782,583								
1.4 Net	(d) 293,819,655	144,550	115,502,600	7,092,825	5,538		168,841,258	2,205,136			27,748
2. Liability December 31, current year from Part 1:											
2.1 Direct	18,279,022	23,097	6,791,122	419,390			10,936,080	39,333			70,000
2.2 Reinsurance assumed	365,740		169,682	28,573			163,014	4,471			
2.3 Reinsurance ceded	95,927		95,927								
2.4 Net	18,548,835	23,097	6,864,877	447,963			11,099,094	43,804			70,000
3. Amounts recoverable from reinsurers December 31, current year	555,466		555,466								
4. Liability December 31, prior year:											
4.1 Direct	14,527,528	12,243	6,338,511	840,819			7,259,688	6,267			70,000
4.2 Reinsurance assumed	406,990		235,239	43,941			119,185	8,625			
4.3 Reinsurance ceded	107,002		107,002								
4.4 Net	14,827,516	12,243	6,466,748	884,760			7,378,873	14,892			70,000
5. Amounts recoverable from reinsurers December 31, prior year	144,527		144,527								
6. Incurred Benefits											
6.1 Direct	295,199,332	155,404	115,247,684	6,415,744	5,538		171,223,480	2,123,734			27,748
6.2 Reinsurance assumed	3,113,150		1,424,553	240,284			1,337,999	110,314			
6.3 Reinsurance ceded	1,182,447		1,182,447								
6.4 Net	297,130,035	155,404	115,489,790	6,656,028	5,538		172,561,479	2,234,048			27,748

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 11,066 in Line 1.1, $ 11,066 in Line 1.4.
$ 11,066 in Line 6.1, and $ 11,066 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,396,786 in Line 1.1, $ 1,403,227 in Line 1.4.
$ 1,396,786 in Line 6.1, and $ 1,407,891 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,866,859 in Line 1.1, $ 1,901,065 in Line 1.4.
$ 1,866,859 in Line 6.1, and $ 1,896,401 in Line 6.4.

(d) Includes $ 5,882 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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	16,118	11,438	(4,680)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	16,118	11,438	(4,680)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	34,886,460	27,291,995	(7,594,465)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	99,579	85	(99,494)
24.	Health care and other amounts receivable	3,936,206	3,634,890	(301,316)
25.	Aggregate write-ins for other than invested assets	12,991,082	14,576,622	1,585,540
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	51,929,445	45,515,030	(6,414,415)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	51,929,445	45,515,030	(6,414,415)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Interest maintenance reserve asset	12,948,378	14,551,492	1,603,114
2502.	Prepaid expenses	41,871	23,971	(17,900)
2503.	Other receivables	833	1,159	326
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	12,991,082	14,576,622	1,585,540

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of American Memorial Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the National Association of Insurance Commissioners and the state of South Dakota.

The South Dakota Division of Insurance recognizes only statutory practices prescribed or permitted by the state of South Dakota for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the South Dakota Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("SAP") has been adopted as a component of prescribed or permitted practices by the state of South Dakota. There were no differences between the Company's financial statements prepared according to the NAIC SAP or practices prescribed by the state of South Dakota which would require disclosure in the Notes to the Financial Statements. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

The South Dakota Department of Labor & Regulation, Division of Insurance, granted the Company a permitted practice to exclude the assets and liabilities related to a block of separate account investment annuities in runoff from the accompanying financial statements. The asset and liability fair value of the separate account investment annuities is $167,148,566 and does not affect surplus or net income of the Company.

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

	SSAP #	F/S Page	F/S Line #	December 31, 2019	December 31, 2018
(1) Net Income South Dakota state basis				$ 33,896,659	$ 39,118,704
(2) State Prescribed Practices (Income) - None				-	-
(3) State Permitted Practices (Income) - None				-	-
(4) Net Income, NAIC SAP				$ 33,896,659	$ 39,118,704
(5) Statutory Surplus South Dakota basis				$ 158,723,332	$ 147,350,203
(6) State Prescribed Practices (Surplus) - None				-	-
(7) State Permitted Practices (Surplus)				-	-
Increase to separate account assets	56	2	27	167,148,566	154,100,562
Increase to separate account liabilities	56	3	27	(167,148,566)	(154,100,562)
(8) Statutory Surplus, NAIC SAP				$ 158,723,332	$ 147,350,203

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

The preparation of financial statements in conformity with Statements of Statutory Accounting Principles ("SSAP") requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. The most significant items on the Company's financial statements affected by the use of estimates are investments, deferred income taxes, policy and contract liabilities and commitments and contingencies. Actual results could differ from those estimates. The Company believes the amounts reported are reasonable and adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. 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.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at cost or amortized cost.

(2) Bonds, other than loan-backed and structured securities, are generally stated at amortized cost using the modified scientific interest method of amortization. Bonds that are deemed ineligible to be held at amortized cost based upon the bond's assigned NAIC designation are held at the lower of amortized cost or fair value.

(3) Common stocks are stated at fair value.

(4) Preferred stocks are carried at cost, lower of cost or amortized cost, or fair value depending on the assigned NAIC designation and whether the preferred stock is redeemable or non-redeemable.

(5) Mortgage loans on real estate are stated at their unpaid principal balance, net of unamortized premium or discount, less valuation allowances. Valuation allowances are established for mortgage loans that are considered impaired by management and recorded based on the difference between collateral value less estimated sales cost and amortized cost of the loan. Mortgage loans for which foreclosure is probable are stated at the value of the underlying collateral less estimated sales cost.

(6) Loan-backed and structured securities are stated at amortized cost using the modified scientific interest method of amortization including anticipated prepayments. The retrospective method is used to account for all securities where it is probable all contractual cash flows will be collected. The prospective method is used to account for all securities where collection of all contractual cash flows is not probable.

(7) The Company has no investments in subsidiary, controlled and affiliated ("SCA") entities.

(8) The Company's investments in partnerships are reported using the equity method of accounting.

NOTES TO FINANCIAL STATEMENTS

(9) Derivatives are carried at fair value and accounted for in accordance with SSAP No. 86.

(10) The Company anticipates investment income as a factor in the premium deficiency reserve calculation, in accordance with SSAP No.54, Individual and Group Accident and Health Contracts.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are 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 liabilities are reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy.

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

Not applicable

2. Accounting Changes and Corrections of Errors

Accounting Changes

Effective in 2019, the Company adopted substantive revisions to SSAP No. 51, Life Contracts, to reference the Valuation Manual established by the Standard Valuation Law as part of Principle Based Reserving implementation. Under prescribed guidance, the Company has filed and been granted a Life Principle Based Reserving exemption from the reserve requirements of VM-20 of the Valuation Manual with the South Dakota Department of Labor & Regulation, Division of Insurance. The adoption had no impact on the Company's financial position.

Effective in 2019, the Company adopted substantive revisions to SSAP No. 43R, Loan-backed and Structured Securities, to eliminate the modified filing exempt process for determining NAIC designations, in accordance with the Valuation of Securities Task Force referral. The adoption had no impact on the Company's financial position or results of operations.

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2019 were 5.79% and 3.20%, respectively. All loans issued during 2019 were commercial loans.

(2) The maximum percentage of any one loan to the value of security at the time of the loan was 74.34%.

(3) The Company had no taxes, assessments or any amounts advanced that were not included in the mortgage loan totals during 2019 and 2018.

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

	Commercial	
	Insured	All Other
a. As of December 31, 2019		
1. Recorded investment (All)		
(a) Current	$ -	$ 523,396,702
b. As of December 31, 2018		
1. Recorded investment (All)		
(a) Current	$ -	$ 443,808,962

The Company has no mortgage loans aged by type for the categories excluded in the above table.

(5) - (9) The Company held no impaired mortgage loans as of December 31, 2019 and 2018.

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed and structured securities were obtained from external sources and internal estimates.

(2) Due to the intent to sell or inability or lack of intent to retain the security until recovery, the Company recorded the following other-than-temporary impairments of loan-backed and structured securities in 2019:

	Amortized Cost Basis Before Other-	Other-than-temporary Interest	Other-than-temporary Non-Interest	Fair Value
Aggregate Intent to Sell	$ 982,592	$ 13,560		$ 969,032

(3) The Company has no other-than-temporary impairments of loan-backed and structured securities in the current year on the basis the present value of cash flows expected to be collected is less than the amortized cost basis of the security.

NOTES TO FINANCIAL STATEMENTS

(4) The duration of the Company's gross unrealized losses on loan-backed and structured securities at December 31, 2019 is as follows:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (140,592)
2.	12 Months or Longer	$ (442,836)

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

1.	Less than 12 Months	$ 28,779,280
2.	12 Months or Longer	$ 15,779,360

(5) The Company regularly monitors its loan-backed and structured securities to ensure investments that may be other-than-temporarily impaired are identified in a timely fashion, properly valued, and charged against net income in the proper period. Assessment factors include, but are not limited to, the length of time and the extent to which the fair value has been less than amortized cost, the financial condition and rating of the issuer, whether any collateral is held, and the intent and ability of the Company to retain the investment for a period of time sufficient to allow for recovery. In performing the other-than-temporary impairment analysis the net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the security prior to impairment at the balance sheet date. Cash flow estimates vary based on assumptions regarding the underlying collateral including default rates, recoveries and changes in value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. Real Estate

None

K. Low-Income Housing Tax Credits (LIHTC)

None

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted and Nonadmitted) Restricted				Percentage	
	Restricted Asset Category	Total General Account (G/A)	Total From Prior Year	Increase/ Decrease	Total Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
j.	On deposit with states	$5,721,133	$5,736,922	$ (15,789)	$5,721,133	0.2%	0.2%
k.	On deposit with other regulatory bodies	552,849	556,189	(3,340)	552,849	0.0%	0.0%
o.	Total Restricted Assets	$6,273,982	$6,293,111	$ (19,129)	$6,273,982	0.2%	0.2%

The Company had no restricted assets in the categories excluded in the above table. The Company had no nonadmitted restricted assets.

(2) The Company has no assets pledged as collateral not captured in other categories.

(3) The Company has no other restricted assets.

(4) The Company has no collateral received and reflected as invested assets within the financial statements.

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

O. 5GI Securities

None

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	12	-
2. Aggregate Amount of Investment Income	$ 1,081,128	$ -

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in partnerships that exceed 10% of admitted assets.

B. The Company did not recognize any impairment write-downs for its investments in partnerships for the periods presented.

7. Investment Income

A. & B. All investment income due and accrued with amounts over 90 days past due is nonadmitted and subsequently excluded from surplus. The Company did not have any nonadmitted due and accrued investment income at December 31, 2019.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86—Derivatives*

(1) Effective October 1, 2005, the Company purchased a derivative instrument ("CPI CAP") that limits the Company's exposure to inflation risk to a maximum of 5% associated with the prefunded funeral insurance ("Preneed") business that is tied to the Consumer Price index. The CPI CAP was purchased from Morgan Stanley Capital Services, Inc. on September 23, 2005 with an effective date of October 1, 2005. The CPI CAP was purchased for $1,475,000, with a notional amount of $61,500,000, amortizing to $35,942,196 over 15 years.

(2) The Company utilizes the derivative instrument in managing its Preneed's exposure to inflation risk. This instrument seeks to protect a portion of Preneed's existing business that is tied to the Consumer Price Index.

(3) The Company has adopted SSAP No. 86 and accounts for derivatives held under this statement. The Company recorded an asset of $1,475,000 at the time of purchase. The asset is marked to market on a quarterly basis with a change in value reported net of tax as part of unrealized gains and losses. Upon termination (October 1, 2020) of the CPI CAP, the entire unrealized gain or loss will be released into income.

(4) The Company does not have any derivative investments with financing premiums.

(5) No net unrealized gains or losses resulting from being marked to market have been recognized during the reporting period.

(6) No gains or losses have been recognized during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) The derivatives are not a cash flow hedge of a forecasted transaction.

(8) The Company does not have any derivatives with premium costs.

B. Derivatives under *SSAP No. 108—Derivatives Hedging Variable Annuity Guarantees*

None

9. Income Taxes

A. (1) The components of deferred tax assets (DTAs) and deferred tax liabilities (DTLs) are as follows:

		2019			2018			Change		
	Description	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a)	Gross DTAs	$ 67,282,797	$ 7,535,958	$ 74,818,755	$ 62,596,597	$ 7,861,588	$ 70,458,185	$ 4,686,200	$ (325,630)	$ 4,360,570
(b)	Statutory valuation allowance	-	-	-	-	-	-	-	-	-
(c)	Adjusted gross DTAs	67,282,797	7,535,958	74,818,755	62,596,597	7,861,588	70,458,185	4,686,200	(325,630)	4,360,570
(d)	Gross DTLs	(22,161,642)	(440,942)	(22,602,584)	(23,115,283)	(41,053)	(23,156,336)	953,640	(399,890)	553,751
(e)	Net DTA/(DTL)	$ 45,121,155	$ 7,095,016	$ 52,216,171	$ 39,481,315	$ 7,820,534	$ 47,301,849	$ 5,639,840	$ (725,519)	$ 4,914,321
(f)	DTA nonadmitted	(28,212,484)	(6,673,976)	(34,886,460)	(20,380,263)	(6,911,732)	(27,291,995)	(7,832,221)	237,756	(7,594,465)
(g)	Net admitted DTA/(DTL)	$ 16,908,671	$ 421,040	$ 17,329,711	$ 19,101,052	$ 908,802	$ 20,009,854	$ (2,192,381)	$ (487,763)	$ (2,680,144)

Gross DTLs are included as a part of Net DTA before nonadmitted DTA in order to provide consistency with Annual Statement page two, column one.

NOTES TO FINANCIAL STATEMENTS

(2) The components of the admission calculation are as follows:

Description	2019			2018			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission calculation components SSAP No. 101:									
(a) Federal income taxes paid in prior years recoverable through loss carryback	$ -	$ 421,040	$ 421,040	$ -	$ 908,803	$ 908,803	$ -	$ (487,763)	$ (487,763)
(b) Adjusted gross DTAs expected to be realized (excluding DTAs from 2(a) above) after application of threshold limitation (lesser of 2(b)1 and 2(b)2 below)	16,908,670	-	16,908,670	19,101,052	-	19,101,052	(2,192,382)	-	(2,192,382)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	16,908,670	-	16,908,670	23,370,015	-	23,370,015	(6,461,345)	-	(6,461,345)
2. Adjusted DTAs allowed per limitation threshold	-	-	21,209,043	-	-	19,101,052	-	-	2,107,991
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	22,161,642	440,942	22,602,585	23,115,283	41,053	23,156,335	(953,640)	399,890	(553,751)
(d) DTAs admitted as the result of application of SSAP No. 101 (2(a)+2(b)+2(c))	$ 39,070,312	$ 861,982	$ 39,932,295	$ 42,216,335	$ 949,856	$ 43,166,190	$ (3,146,022)	$ (87,873)	$ (3,233,896)

(3) Adjusted capital and surplus

	2019	2018
(a) Ratio used to determine recovery period and threshold limitation amount	593%	563%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 167,201,427	$ 149,307,693

(4) Tax planning strategies had no impact on the Company's ordinary or capital adjusted gross DTAs and net admitted DTAs as of December 31, 2019 and 2018.

The Company has not availed itself of a tax planning strategy involving reinsurance.

B. All DTLs have been recognized.

C. Current tax and change in deferred tax:

(1) Current income taxes incurred consist of the following major components:

Description	2019	2018
Current income tax expense - ordinary	$ 16,457,753	$ 15,002,745
Current income tax expense - capital	368,341	(3,467,235)
Federal income taxes incurred	$ 16,826,094	$ 11,535,510

The Company does not expect a significant increase in tax contingencies within the 12-month period following the balance sheet date.

NOTES TO FINANCIAL STATEMENTS

The tax effects of temporary differences that give rise to significant portions of the DTAs and DTLs are as follows:

Description	December 31, 2019	December 31, 2018	Change
(2) DTAs			
(a) Ordinary			
Reserves	$ 37,317,433	$ 34,402,611	$ 2,914,822
Deferred acquisition costs	23,252,525	20,859,981	2,392,544
Investments	5,602,479	6,319,435	(716,956)
Accrued expenses	189,421	188,398	1,022
Nonadmitted assets	877,325	792,240	85,084
Other	43,615	33,932	9,683
Gross DTAs - Ordinary	$ 67,282,797	$ 62,596,597	$ 4,686,200
(b) Statutory valuation allowance - Ordinary	-	-	-
(c) Nonadmitted DTAs - Ordinary	(28,212,484)	(20,380,263)	(7,832,221)
(d) Admitted adjusted DTAs - Ordinary	$ 39,070,313	$ 42,216,335	$ (3,146,022)
(e) Capital			
Investments	$ 6,859,082	$ 6,438,902	$ 420,181
Deferred gain on building	173,598	208,752	(35,154)
Unrealized losses	503,278	1,213,934	(710,656)
Gross DTAs - Capital	$ 7,535,958	$ 7,861,588	$ (325,629)
(f) Statutory valuation allowance - Capital	-	-	-
(g) Nonadmitted DTAs - Capital	(6,673,976)	(6,911,732)	237,756
(h) Admitted adjusted DTAs - Capital	$ 861,982	$ 949,856	$ (87,873)
(i) Admitted adjusted DTA - Total	$ 39,932,295	$ 43,166,190	$ (3,233,895)

Description	December 31, 2019	December 31, 2018	Change
(3) DTLs			
(a) Ordinary			
Deferred and uncollected premium	$ (11,715,293)	$ (10,924,817)	$ (790,476)
Reserves	(10,445,690)	(12,186,638)	1,740,948
Investments	(659)	(3,828)	3,169
Gross DTLs - Ordinary	$ (22,161,642)	$ (23,115,283)	$ 953,641
(b) Capital			
Investments	$ (346,900)	$ (41,053)	$ (305,847)
Unrealized gains	(94,042)	-	(94,042)
Gross DTLs - Capital	$ (440,942)	$ (41,053)	$ (399,889)
(c) Gross DTLs - Total	$ (22,602,584)	$ (23,156,335)	$ 553,751
(4) Net admitted adjusted DTA/(DTL)	$ 17,329,711	$ 20,009,855	$ (2,680,144)

(5) The change in net deferred income taxes is comprised of the following:

Description	December 31, 2019	December 31, 2018	Change
Gross DTAs	$ 74,818,755	$ 70,458,185	$ 4,360,570
Gross DTLs	(22,602,584)	(23,156,335)	553,751
Net DTA/(DTL)	52,216,171	47,301,851	4,914,321
Statutory valuation allowance	-	-	-
Adjusted net DTA/(DTL)	$ 52,216,171	$ 47,301,851	$ 4,914,321
Plus: Tax effect of change in unrealized gains/losses			$ 804,698
Plus: Rounding			1
Change in net deferred income tax			$ 5,719,020

The Company's adjusted gross DTAs as of December 31, 2019 and 2018, include no valuation allowances because, based on the weight of available evidence, it is more likely than not that all DTAs will be realized.

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	Effective Tax Rate	
	2019	2018
Statutory income before taxes	21.0%	21.0%
Interest maintenance reserve	0.2%	0.0%
Tax credits	-0.1%	-0.2%
Prior period adjustment	-0.4%	-2.2%
Change in nonadmitted assets	-0.2%	0.0%
Non-deductible expenses	0.5%	0.3%
Other permanent adjustments	0.2%	0.0%
Total adjustments	0.2%	-2.1%
Total	21.2%	18.9%
Federal income taxes incurred	32.2%	30.2%
Change in net deferred income tax	-11.0%	-11.3%
Total statutory income taxes	21.2%	18.9%

E. (1) As of December 31, 2019, the Company had no net operating or capital loss carryforwards.

(2) The following are income taxes incurred in the current and prior years that are available for recoupment in the event of future losses:

2019	$	-
2018	$	-
2017	$	2,929,069

F. (1) The Company files a consolidated federal income tax return with the following entities:

Assurant, Inc., Assurant Service Protection, Inc., American Bankers General Agency, Inc., American Bankers Insurance Co. of Florida, American Bankers Insurance Group, American Bankers Life Assurance Co. of Florida, American Bankers Management Co., Inc., American Memorial Life Insurance Co., American Security Insurance Co., Arbor Merger Sub, Inc., Assurant Captive Insurance Company, Inc., Assurant IA Holding Corp., Assurant Insurance Agency, Inc., Assurant Payment Services, Inc., Assurant Reinsurance of Turks & Caicos, Ltd., Assurant BARC Reinsurance Ltd., Assurant Device Services, Inc., Automotive Warranty Services, Inc., Automotive Warranty Services of Florida, Inc., Coast to Coast Dealer Services Inc., Consumer Assist Network Association, Inc., Consumer Program Administrators, Inc., Dealer Performance, Inc., Family Considerations, Inc., Federal Warranty Service Corp., FFG Corporation, First Extended, Inc., First Extended Service Corporation, First Extended Service Corporation of Florida, Florida Office Corp., GP Legacy Place, Inc., Assurant New Ventures, Incorporated, Service Optimization Solutions, Inc. (fka Guardian Travel, Inc.), Insureco Agency and Services, Inc. (CA), Insureco, Inc., Interfinancial, Inc., IQ Data International, Inc., John Alden Life Insurance Co., Mobile Defense, Inc., MS Diversified Corp., National Insurance Agency, Inc., National Product Care Company, North American Warranty, Inc., Product Care, Inc., Reliable Lloyds Insurance Co., Resource Acquisition Corporation, Resource Automotive, Inc., Resource Dealer Group, Inc., Rockford Holding, Inc., Resource Training, Inc., ServicePlan, Inc., ServicePlan of Florida, Inc., Service Protection, Inc., Service Saver, Inc., Shipsurance Insurance Services, Inc., Standard Guaranty Insurance Co., Sureway, Inc., The Warranty Group, Inc., TrackSure Insurance Agency, Inc., TS Holdings, Inc., TWG Holdings, Inc., TWG Home Warranty Services, Inc., TWG Innovative Solutions, Inc., TWG Securities, Inc., TWG Warranty Group, Inc., TWG Warranty Services, Inc., Union Security Insurance Co., Union Security Life Insurance Co. of NY, United Service Protection Corp., United Service Protection, Inc., Virginia Surety Company, Inc., Voyager Group, Inc., Voyager Indemnity Insurance Co., Voyager Service Warranties, Inc., Wolverine Acquisitions, Inc., and Wolverine Interco, Inc.

(2) The method of allocation between the companies is subject to a written agreement. Allocation is based on separate return calculations with current credit for net losses. Intercompany tax balances are settled annually within 30 days of the filing of the consolidated federal income tax return.

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

A. B. & C. The receivable from and payable to affiliates results primarily from services provided to the Company and services the Company provides to affiliates. Receivable and payable accounts relating to affiliates are settled monthly.

During 2019, the Company purchased $19.0 million of other invested assets, at market value, from its affiliate, Assurant CLO Management, LP.

During 2018, the Company purchased $41.8 million of other invested assets, at market value, from its affiliate, Assurant CLO Management GP, LLC.

During 2018, the Company sold $31.6 million of other invested assets, at market value, to its affiliate, Assurant CLO Management, LP.

See Note 13 - Capital and Surplus, regarding dividends and capital contributions.

D. Net amounts due to parent and affiliates are $3,748,814 and included on Page 3, line 24.04 and net amounts receivable from parent and affiliates are $1,210,969 and included on Page 2, line 23. The receivable and payable is non-interest bearing and the terms of the agreement require that the amounts are settled within 30 days of each month.

E. The Company has not entered into any guarantees or undertakings for the benefit of an affiliate or others which will result in an actual contingent exposure of the Company's assets to liability, other than insurance contracts entered into in the ordinary course of business.

NOTES TO FINANCIAL STATEMENTS

F. The Company is a member of a group of affiliated companies and has extensive transactions and relationships with members of the group. Because of these relationships, it is possible that the terms of these transactions, although fair and reasonable, may not be the same as those that would result from transactions among wholly unrelated parties. The Company has service agreements with various affiliates to provide and/or receive services to and/or from the affiliates' management, premium processing, claims processing, premium collection, accounting, actuarial, and legal service, etc. These services include administrative expenses, including employment, occupancy, regulatory, and general administrative expenses.

There are inter-company agreements in place which specifically address inter-company services, cost reimbursement and payment intermediary transactions. The cost allocation methods and its application utilized by the Company are subject to judgment and interpretation and may vary from year to year. Due to the subjective nature of these expense allocations, the process will be continuously reviewed by management to ensure reasonable results. Any modification in methodology resulting from management's review is considered a change in methodology and any corresponding changes will be applied on a prospective basis. Allocable expenses for the Company which may contain characteristics of more than one grouping are classified into the prescribed principle groupings as prescribed by SSAP No. 70 - Allocation of Expenses.

The Company also has investment management and management agreements with Assurant, Inc., (ultimate Parent) whereby the Company receives services from Assurant, Inc., relating to investment management, accounting, and safekeeping of assets.

G. The Company is a wholly owned subsidiary of Interfinancial Inc. (the "Parent"), an insurance holding company, which is directly owned by Assurant, Inc. (the "ultimate parent"). Assurant, Inc. is a Delaware holding company whose common stock is traded on the New York Stock Exchange under the symbol AIZ. A chart of the current organization is included in Schedule Y, Parts 1 and 1A.

H. The Company does not own any shares of an upstream or intermediate parent, either directly or indirectly.

I. The Company has no investment in affiliates.

J. The Company did not recognize any impairment write down for its investments in SCA entities.

K. The Company does not own any shares of foreign insurance subsidiaries.

L. The Company does not have any investments in downstream noninsurance holding companies.

M. The Company has no investments in SCA entities.

N. The Company has no investments in insurance SCA entities.

O. The Company has no investments in SCA entities.

11. Debt

None

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

A. Defined Benefit Plan

None

B–D. Information About Plan Assets

None

E. Defined Contribution Plans

None

F. Multiemployer Plans

None

G. Consolidated/Holding Company Plans

Assurant, Inc. sponsors a qualified defined benefit ("QDB") pension plan and certain other postretirement plans covering employees who meet eligibility requirements as to age and length of service. Plan assets of the QDB pension plan are not specifically identified by each participating subsidiary. Therefore, a breakdown of plan assets is not reflected in these financial statements. The Assurant Pension Plan and various non-qualified pension plans were amended such that no additional benefits will be earned after February 29, 2016. The Company has no legal obligation for benefits under these plans. The benefits are based on certain years of service and the employee's compensation during certain such years of service. Participating Assurant subsidiaries are charged an allocable amount based on its employee pensionable earnings. There were no pension costs allocated to the Company for 2019 and 2018.

The Company participates in a defined contribution plan, sponsored by Assurant, Inc., covering employees who meet eligibility requirements as to age and length of service. Benefits are payable to participants on retirement or disability and to the beneficiaries of participants in the event of death. The amounts expensed were $736,919 and $613,080 for 2019 and 2018, respectively.

With respect to retirement benefits, the Company participates in other health care and life insurance benefit plans ("postretirement benefits") for retired employees, sponsored by Assurant, Inc. The Assurant, Inc. contribution, plan design, and other terms of remaining benefits will not change for those remaining employees. The Company is not legally obligated for benefits under these plans. There were no postretirement benefits incurred during 2019 and 2018.

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act on Postretirement Benefits

None

NOTES TO FINANCIAL STATEMENTS

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

(1) The Company has 10,000,000 shares of common stock authorized and 2,500,000 shares issued and outstanding with a stated value of $1.00 at December 31, 2019.

(2) The Company has no preferred stock outstanding.

(3) The maximum amount which can be paid by State of South Dakota domiciled insurance companies to shareholders without prior approval of the Insurance Commissioner is limited to the greater of 10% of statutory surplus or net gain from operations as of the preceding December 31, but only to the extent of earned surplus. South Dakota domiciled insurance companies are required to give ten day notice before making dividend payment.

(4) The Company paid $21,000,000 of dividends during 2019 as follows:

Date of Dividend Payment	Ordinary	Extraordinary	Total
June 11, 2019	$ 7,000,000	$ -	$ 7,000,000
September 16, 2019	6,000,000	-	6,000,000
December 30, 2019	8,000,000	-	8,000,000
	$ 21,000,000	$ -	$ 21,000,000

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

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

(7) There have been no advances to surplus.

(8) The Company held no shares of stock for special purposes.

(9) The Company has no special surplus funds.

(10) The portion of unassigned funds represented by unrealized gains and losses is $(616,947) and $(3,532,590) for 2019 and 2018, respectively.

(11) The Company does not have any surplus debentures or similar obligations.

(12) The Company did not have any quasi-reorganizations.

(13) The Company has not been subject to a quasi-reorganization during the past 10 years.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has mortgage loan commitments of $1,750,000 at December 31, 2019.

B. Assessments

(1) The Company has received notification of the insolvency of various life and health insurance companies. It is expected that these insolvencies will result in guaranty fund assessments against the Company based on premiums already written. As a result, the Company has accrued a guaranty fund liability of $334,000 at December 31, 2019 and set up a guaranty fund asset of $493,952 at December 31, 2019 representing premium tax credits related to this liability. The premium tax credits are generally realized over a five year period starting the year after the assessment is paid.

(2)

a. Asset recognized from paid and accrued premium tax offsets prior year-end	$ 497,421
b. Decreases current year:	
Premium tax offsets applied	(51,960)
Accrued premium tax offsets	(15,000)
c. Increases current year:	
Premium tax offsets paid	63,491
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 493,952

(3) The Company's assets and liabilities related to guaranteed fund assessments are not discounted.

C. Gain Contingencies

None

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

The Company has defended routine litigation involving claim disputes and has not suffered any adverse judgments in which it paid punitive or bad faith damages. Some claim cases have been settled but no separate payment has been made for punitive or bad faith damages.

E. Joint and Several Liabilities

None

NOTES TO FINANCIAL STATEMENTS

F. All Other Contingencies

(1) Legal
Various lawsuits against the Company have arisen in the course of the Company's business. Further, the Company is subject to routine examination by state departments of insurance. An assessment of these examinations, contingent liabilities arising from litigation, income taxes and other matters indicate that they are not material in relation to the financial position of the Company.

(2) Uncollected Premium Balances
The Company routinely assesses the collectibility of its receivables. At December 31, 2019 the potential loss due to uncollectibility is not material to the Company.

15. Leases

A. Lessee Operating Lease

(1)
(a) The Company does not have material office equipment lease commitments. Rent expenses for leases having initial or remaining non-cancelable lease terms in excess of one year was approximately $103,559 and $763,697 in 2019 and 2018, respectively.

(2)
(a) At December 31, 2019, the minimum rental commitments are:

	Year Ending December 31	Operating Leases
1.	2020	$ 756,000
2.	2021	$ 756,000
3.	2022	$ 756,000
4.	2023	$ 756,000
5.	2024	$ 756,000
6.	Thereafter	$ 756,000
	Total:	$ 4,536,000

(3) On December 8, 2004, the Company sold its Home Office real estate to Assurant, Inc. in an arms length transaction. Subsequently, the Company entered into a leaseback agreement with Assurant, Inc. for a term of 21 years. Rent of $189,000 is payable quarterly to Assurant, Inc., commencing April 1, 2005. Rent expense of $756,000 was paid annually for both 2019 and 2018. Under the terms of the lease, the Company is responsible for the payment of all premise related expenses including taxes, insurance, public utilities, levies, license and permit fees. The terms of the lease allow for sub-lease of the premises.

B. Lessor Leases

None

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

The Company is not exposed to any significant credit concentration risk of a single issuer, excluding U.S. Government and government agencies as of December 31, 2019.

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

A. Transfers of Receivables Reported as Sales

None

B. Transfer and Servicing of Financial Assets

(1) The Company does not have any loaned securities.

(2)&(3) The Company does not have any servicing of assets or extinguishment of liabilities.

(4) In 2016, the Company transferred certain Commercial mortgage loans with a book value of $75,720,974 into a trust. Upon transfer, the loans were securitized as a source of funding for the Company and as a means of transferring the economic risk of the loans to third parties. The securitized assets are legally isolated from the creditors of the Company and can only be used to settle obligations of the trust. The securitization of the assets was accounted for as a sale. The Company does not have the power to direct the activities of the trust, nor does it provide guarantees or recourse to the trust other than standard representations and warranties.

As of December 31, 2019, these securities have a carrying value of $8,509,542 and a fair value of $8,428,461. These securities are valued in accordance with SSAP No. 100, Fair Value Measurements.

(5) The Company does not have any transfers of financial assets accounted for as secured borrowing.

(6) The Company does not have any transfers of receivables with recourse.

(7) The Company does not hold any securities underlying dollar repurchase and dollar reverse repurchase agreements.

C. Wash Sales

None

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

None

NOTES TO FINANCIAL STATEMENTS

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

None

20. Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Company has categorized its financial instruments into a three-level fair value hierarchy based on the priority of the inputs to the valuation technique. Investments reported at Net Asset Value (NAV) shall not be captured within the fair value hierarchy, but shall be separately identified.

The levels of the fair value hierarchy are described below:

Level 1 inputs utilize quoted prices (unadjusted) in active markets for identical financial instruments that the Company can access.

Level 2 inputs utilize other than quoted prices included in Level 1 that are observable for the financial instrument, either directly or indirectly, for substantially the full term of the financial instrument. Level 2 inputs include quoted prices for similar financial instruments in active markets, quoted prices for identical or similar financial instruments in markets that are not active and inputs other than quoted prices that are observable in the marketplace for the financial instrument. The observable inputs are used in valuation models to calculate the fair value for the financial instrument.

Level 3 inputs are unobservable but are significant to the fair value measurement for the financial instrument, and include situations where there is little, if any, market activity for the financial instrument. These inputs reflect management's own assumptions about the assumptions a market participant would use in pricing the financial instrument.

A. Assets Measured at Fair Value or Net Asset Value (NAV)

(1) Fair Value Measurements at December 31, 2019:

Description	Level 1	Level 3	Total
a. Assets at fair value			
Common stocks	6,865,404	-	6,865,404
Derivatives	-	1,000	1,000
Total assets at fair value/NAV	$ 6,865,404	$ 1,000	$ 6,866,404

The Company did not have any Level 2 assets measured and reported at fair value.

(2) There has been no activity on this Level 3 asset during the period.

(4) For all classes of financial instruments measured at fair value, excluding derivatives, the market approach is generally used. For derivatives, the income approach is generally used. The market approach valuation technique uses prices and other relevant information generated by market transactions involving identical or comparable assets. The income approach valuation technique converts future amounts, such as cash flows or earnings, to a single present amount or discounted amount.

The following is a summary of the significant valuation techniques for financial instruments measured and/or reported at fair value. Inputs do not differ if the financial instrument is reported at amortized cost or fair value.

Bonds, preferred and common stocks
Level 1
Level 1 assets are publicly listed and are actively traded in an established market.

Level 2
Bonds are valued using various observable market inputs obtained from a pricing service. The pricing service prepares estimates of fair value measurements for the Company's Level 2 assets using proprietary valuation models based on market approach valuation techniques such as matrix pricing which include observable market inputs. The extent of the use of each observable market input depends on the type of asset and the market conditions at the reporting date. The priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary. The following observable market inputs ("standard inputs"), listed in the approximate order of priority, are utilized in the pricing evaluation of Level 2 assets: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data including market research data. To price loan-backed and structured securities, the pricing service uses vendor trading platform data, new issue data, monthly payment information and collateral performance inputs in addition to the standard inputs. The pricing service also evaluates each financial instrument based on relevant market information including: relevant credit information, perceived market movements and sector news. Preferred stocks are priced by the Company's pricing vendor utilizing observations of equity and credit default swap curves related to the issuer in addition to the standard inputs.

Level 3
When market observable inputs are unavailable to the pricing service, the remaining unpriced assets are submitted to independent brokers who provide non-binding broker quotes or are priced by other qualified sources and are categorized as Level 3 financial instruments. The Company could not corroborate the non-binding broker quotes with Level 2 inputs. The inputs factoring into the broker quotes include trades in the actual bond being priced, trades of comparable bonds, quality of the issuer, optionality, structure and liquidity. Significant changes in interest rates, issuer credit, liquidity and overall market conditions would result in a significantly lower or higher broker quote. The broker quotes are reviewed for reasonableness by management and if necessary, management works with the pricing service or broker to further understand how they developed their price.

Mortgage loans
The fair values for mortgage loans are estimated using discounted cash flow models. The model inputs include mortgage amortization schedules and loan provisions, an internally developed credit spread based on the credit risk associated with the borrower and the U.S. Treasury spot curve. Mortgage loans with similar characteristics are aggregated for purposes of the calculations.

Contract loans
The reported carrying value for contract loans approximates their fair value.

Cash and cash equivalents
The reported carrying value approximates fair value because of the short maturity of the instruments.

NOTES TO FINANCIAL STATEMENTS

Derivatives
The CPI CAPs are priced using a model with inputs including, but not limited to, time to expiration, notional amount, strike price, forward rate, implied volatility and discount rate.

Other invested assets
The fair values of surplus debentures are estimated by an independent pricing service using model based valuation techniques. Inputs used include market trades, market observable inputs, sector news and relevant credit information.

Investment contracts
The fair values for the Company's liabilities under investment-type insurance contracts within the individual and group annuities are determined using discounted cash flows analysis.

Deposit-type contracts
The carrying value reported for the Company's deposit-type contracts approximates fair value, and is primarily based on cash value payable to the policyholder.

Valuation techniques used by the pricing service can change period to period, depending on the appropriate observable inputs that are available at the reporting date to price the financial instruments. For the reporting periods presented, the application of the valuation technique applied to the Company's classes of financial instruments measured at fair value has been consistent.

The Company generally obtains one price for each financial instrument. The Company performs a monthly analysis to assess if the evaluated prices represent a reasonable estimate of their fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of pricing service methodologies, review of the prices received from the pricing service, review of pricing statistics and trends, and comparison of prices for certain securities with two different appropriate price sources for reasonableness. Following this analysis, the Company generally uses the best estimate of fair value based upon all available inputs. On infrequent occasions, a non-pricing service source may be more familiar with the market activity for a particular security than the pricing service. In these cases the price used is taken from the non-pricing service source. The pricing service provides information to indicate which securities were priced using market observable inputs so that the Company can properly categorize its financial instruments in the fair value hierarchy.

(5) Derivatives are included in Note 20 (A) (1) – (4) above.

C. Aggregate Fair Value Disclosures and Level Within the Fair Value Hierarchy

Refer to Note 20 (A) (4) above for disclosures on the methods and assumptions used to estimate fair value or NAV for financial instruments. Certain financial instruments are excluded, including those accounted for under the equity method of accounting, such as partnerships.

The following table summarizes the aggregate fair value of financial instruments and the level within the fair value hierarchy as of December 31, 2019:

Type of financial instrument	Aggregate Fair Value	Carrying Value	Level 1	Level 2	Level 3
Financial assets:					
Bonds	$ 3,285,598,472	$ 2,769,426,959	$ -	$ 3,268,891,401	$ 16,707,071
Preferred and common stocks	15,533,738	14,223,522	6,865,404	8,668,334	-
Mortgage loans	540,324,961	523,396,702	-	-	540,324,961
Contract loans	8,053,836	8,053,836	8,053,836	-	-
Cash and cash equivalents	10,271,044	10,271,044	10,271,044	-	-
Derivatives	1,000	1,000	-	-	1,000
Other invested assets	107,730,536	89,039,708	-	107,730,536	-
Total financial assets	$ 3,967,513,587	$ 3,414,412,771	$ 25,190,284	$ 3,385,290,271	$ 557,033,032
Financial liabilities:					
Individual and group annuities (subject to discretionary withdrawal)	$ 94,589,885	$ 86,935,931	$ 18,183,516	$ 10,401,680	$ 94,589,885
Deposit-type contracts	28,585,196	28,585,196	-	-	-
Total financial liabilities	$ 123,175,081	$ 115,521,127	$ 18,183,516	$ 10,401,680	$ 94,589,885

D. Not Practicable to Estimate Fair Value

The Company held no financial instruments where it was not practicable to estimate fair value and the investment does not qualify for the NAV practical expedient.

E. NAV Measurement

The Company did not measure any investments at NAV.

21. Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures

None

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

None

F. Subprime Mortgage Related Risk Exposure

None

G. Retained Assets

None

H. Insurance Linked Securities (ILS) Contracts

None

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

None

22. Events Subsequent

The Company evaluated subsequent events through February 26, 2020 for the statutory statement of December 31, 2019 and determined there were none.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) Are there any 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) If yes, give full details.

(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, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
Yes ( ) No (X) If yes, give full details.

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? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. Not applicable.
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? Not applicable.

(2) Does the Company 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? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

(2) Have any new agreements been executed or existing agreements amended since January 1 of the year of the statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes ( ) No (X)

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

B. Uncollectible Reinsurance

The Company has not written off any uncollectible reinsurance during 2019.

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2019.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not incur any impact from Certified Reinsurer Rating downgrades for 2019.

E., F.& G. The Company has no reinsurance agreements with affiliated captive reinsurers.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. Information About Retrospectively Rated Contracts

None

E. Risk Sharing Provisions of the Affordable Care Act

The Company has no risk sharing provisions for the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves on accident and health contracts for incurred losses and loss adjustment expenses attributable to insured events of prior years developed as anticipated during 2019. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in 2019.

B. There were no significant changes in methodologies or assumptions used in calculating the liability for unpaid losses and loss adjustment expenses for 2019.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

For the reporting year ended 2019, premiums under life participating policies were less than 1% of total life premiums. The Company accounts for its policyholder dividends based upon the accrual method of accounting. The Company paid dividends in the amount of $496,861 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

(1)	Liability carried for premium deficiency reserves	$ -
(2)	Date of the most recent evaluation of this liabiltiy	December 31, 2019
(3)	Was anticipated investment income utilized in the calculation	Yes (X) No ( )

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns any portion of the final premium paid beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.
(2) For substandard policies, the Company holds mean reserves based on standard mortality and, in addition, one half of the gross extra life premiums payable on the policy.
(3) As of December 31, 2019, the Company had $785,880 insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of South Dakota. Reserves to cover the above insurance totaled $56,919 at year-end and are reported in Exhibit 5, Life Insurance section.
(4) The Tabular Interest (Page 7, Line 4), Tabular Less Actual Reserve Released (Page 7, Line 5), and Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7.
(5) For the determination of Tabular Interest on funds not involving life for each valuation rate of interest, the tabular interest is calculated as one hundredth of 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.
(6) The Company had no changes in bases of valuation during the year.

NOTES TO FINANCIAL STATEMENTS

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

A. Individual Annuities:

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary w ithdraw al:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.00%
b. At book value less current surrender charge of 5% or more	1,596,232	-	-	1,596,232	2.38%
c. At fair value	-	-	-	-	0.00%
d. Total w ith market value adjustment or at fair value (total of a through c)	1,596,232	-	-	1,596,232	2.38%
e. At book value w ithout adjustment (minimal or no charge or adjustment)	64,607,127	-	-	64,607,127	96.36%
(2) Not subject to discretionary w ithdraw al	846,630	-	-	846,630	1.26%
(3) Total (gross: direct + assumed)	67,049,989	-	-	67,049,989	100.00%
(4) Reinsurance ceded		-	-	-	
(5) Total (net)* (3) - (4)	$ 67,049,989	$ -	$ -	$ 67,049,989	
(6) Amount included in A(1)b above that w ill move to A(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

B. Group Annuities:

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary w ithdraw al:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.00%
b. At book value less current surrender charge of 5% or more	-	-	-	-	0.00%
c. At fair value	-	-	-	-	0.00%
d. Total w ith market value adjustment or at fair value (total of a through c)	-	-	-	-	0.00%
e. At book value w ithout adjustment (minimal or no charge or adjustment)	20,975,433	-	-	20,975,433	100.00%
(2) Not subject to discretionary w ithdraw al	-	-	-	-	0.00%
(3) Total (gross: direct + assumed)	20,975,433	-	-	20,975,433	100.00%
(4) Reinsurance ceded		-	-	-	
(5) Total (net)* (3) - (4)	$ 20,975,433	$ -	$ -	$ 20,975,433	
(6) Amount included in B(1)b above that w ill move to B(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

C. Deposit-type contracts (no life contingencies):

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary w ithdraw al:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.00%
b. At book value less current surrender charge of 5% or more	-	-	-	-	0.00%
c. At fair value	-	-	-	-	0.00%
d. Total w ith market value adjustment or at fair value (total of a through c)	-	-	-	-	0.00%
e. At book value w ithout adjustment (minimal or no charge or adjustment)	18,183,516	-	-	18,183,516	63.61%
(2) Not subject to discretionary w ithdraw al	10,401,682	-	-	10,401,682	36.39%
(3) Total (gross: direct + assumed)	28,585,198	-	-	28,585,198	100.00%
(4) Reinsurance ceded		-	-	-	
(5) Total (net)* (3) - (4)	$ 28,585,198	$ -	$ -	$ 28,585,198	
(6) Amount included in C(1)b above that w ill move to C(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

NOTES TO FINANCIAL STATEMENTS

D.	Life and Accident & Health Annual Statement	
(1)	Exhibit 5, Annuities section, Total (net)	$ 87,960,126
(2)	Exhibit 5, SCWLC section, Total (net)	65,296
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	28,585,198
(4)	Subtotal	116,610,620
	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	$ 116,610,620

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account			Separate Account - Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	$ -	$ 264,327	$ 180,767	$ -	$ -	$ -
(2) Universal Life Guarantees	3,036,644	3,036,644	5,002,049	-	-	-
(3) Universal Life with Secondary	-	-	-	-	-	-
(4) Indexed Universal Life	-	-	-	-	-	-
(5) Indexed Universal Life with Secondary Guarantees	-	-	-	-	-	-
(6) Indexed Life	-	-	-	-	-	-
(7) Other Permanent Cash Value Life Insurance	-	2,974,494,953	3,212,114,929	-	-	-
(8) Variable Life	-	-	-	-	-	-
(9) Variable Universal Life	-	-	-	-	-	-
(10) Miscellaneous Reserves	-	-	-	-	-	-
B. Not subject to discretionary withdrawal or no cash values:						
(1) Term policies without Cash Value	xxx	xxx	$ 384,386	xxx	xxx	$ -
(2) Accidental Death Benefits	xxx	xxx	43,983	xxx	xxx	-
(3) Disability - Active Lives	xxx	xxx	12,028	xxx	xxx	-
(4) Disability - Disabled Lives	xxx	xxx	36,260	xxx	xxx	-
(5) Miscellaneous Reserves	xxx	xxx	4,183,628	xxx	xxx	-
C. Total (gross: direct + assumed)	$ 3,036,644	$ 2,977,795,924	$ 3,221,958,030	$ -	$ -	$ -
D. Reinsurance Ceded		6,696,418	7,194,601			
E. Total (net)(C) - (D)	$ 3,036,644	$ 2,971,099,506	$ 3,214,763,429	$ -	$ -	$ -

F.	Amount	
	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 3,210,595,391
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	42,754
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	11,810
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	36,260
(5)	Exhibit 5, Miscellaneous reserves Section, Total (net)	4,077,214
(6)	Subtotal	3,214,763,429
	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))	$ 3,214,763,429

NOTES TO FINANCIAL STATEMENTS

34. Premium & Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premium and annuity considerations at December 31, 2019 were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ 1,169	$ 657
(2) Ordinary new business	12,442,063	4,106,008
(3) Ordinary renew al	29,494,038	18,262,161
(4) Credit Life	-	-
(5) Group Life	71,694,942	33,418,258
(6) Group Annuity	-	-
(7) Totals	$ 113,632,212	$ 55,787,084

35. Separate Accounts

None

36. Loss/Claim Adjustment Expenses

None

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? ..... South Dakota

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

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. 0001267238

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

2.2 If yes, date of change: 08/16/2019

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

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). 06/28/2019

3.4 By what department or departments?
South Dakota Department of Labor and Regulation Division of Insurance .....

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
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

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?
PricewaterhouseCoopers LLP
1075 Peachtree St NE, Suite 2600
Atlanta, GA 30309

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?
Anna Dahl, ASA, MAAA
Assistant Actuary and Appointed Actuary
American Memorial Life Insurance Company
440 Mount Rushmore Road
Rapid City, SD 57701

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).
Updates to hotline phone number matrix to include new countries and other minor amendments not requiring board approval.

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 [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 99,494

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. $

24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

24.103 Total payable for securities lending reported on the liability page. $

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 $

25.28 On deposit with states $ 5,721,133

25.29 On deposit with other regulatory bodies $ 552,849

25.30 Pledged as collateral - excluding collateral pledged to an FHLB $

25.31 Pledged as collateral to FHLB - including assets backing funding agreements $

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 [X] No [ ]

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

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

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

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

26.41 Special accounting provision of SSAP No. 108 Yes [ ] No [X]

26.42 Permitted accounting practice Yes [ ] No [X]

26.43 Other accounting guidance Yes [ ] No [X]

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 [X]

- 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
BMO Harris Bank N.A.	111 East Kilbourn Ave., Suite 200, Milwaukee, WI 53202
U.S. Bank Corporate Trust	One Federal St., Boston, MA 02110

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
Assurant Asset Management	A
Prudential Private Placement Investors, LP	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 [ ] No [X]

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 [ ] No [X]

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
	Assurant Asset Management		Not a registered advisor	DS
106442	Prudential Private Placement Investors, LP		SEC	DS

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		

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	2,769,426,959	3,285,598,472	516,171,513
30.2 Preferred stocks	7,358,118	8,668,334	1,310,216
30.3 Totals	2,776,785,077	3,294,266,806	517,481,729

30.4 Describe the sources or methods utilized in determining the fair values:
See Notes to Financial Statements, Note 20

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 [X] No [ ]

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:

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? $

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
None	

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? $ 52,735

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
Debevoise and Plimpton LLP	18,383

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
None	

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. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	592,257,882	562,095,793
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	70,106	70,126
2.5	Reserve Denominator	3,317,379,500	3,111,451,926
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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 [ ] 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)"? $

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 [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

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

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

7.1 Direct Premium Written $ 1,134,029
7.2 Total Incurred Claims $ 7,195,304
7.3 Number of Covered Lives 37,210

*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 $ 15,991,366
9.22 Received $ 4,698,788

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: $ 72,253,920

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

12.11 Cash $ 430,387,631
12.12 Stock $ 1,087,873

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

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

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

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

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		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
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 [ ]
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)	2,061,203	1,919,260	1,811,091	1,707,568	1,605,898
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	45,700	47,111	48,846	49,239	51,343
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	3,290,692	3,085,874	2,898,744	2,727,182	2,532,047
5.	Industrial (Line 21, Col. 2)	4,290	4,471	4,654	4,822	4,970
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	5,401,884	5,056,716	4,763,335	4,488,811	4,194,259
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated				XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	328,333	270,196	270,907	272,547	285,718
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	309,504	298,537	281,311	306,032	297,832
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	637,838	568,733	552,218	578,579	583,550
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	2,607	2,453	2,834	3,982	4,411
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	210,226,834	195,762,972	188,917,233	168,590,246	152,924,478
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,667,054	2,019,662	1,875,605	2,212,797	2,431,291
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	378,968,278	362,924,885	351,920,990	357,647,365	337,750,914
17.2	Group annuities (Line 20.4, Col. 7)	1,391,628	1,384,506	1,591,690	1,999,851	2,545,274
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	1,481	1,315	1,249	1,814	(9,144)
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	592,257,882	562,095,793	544,309,601	530,456,055	495,647,224
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	3,558,611,236	3,339,117,718	3,166,419,965	2,962,103,234	2,761,648,470
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	3,399,887,904	3,191,767,515	3,037,883,503	2,846,652,730	2,645,980,614
23.	Aggregate life reserves (Page 3, Line 1)	3,302,788,851	3,100,302,833	2,916,609,603	2,735,499,466	2,559,057,165
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	119,028	130,279	135,268	141,261	149,633
25.	Deposit-type contract funds (Page 3, Line 3)	28,585,198	28,779,007	27,706,770	27,508,138	27,360,678
26.	Asset valuation reserve (Page 3, Line 24.01)	25,528,893	21,673,559	23,959,296	26,637,058	23,758,770
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	156,223,332	144,850,203	126,036,462	112,950,504	113,167,856
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	236,596,243	208,763,950	217,889,584	207,212,686	179,765,586
	Risk-Based Capital Analysis					
30.	Total adjusted capital	184,531,138	169,317,547	152,801,634	142,403,066	139,756,474
31.	Authorized control level risk - based capital	28,206,062	26,538,618	24,223,208	24,632,853	22,450,334
	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)	80.4	81.3	85.6	89.4	87.3
33.	Stocks (Lines 2.1 and 2.2)	0.4	0.7	0.6	0.8	1.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.2	13.8	9.4	6.3	8.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	0.3	0.4	0.5	0.3	0.6
37.	Contract loans (Line 6)	0.2	0.2	0.3	0.3	0.3
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	3.4	3.6	3.6	2.8	2.8
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
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)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated	28,928,829	22,554,823			
50. Total of above Lines 44 to 49	28,928,829	22,554,823			
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)	51,929,445	45,515,030	30,216,007	51,944,470	47,659,640
53. Total admitted assets (Page 2, Line 28, Col. 3)	3,558,611,236	3,339,117,718	3,166,419,965	2,962,103,234	2,761,648,470
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	173,228,531	161,923,504	151,241,050	144,631,127	137,744,129
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(4,301,256)	981,723	1,049,719	1,850,156	(87,772)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	3,027,199	(2,615,335)	(67,920)	267,648	(41,455)
57. Total of above Lines 54, 55 and 56	171,954,474	160,289,892	152,222,849	146,748,931	137,614,902
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)	305,949,770	300,397,198	290,457,056	281,475,940	273,621,196
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	27,748	23,920	23,500	25,340	28,300
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	64,598,501	57,256,571	58,430,762	47,436,267	37,707,944
61. Increase in A & H reserves (Line 19, Col. 6)	(11,251)	(4,989)	(5,993)	(8,372)	(11,432)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	454,367	479,581	512,471	526,709	561,035
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	30.6	30.0	29.5	28.7	29.8
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	3.7	2.9	3.7	4.3	5.0
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	709.9	1,428.5	1,370.2	921.0	(196.3)
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	6.5	(4.4)	(9.1)	(5.5)	2.5
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	204,783	221,781	225,802	231,844	240,718
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	197,861	202,302	206,505	212,417	222,030
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)	(60,777)	(43,114)	(56,943)	(1,387)	688
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	7,314,848	4,498,613	4,448,945	5,641,460	1,248,958
74. Ordinary - individual annuities (Page 6, Col. 4)	1,374,127	1,471,273	1,270,456	1,603,170	2,135,409
75. Ordinary-supplementary contracts	XXX	169,739	142,898	210,450	201,532
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	29,734,866	31,996,391	25,191,177	25,110,578	22,699,276
78. Group annuities (Page 6, Col. 5)	(166,626)	44,937	(47,471)	123,643	348,478
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	1,476	(858)	(462)	(403)	(7,569)
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	38,197,914	38,136,981	30,948,600	32,687,511	26,626,772

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:

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

NAIC Group Code 0019 — NAIC Company Code 67989

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	205,288,732		375,588,956	2,649	580,880,337
2. Annuity considerations	1,712,975		1,391,628		3,104,603
3. Deposit-type contract funds	1,427	XXX		XXX	1,427
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	207,003,134		376,980,584	2,649	583,986,367
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	248,997				248,997
6.2 Applied to pay renewal premiums	32,152				32,152
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	215,716				215,716
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	496,865				496,865
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)	496,865				496,865
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	113,397,992		165,680,229	133,484	279,211,705
10. Matured endowments	1,396,784		1,866,859	11,066	3,274,709
11. Annuity benefits	6,837,172		2,090,667		8,927,839
12. Surrender values and withdrawals for life contracts	3,772,989		5,024,212	12,100	8,809,301
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	6,180				6,180
15. Totals	125,411,117		174,661,967	156,650	300,229,734
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)					

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	993	4,975,354			1,132	5,353,913	24	10,533	2,149	10,339,799
17. Incurred during current year	20,121	115,233,134			33,658	171,226,901	239	155,276	54,018	286,615,310
Settled during current year:										
18.1 By payment in full	20,074	114,794,776			32,959	167,547,088	207	144,550	53,240	282,486,415
18.2 By payment on compromised claims										
18.3 Totals paid	20,074	114,794,776			32,959	167,547,088	207	144,550	53,240	282,486,415
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	20,074	114,794,776			32,959	167,547,088	207	144,550	53,240	282,486,415
19. Unpaid Dec. 31, current year (16+17-18.6)	1,040	5,413,711			1,831	9,033,725	56	21,259	2,927	14,468,695
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	334,254	1,948,599,211		(a)	16	3,070,951,094	6,911	4,471,224	341,181	5,024,021,529
21. Issued during year	48,835	328,333,408				309,504,270			48,835	637,837,678
22. Other changes to in force (Net)	(27,685)	(186,417,674)				(103,526,271)	(243)	(181,046)	(27,928)	(290,124,991)
23. In force December 31 of current year	355,404	2,090,514,945		(a)	16	3,276,929,093	6,668	4,290,178	362,088	5,371,734,216

(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)	96	96		18,720	15,061
25.2 Guaranteed renewable (b)	1,343	1,363		3,080	6,264
25.3 Non-renewable for stated reasons only (b)	185	148			
25.4 Other accident only					
25.5 All other (b)				67	(7,283)
25.6 Totals (sum of Lines 25.1 to 25.5)	1,624	1,607		21,867	14,042
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,624	1,607		21,867	14,042

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

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	6,911	4,471	340,752	1,966,371			18	662,224	3,085,874	5,056,716
2. Issued during year			48,835	328,333				70,779	309,504	637,838
3. Reinsurance assumed										
4. Revived during year			21	224				29	91	315
5. Increased during year (net)				14,032				3	75,144	89,176
6. Subtotals, Lines 2 to 5			48,856	342,589				70,811	384,739	727,328
7. Additions by dividends during year	XXX		XXX	197	XXX		XXX	XXX		197
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)	6,911	4,471	389,608	2,309,157			18	733,035	3,470,614	5,784,242
Deductions during year:										
10. Death	181	134	20,235	115,693			XXX	32,688	166,236	282,063
11. Maturity	26	10	340	1,705			XXX	508	2,480	4,196
12. Disability							XXX			
13. Expiry	15	16	1,203	10,160						10,176
14. Surrender	21	21	2,144	18,127				2,446	10,963	29,112
15. Lapse			4,288	56,556				55	242	56,798
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			2	12						12
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)	243	181	28,212	202,254				35,697	179,922	382,358
21. In force end of year (b) (Line 9 minus Line 20)	6,668	4,290	361,396	2,106,903			18	697,338	3,290,692	5,401,884
22. Reinsurance ceded end of year	XXX		XXX	15,945	XXX		XXX	XXX		15,945
23. Line 21 minus Line 22	XXX	4,290	XXX	2,090,958	XXX	(a)	XXX	XXX	3,290,692	5,385,940
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)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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	18,432
25. Other paid-up insurance	6,616	4,206	254,915	1,309,057
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			84	369
28. Term policies - other			339	12,910
29. Other term insurance - decreasing	XXX		XXX	94
30. Other term insurance	XXX		XXX	2,827
31. Totals (Lines 27 to 30)			423	16,200
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	4,330	29,500
34. Totals, whole life and endowment	48,835	328,333	356,643	2,061,203
35. Totals (Lines 31 to 34)	48,835	328,333	361,396	2,106,903

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			4,290	
37. Ordinary	328,333		2,001,399	105,504
38. Credit Life (Group and Individual)				
39. Group	309,504		3,290,692	
40. Totals (Lines 36 to 39)	637,838		5,296,381	105,504

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 shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			697,337	3,290,686

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	11,403

BASIS OF CALCULATION ORDINARY TERM INSURANCE

NONE

47. State basis of calculation of (47.1) decreasing term insurance combined 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 including date.
47.1
47.2

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 Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium			296	561				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	296	(a) 561		(a)		(a)

(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	11	2,222		
2. Issued during year		409		
3. Reinsurance assumed		9		
4. Increased during year (net)				
5. Total (Lines 1 to 4)	11	2,640		
Deductions during year:				
6. Decreased (net)	1	350		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	1	350		
9. In force end of year	10	2,290		
10. Amount on deposit		(a) 9,852,315		(a)
11. Income now payable	10	18		
12. Amount of income payable	(a) 6,897	(a) 29,276	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	73	11,875	2	4,215
2. Issued during year	8	175		294
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	81	12,050	2	4,509
Deductions during year:				
6. Decreased (net)	9	1,026		388
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	9	1,026		388
9. In force end of year	72	11,024	2	4,121
Income now payable:				
10. Amount of income payable	(a) 229,087	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 47,050,595	XXX	(a) 18,940,798
Deferred not fully paid:				
12. Account balance	XXX	(a) 18,719,410	XXX	(a) 2,078,381

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					12	1,282
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	12	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	2	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	2	XXX
10. In force end of year		(a)		(a)	10	(a) 1,398

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	578	5,297
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	578	5,297
Deductions During Year:		
6. Decreased (net)	51	192
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	51	192
9. In force end of year	527	5,105
10. Amount of account balance	(a) 80,071	(a) 17,368,483

(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	(14,551,492)
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,366,965 transferred into the reserve net of taxes of $ 287,063	1,079,902
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(13,471,590)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(523,211)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(12,948,379)

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	(366,495)	(156,716)		(523,211)
2.	2020	(398,988)	(324,843)		(723,831)
3.	2021	(436,431)	(305,561)		(741,992)
4.	2022	(487,261)	(254,970)		(742,231)
5.	2023	(471,563)	(203,764)		(675,327)
6.	2024	(463,254)	(153,488)		(616,742)
7.	2025	(443,405)	(101,072)		(544,476)
8.	2026	(395,404)	(60,578)		(455,983)
9.	2027	(374,858)	(13,833)		(388,691)
10.	2028	(378,152)	28,361		(349,790)
11.	2029	(456,892)	83,357		(373,535)
12.	2030	(565,766)	106,272		(459,494)
13.	2031	(677,346)	101,409		(575,936)
14.	2032	(742,032)	99,955		(642,076)
15.	2033	(779,743)	95,042		(684,701)
16.	2034	(751,189)	90,497		(660,692)
17.	2035	(656,320)	100,135		(556,185)
18.	2036	(593,621)	118,509		(475,112)
19.	2037	(565,096)	142,013		(423,083)
20.	2038	(535,362)	165,517		(369,845)
21.	2039	(561,750)	184,910		(376,840)
22.	2040	(618,451)	194,145		(424,307)
23.	2041	(629,273)	190,131		(439,142)
24.	2042	(602,436)	179,968		(422,468)
25.	2043	(518,780)	177,007		(341,773)
26.	2044	(431,006)	167,863		(263,142)
27.	2045	(308,540)	151,454		(157,086)
28.	2046	(190,810)	120,545		(70,265)
29.	2047	(109,940)	86,545		(23,395)
30.	2048	(41,328)	52,545		11,217
31.	2049 and Later		18,545		18,545
32.	Total (Lines 1 to 31)	(14,551,492)	1,079,902		(13,471,590)

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	17,476,365	3,455,203	20,931,568	128,542	613,449	741,991	21,673,559
2. Realized capital gains/(losses) net of taxes - General Account	(54,331)		(54,331)		(3,411,698)	(3,411,698)	(3,466,029)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account				174,617	2,852,582	3,027,199	3,027,199
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	3,999,498	873,851	4,873,349		67,089	67,089	4,940,438
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	21,421,532	4,329,053	25,750,586	303,159	121,422	424,581	26,175,167
9. Maximum reserve	20,067,457	4,659,456	24,726,914	1,668,980	6,023,461	7,692,441	32,419,354
10. Reserve objective	11,855,201	3,582,787	15,437,987	1,668,980	5,836,829	7,505,808	22,943,796
11. 20% of (Line 10 - Line 8)	(1,913,266)	(149,253)	(2,062,520)	273,164	1,143,081	1,416,245	(646,274)
12. Balance before transfers (Lines 8 + 11)	19,508,266	4,179,800	23,688,066	576,323	1,264,503	1,840,827	25,528,893
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	19,508,266	4,179,800	23,688,066	576,323	1,264,503	1,840,827	25,528,893

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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)
		LONG-TERM BONDS										
1.		Exempt Obligations	76,545,193	XXX	XXX	76,545,193	0.0000		0.0000		0.0000	
2.	1	Highest Quality	1,539,775,190	XXX	XXX	1,539,775,190	0.0005	769,888	0.0016	2,463,640	0.0033	5,081,258
3.	2	High Quality	1,068,483,456	XXX	XXX	1,068,483,456	0.0021	2,243,815	0.0064	6,838,294	0.0106	11,325,925
4.	3	Medium Quality	75,542,714	XXX	XXX	75,542,714	0.0099	747,873	0.0263	1,986,773	0.0376	2,840,406
5.	4	Low Quality	9,080,406	XXX	XXX	9,080,406	0.0245	222,470	0.0572	519,399	0.0817	741,869
6.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	2,769,426,959	XXX	XXX	2,769,426,959	XXX	3,984,046	XXX	11,808,107	XXX	19,989,458
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	7,358,118	XXX	XXX	7,358,118	0.0021	15,452	0.0064	47,092	0.0106	77,996
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	7,358,118	XXX	XXX	7,358,118	XXX	15,452	XXX	47,092	XXX	77,996
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	1,000	XXX	XXX	1,000	0.0005	1	0.0016	2	0.0033	3
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	1,000	XXX	XXX	1,000	XXX	1	XXX	2	XXX	3
34.		Total (Lines 9 + 17 + 25 + 33)	2,776,786,077	XXX	XXX	2,776,786,077	XXX	3,999,498	XXX	11,855,201	XXX	20,067,457

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		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	425,245,951		XXX	425,245,951	0.0011	467,771	0.0057	2,423,902	0.0074	3,146,820
44.		Commercial Mortgages - All Other - CM2 - High Quality	93,503,505		XXX	93,503,505	0.0040	374,014	0.0114	1,065,940	0.0149	1,393,202
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	4,647,246		XXX	4,647,246	0.0069	32,066	0.0200	92,945	0.0257	119,434
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	523,396,702		XXX	523,396,702	XXX	873,851	XXX	3,582,787	XXX	4,659,456
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	523,396,702		XXX	523,396,702	XXX	873,851	XXX	3,582,787	XXX	4,659,456

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	6,865,404	XXX	XXX	6,865,404	0.0000		0.2431 (a)	1,668,980	0.2431 (a)	1,668,980
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	6,865,404			6,865,404	XXX		XXX	1,668,980	XXX	1,668,980
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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	74,933,878	XXX	XXX	74,933,878	0.0005	37,467	0.0016	119,894	0.0033	247,282
31.	2	High Quality	14,105,830	XXX	XXX	14,105,830	0.0021	29,622	0.0064	90,277	0.0106	149,522
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	89,039,708	XXX	XXX	89,039,708	XXX	67,089	XXX	210,172	XXX	396,804
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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 COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	28,928,829	XXX	XXX	28,928,829	0.0000		0.1945	5,626,657	0.1945	5,626,657
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	28,928,829	XXX	XXX	28,928,829	XXX		XXX	5,626,657	XXX	5,626,657
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	117,968,537			117,968,537	XXX	67,089	XXX	5,836,829	XXX	6,023,461

(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

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3706345	51912	KY	2019	5,000	14		Suicide -Returned Premium
3688798	858	NJ	2019	3,000	29		No Medical Information
3692929	12853	MS	2019	4,283	45		Material Misrepresentation - Returned Premium
3700130	31157	TN	2019	11,809	50		Material Misrepresentation - Returned Premium
3198437	64385	FL	2019	3,639	91		No Medical Information
3695261	33901	KY	2019	3,000	100		Material Misrepresentation - Returned Premium
3185981	45507	SC	2019	5,995	111		Material Misrepresentation - Returned Premium
3187092	52723	FL	2019	1,679	128		Material Misrepresentation - Returned Premium
3390424	44398	FL	2019	2,511	132		No Medical Information
3702529	53326	IL	2019	3,000	141		Material Misrepresentation - Returned Premium
3704770	55764	KY	2019	10,000	147		Material Misrepresentation - Returned Premium
3397785	56267	LA	2019	3,375	147		Material Misrepresentation - Returned Premium
3691204	29192	TN	2019	5,000	154		Material Misrepresentation - Returned Premium
3704098	55594	KY	2019	5,000	157		Material Misrepresentation - Returned Premium
3694396	34511	AL	2019	3,040	160		No Medical Information
7443405	196238	PA	2019	6,612	165		No Medical Information
3703149	53576	MS	2019	7,500	167		Material Misrepresentation - Returned Premium
3716825	346525	SC	2019	10,000	169		Material Misrepresentation - Returned Premium
3695479	49144	TN	2019	3,000	174		Material Misrepresentation - Returned Premium
3698448	32292	AR	2019	7,000	178		No Medical Information
7418413	71531	IN	2019	7,684	185		Material Misrepresentation - Returned Premium
3693790	29431	IL	2019	6,000	188		Material Misrepresentation - Returned Premium
3375005	30798	FL	2019	3,705	188		Material Misrepresentation - Returned Premium
3164634	976756	LA	2019	8,348	192		No Medical Information
3702546	61051	KY	2019	9,000	237		Material Misrepresentation - Returned Premium
3694175	35584	MS	2019	5,009	237		Material Misrepresentation - Returned Premium
3700349	40001	GA	2019	10,000	239		Material Misrepresentation - Returned Premium
3688763	31136	KY	2019	3,300	246		Material Misrepresentation - Returned Premium
3688544	24756	FL	2019	5,000	263		No Medical Information
3689688	21184	KY	2019	5,000	271		Material Misrepresentation - Returned Premium
3702576	64530	IN	2019	8,000	273		No Medical Information
3693785	25981	MS	2019	9,000	275		Material Misrepresentation - Returned Premium
3675499	12847	OH	2019	5,000	278		No Medical Information
3697472	49480	VA	2019	10,000	279		Material Misrepresentation - Returned Premium
3693777	72052	IN	2019	3,000	302		Material Misrepresentation - Returned Premium
3687388	6820	GA	2019	15,000	310		Material Misrepresentation - Returned Premium
3388995	48035	KS	2019	6,336	324		Material Misrepresentation - Returned Premium
3365791	29103	IN	2019	6,709	328		Material Misrepresentation - Returned Premium
3688993	72685	AL	2019	3,000	342		Material Misrepresentation - Returned Premium
3700826	60079	IL	2019	5,000	348		Material Misrepresentation - Returned Premium
3682543	44787	SC	2019	3,000	359		Material Misrepresentation - Returned Premium
3672458	12372	SC	2019	5,549	361		Material Misrepresentation - Returned Premium
3693499	42875	KY	2019	6,000	369		Material Misrepresentation - Returned Premium
3678292	37446	IL	2019	6,000	373		Material Misrepresentation - Returned Premium
3684764	55592	IN	2019	3,000	385		Material Misrepresentation - Returned Premium
3204642	38565	FL	2019	2,290	395		No Medical Information
3688372	38576	PA	2019	3,000	406		Material Misrepresentation - Returned Premium
3703881	67741	OH	2019	10,000	421		Material Misrepresentation - Returned Premium
3685754	27356	IN	2019	5,000	425		Material Misrepresentation - Returned Premium
3697820	41059	SC	2019	15,000	429		Material Misrepresentation - Returned Premium

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3688779	38543	GA	2019	4,000	436		Material Misrepresentation - Returned Premium
3700759	60073	KY	2019	10,000	441		Material Misrepresentation - Returned Premium
3679629	68652	MS	2019	3,000	443		Material Misrepresentation - Returned Premium
3692656	63126	IN	2019	5,000	446		Material Misrepresentation - Returned Premium
3706851	60912	GA	2019	16,000	460		Material Misrepresentation - Returned Premium
3692983	37786	KY	2019	5,000	466		Material Misrepresentation - Returned Premium
3687522	71403	TN	2019	5,000	469		Material Misrepresentation - Returned Premium
3684219	17065	KY	2019	5,000	469		Material Misrepresentation - Returned Premium
3243593	55031	FL	2019	2,370	469		No Medical Information
3680153	37689	TN	2019	3,000	470		Material Misrepresentation - Returned Premium
3685882	52111	KY	2019	5,000	473		Material Misrepresentation - Returned Premium
3222064	35323	FL	2019	2,111	475		Material Misrepresentation - Returned Premium
7407936	74554	FL	2019	7,762	481		No Medical Information
3698958	62274	AL	2019	15,355	491		Material Misrepresentation - Returned Premium
3689930	66566	AL	2019	10,000	508		Material Misrepresentation - Returned Premium
3671604	13154	FL	2019	3,125	510		No Medical Information
3679259	70505	PA	2019	7,000	511		Material Misrepresentation - Returned Premium
3695117	45871	GA	2019	12,000	513		Material Misrepresentation - Returned Premium
3692176	50120	KY	2019	10,000	533		Material Misrepresentation - Returned Premium
3371325	74951	LA	2019	3,285	534		Material Misrepresentation - Returned Premium
3703926	136570	IN	2019	10,000	535		Material Misrepresentation - Returned Premium
3675764	28188	AL	2019	6,816	541		Material Misrepresentation - Returned Premium
3700287	62098	MS	2019	15,000	544		Material Misrepresentation - Returned Premium
3234008	32657	FL	2019	6,285	544		Material Misrepresentation - Returned Premium
3683715	26053	OH	2019	6,000	549		Material Misrepresentation - Returned Premium
3696316	59809	MS	2019	15,000	555		Material Misrepresentation - Returned Premium
3690574	65321	TN	2019	6,000	562		Material Misrepresentation - Returned Premium
3688461	59581	AL	2019	3,000	567		Material Misrepresentation - Returned Premium
3687753	50005	AL	2019	10,000	569		Material Misrepresentation - Returned Premium
3389133	44694	MI	2019	7,772	592		Material Misrepresentation - Returned Premium
3661599	15480	KY	2019	5,035	594		Material Misrepresentation - Returned Premium
3687330	40046	AL	2019	8,580	603		No Medical Information
3697480	55928	SC	2019	15,000	606		Material Misrepresentation - Returned Premium
3689349	72681	KY	2019	4,099	621		Material Misrepresentation - Returned Premium
3375024	44564	FL	2019	3,831	632		Material Misrepresentation - Returned Premium
3680551	52480	SC	2019	7,000	633		Material Misrepresentation - Returned Premium
3662837	998138	KY	2019	5,000	633		Material Misrepresentation - Returned Premium
3223460	36488	KS	2019	4,496	647		No Medical Information
3173694	38445	NC	2019	2,065	650		No Medical Information
3692242	225157	IL	2019	8,539	667		Material Misrepresentation - Returned Premium
3373871	68661	FL	2019	3,869	692		No Medical Information
3685384	18787	MS	2019	5,000	695		No Medical Information
3676411	24574	SC	2019	10,030	701		Material Misrepresentation - Returned Premium
3683728	28181	TN	2019	8,000	711		Material Misrepresentation - Returned Premium
3686642	50163	MS	2019	7,500	720		Material Misrepresentation - Returned Premium
3680866	60327	TN	2019	6,000	735		Material Misrepresentation - Returned Premium
3379987	43095	FL	2019	7,360	736		No Medical Information
3701693	97858	TN	2019	10,000	756		Material Misrepresentation - Returned Premium
3684778	35551	KY	2019	7,500	760		Material Misrepresentation - Returned Premium

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3682401	71591	AL	2019	6,173	771		Material Misrepresentation - Returned Premium
3685356	62986	GA	2019	8,000	775		Material Misrepresentation - Returned Premium
3677685	54946	FL	2019	3,000	782		Material Misrepresentation - Returned Premium
3689526	61321	TN	2019	5,000	793		Material Misrepresentation - Returned Premium
3672137	31433	SC	2019	3,000	793		No Medical Information
3693344	346352	IN	2019	9,000	805		Material Misrepresentation - Returned Premium
3688344	294492	MS	2019	8,000	825		Material Misrepresentation - Returned Premium
3687024	18185	MS	2019	25,000	826		No Medical Information
3688437	65880	KY	2019	10,032	833		Material Misrepresentation - Returned Premium
3240690	38980	FL	2019	6,805	854		Material Misrepresentation - Returned Premium
3275599	54464	FL	2019	2,507	868		Material Misrepresentation - Returned Premium
3699411	55455	AL	2019	10,000	869		Material Misrepresentation - Returned Premium
3674002	40769	KY	2019	7,500	891		Material Misrepresentation - Returned Premium
3686616	34111	IN	2019	12,000	892		Material Misrepresentation - Returned Premium
3682721	53603	OH	2019	4,000	904		Material Misrepresentation - Returned Premium
3682517	35026	TN	2019	5,000	919		Material Misrepresentation - Returned Premium
3679660	48898	IN	2019	10,000	932		Material Misrepresentation - Returned Premium
3679157	73855	IN	2019	5,000	932		Material Misrepresentation - Returned Premium
3686444	34498	AL	2019	12,000	944		Material Misrepresentation - Returned Premium
3669170	38576	PA	2019	3,000	948		Material Misrepresentation - Returned Premium
3668085	24865	PA	2019	3,000	951		No Medical Information
3688244	55604	IL	2019	4,000	957		Material Misrepresentation - Returned Premium
3685421	52141	MS	2019	4,000	958		Material Misrepresentation - Returned Premium
6956976	54612	NC	2019	10,000	986		Material Misrepresentation - Returned Premium
3254186	39021	VA	2019	2,996	987		Material Misrepresentation - Returned Premium
3664511	44863	MS	2019	10,000	993		Material Misrepresentation - Returned Premium
3655084	68540	FL	2019	5,000	1,001		No Medical Information
3696083	64410	WI	2019	35,000	1,013		Material Misrepresentation - Returned Premium
3682861	67958	AL	2019	10,000	1,045		Material Misrepresentation - Returned Premium
3682740	40133	KY	2019	12,500	1,053		Material Misrepresentation - Returned Premium
3690485	63964	KY	2019	10,000	1,058		Material Misrepresentation - Returned Premium
3218618	42215	FL	2019	7,258	1,086		No Medical Information
3679217	34180	GA	2019	10,028	1,099		Material Misrepresentation - Returned Premium
3674069	997223	IN	2019	10,000	1,105		Material Misrepresentation - Returned Premium
3379344	63175	FL	2019	5,735	1,113		No Medical Information
3398783	344557	KS	2019	9,776	1,114		Suicide -Returned Premium
3677945	63120	AL	2019	3,000	1,134		Material Misrepresentation - Returned Premium
3670849	21981	KY	2019	5,000	1,136		No Medical Information
3246472	52914	IL	2019	10,020	1,139		No Medical Information
3682546	51591	MS	2019	8,000	1,145		Material Misrepresentation - Returned Premium
3670843	36427	MS	2019	10,000	1,152		Material Misrepresentation - Returned Premium
3675324	23710	FL	2019	12,000	1,172		Material Misrepresentation - Returned Premium
3686395	67983	SC	2019	5,000	1,220		Material Misrepresentation - Returned Premium
3674585	54378	KY	2019	5,000	1,230		Material Misrepresentation - Returned Premium
3650678	67543	LA	2019	4,000	1,236		Material Misrepresentation - Returned Premium
3680777	55728	NC	2019	8,050	1,242		Material Misrepresentation - Returned Premium
3690390	43493	KY	2019	20,000	1,243		Material Misrepresentation - Returned Premium
3671043	43313	TN	2019	7,212	1,263		Material Misrepresentation - Returned Premium
3677957	63195	MS	2019	10,000	1,265		Material Misrepresentation - Returned Premium

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3751049	64416	KY	2019	10,000	1,276		Material Misrepresentation - Returned Premium
3386672	65937	IN	2019	9,240	1,279		Material Misrepresentation - Returned Premium
3687099	43531	TN	2019	12,000	1,303		Material Misrepresentation - Returned Premium
3691107	75240	OH	2019	15,000	1,340		Material Misrepresentation - Returned Premium
3240143	39188	FL	2019	7,700	1,343		No Medical Information
3667808	16109	SC	2019	8,000	1,352		No Medical Information
3683521	62301	OH	2019	6,000	1,362		Material Misrepresentation - Returned Premium
3683577	70463	AL	2019	8,000	1,364		Material Misrepresentation - Returned Premium
3679533	42238	AL	2019	10,000	1,367		Material Misrepresentation - Returned Premium
3674454	45462	KY	2019	5,000	1,369		Material Misrepresentation - Returned Premium
3216490	56093	LA	2019	2,945	1,403		Material Misrepresentation - Returned Premium
3249480	54136	IN	2019	9,040	1,403		No Medical Information
3679736	63456	TN	2019	13,000	1,405		Material Misrepresentation - Returned Premium
3680797	33698	GA	2019	15,000	1,409		Material Misrepresentation - Returned Premium
3673427	31804	MS	2019	5,000	1,430		Material Misrepresentation - Returned Premium
3694944	72757	OH	2019	10,000	1,441		Material Misrepresentation - Returned Premium
3673018	55234	GA	2019	10,000	1,458		Material Misrepresentation - Returned Premium
3673942	35590	NC	2019	9,000	1,523		Material Misrepresentation - Returned Premium
3246815	44190	OH	2019	8,650	1,529		Material Misrepresentation - Returned Premium
3243932	73784	FL	2019	7,195	1,543		No Medical Information
3296882	73106	IL	2019	3,221	1,546		Material Misrepresentation - Returned Premium
3220991	29521	FL	2019	5,939	1,555		Material Misrepresentation - Returned Premium
3682586	40979	AL	2019	15,000	1,597		Material Misrepresentation - Returned Premium
3669176	44284	IN	2019	5,945	1,636		No Medical Information
3147652	29190	LA	2019	3,118	1,746		Suicide -Returned Premium
3298066	55043	IN	2019	6,435	1,783		Material Misrepresentation - Returned Premium
3245755	46064	FL	2019	10,195	1,806		Material Misrepresentation - Returned Premium
3689092	34755	AL	2019	15,000	1,836		Material Misrepresentation - Returned Premium
3680313	67542	NC	2019	8,246	1,840		Material Misrepresentation - Returned Premium
3698499	63946	UT	2019	18,315	1,843		Material Misrepresentation - Returned Premium
3219401	32352	IL	2019	9,739	1,913		Material Misrepresentation - Returned Premium
3184936	106355	UT	2019	7,968	1,966		Material Misrepresentation - Returned Premium
3676526	54680	KY	2019	15,000	2,022		Material Misrepresentation - Returned Premium
3674331	47401	SC	2019	13,000	2,028		Material Misrepresentation - Returned Premium
3690328	172872	KY	2019	20,000	2,090		Material Misrepresentation - Returned Premium
3664596	989883	VA	2019	7,000	2,097		Material Misrepresentation - Returned Premium
3216420	61740	OH	2019	6,010	2,114		Material Misrepresentation - Returned Premium
3271747	40273	WA	2019	5,000	2,125		Material Misrepresentation - Returned Premium
3676221	54466	NC	2019	20,000	2,234		Material Misrepresentation - Returned Premium
3238152	58365	IL	2019	8,521	2,249		Material Misrepresentation - Returned Premium
3299309	74721	WA	2019	7,034	2,275		No Medical Information
3219205	43956	IL	2019	8,705	2,309		Material Misrepresentation - Returned Premium
3235732	74569	FL	2019	6,165	2,333		Material Misrepresentation - Returned Premium
3157768	54028	IN	2019	5,577	2,340		Material Misrepresentation - Returned Premium
3375786	66928	IL	2019	9,433	2,432		Material Misrepresentation - Returned Premium
3219886	157147	FL	2019	8,315	2,439		No Medical Information
3670138	39054	FL	2019	8,000	2,483		Material Misrepresentation - Returned Premium
3686397	65536	AL	2019	10,165	2,569		Material Misrepresentation - Returned Premium

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3248121	28638	FL	2019	2,865	2,580		Material Misrepresentation - Returned Premium
3681595	74991	GA	2019	10,000	2,592		Material Misrepresentation - Returned Premium
3686740	66636	IN	2019	25,000	2,618		Material Misrepresentation - Returned Premium
3686206	75726	SC	2019	8,500	2,673		Material Misrepresentation - Returned Premium
3680898	49396	KY	2019	25,000	2,718		Material Misrepresentation - Returned Premium
3684810	44695	AL	2019	25,000	2,810		Material Misrepresentation - Returned Premium
3686474	138803	MS	2019	25,000	2,817		Material Misrepresentation - Returned Premium
3679964	50364	KY	2019	30,000	2,827		Suicide -Returned Premium
3164120	11326	NC	2019	7,998	2,905		No Medical Information
3171272	45786	OH	2019	6,768	2,933		Material Misrepresentation - Returned Premium
3682729	50401	TN	2019	15,000	2,970		Material Misrepresentation - Returned Premium
3680350	56862	FL	2019	10,000	3,221		Material Misrepresentation - Returned Premium
3749008	294549	NC	2019	10,000	3,260		Material Misrepresentation - Returned Premium
3340962	54844	IN	2019	5,730	3,302		Material Misrepresentation - Returned Premium
3371814	43300	FL	2019	7,296	3,357		Material Misrepresentation - Returned Premium
3229649	59625	FL	2019	11,156	3,360		Material Misrepresentation - Returned Premium
3233269	51550	FL	2019	8,555	3,401		Material Misrepresentation - Returned Premium
3275998	49760	FL	2019	11,633	3,405		Material Misrepresentation - Returned Premium
3677989	33718	MS	2019	15,000	3,459		Material Misrepresentation - Returned Premium
3376290	63636	IL	2019	11,248	3,688		Material Misrepresentation - Returned Premium
3259942	30036	MI	2019	6,669	3,801		No Medical Information
3285926	37711	VA	2019	8,900	3,958		Material Misrepresentation - Returned Premium
3272061	55576	IL	2019	7,286	4,007		Material Misrepresentation - Returned Premium
3677441	38717	NC	2019	21,000	4,028		Material Misrepresentation - Returned Premium
3261575	30483	IL	2019	8,484	4,117		Material Misrepresentation - Returned Premium
3596815	12342	FL	2019	9,291	4,237		No Medical Information
3663638	987017	NJ	2019	25,000	4,243		No Medical Information
3330078	6845	FL	2019	11,404	4,731		No Medical Information
3666351	21136	SC	2019	25,000	4,940		Material Misrepresentation - Returned Premium
3676631	60234	KY	2019	11,000	4,998		Material Misrepresentation - Returned Premium
3292444	71101	FL	2019	5,160	5,097		Suicide -Returned Premium
3358923	249813	OR	2019	10,346	5,949		Material Misrepresentation - Returned Premium
3281699	64109	NC	2019	8,625	7,260		Material Misrepresentation - Returned Premium
0199999. Death Claims - Ordinary				1,935,480	296,254		XXX
3179350	30228	GA	2019	1,595	55		Material Misrepresentation - Returned Premium
3389418	36832	TX	2019	1,995	71		Material Misrepresentation - Returned Premium
3206203	992308	CA	2019	6,188	89		No Medical Information
3242787	22582	TX	2019	2,405	101		No Medical Information
3377983	38028	TX	2019	1,822	115		Material Misrepresentation - Returned Premium
3236634	23776	TX	2019	2,606	120		No Medical Information
3567232	901530	CA	2019	8,257	129		No Medical Information
3391251	44582	CA	2019	5,393	130		Material Misrepresentation - Returned Premium
3188981	48367	CA	2019	4,040	149		Material Misrepresentation - Returned Premium
3179679	34483	GA	2019	2,965	154		No Medical Information
7419285	70875	TX	2019	3,150	157		Suicide -Returned Premium
3387721	35370	TX	2019	9,531	165		Material Misrepresentation - Returned Premium
3373421	27701	CA	2019	7,527	166		Material Misrepresentation - Returned Premium
3599532	61785	CA	2019	6,540	173		Material Misrepresentation - Returned Premium
3196963	52007	TX	2019	11,245	182		No Medical Information
3389357	34782	NV	2019	8,517	187		Suicide -Returned Premium
3175982	32938	CA	2019	1,350	194		Material Misrepresentation - Returned Premium
3196273	57667	CA	2019	7,843	208		Material Misrepresentation - Returned Premium
3358365	18671	CA	2019	4,491	217		No Medical Information

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3271012	33994	FL	2019	5,680	231		Material Misrepresentation - Returned Premium
3396411	42231	CA	2019	9,372	235		Material Misrepresentation - Returned Premium
3247729	18666	CA	2019	10,860	240		Material Misrepresentation - Returned Premium
3184192	55154	GA	2019	3,715	278		Material Misrepresentation - Returned Premium
3374165	56211	TX	2019	1,484	309		Material Misrepresentation - Returned Premium
3175310	43472	AR	2019	1,688	353		Material Misrepresentation - Returned Premium
3380182	40232	CA	2019	6,347	363		No Medical Information
3587906	17652	CA	2019	500	375		No Medical Information
3361707	41897	CA	2019	8,240	396		Material Misrepresentation - Returned Premium
3383228	47889	CA	2019	8,155	402		No Medical Information
3366501	26558	CA	2019	8,350	403		Material Misrepresentation - Returned Premium
3396834	60243	AZ	2019	3,557	462		Material Misrepresentation - Returned Premium
3369397	37712	CA	2019	4,530	478		Material Misrepresentation - Returned Premium
3201985	42352	AL	2019	2,190	491		Material Misrepresentation - Returned Premium
3245572	43149	TX	2019	6,495	498		Material Misrepresentation - Returned Premium
7406368	71875	AR	2019	7,345	520		Material Misrepresentation - Returned Premium
7419314	70260	TX	2019	10,474	524		Material Misrepresentation - Returned Premium
7419537	70932	VA	2019	13,451	550		Material Misrepresentation - Returned Premium
3198569	62483	CO	2019	7,549	554		Material Misrepresentation - Returned Premium
3241482	87746	TX	2019	1,589	556		No Medical Information
3296351	32393	TX	2019	1,315	568		No Medical Information
3188747	75754	CA	2019	3,475	608		Material Misrepresentation - Returned Premium
7419660	289093	TX	2019	8,080	616		Material Misrepresentation - Returned Premium
3214287	21903	TX	2019	7,156	616		No Medical Information
3246857	47915	AZ	2019	3,402	624		Material Misrepresentation - Returned Premium
3226899	25518	CA	2019	8,286	634		Material Misrepresentation - Returned Premium
3393990	64994	CA	2019	6,111	655		No Medical Information
3295930	455	TX	2019	6,565	661		No Medical Information
3258179	988410	CA	2019	2,841	663		No Medical Information
3368297	43109	TX	2019	5,662	681		Material Misrepresentation - Returned Premium
3377566	52927	TX	2019	4,745	683		Material Misrepresentation - Returned Premium
3242627	51560	TX	2019	4,940	711		Material Misrepresentation - Returned Premium
3295080	6445	TX	2019	4,980	717		No Medical Information
3197560	73118	TX	2019	3,965	774		Material Misrepresentation - Returned Premium
3388694	59409	TX	2019	9,040	775		No Medical Information
3296930	11688	TX	2019	5,254	792		No Medical Information
3376160	50315	TN	2019	5,485	793		Material Misrepresentation - Returned Premium
3269299	27473	CT	2019	2,005	805		No Medical Information
3244512	67223	CA	2019	4,882	838		No Medical Information
3223457	105346	CA	2019	3,270	847		Suicide -Returned Premium
3385978	40401	TX	2019	10,696	855		Material Misrepresentation - Returned Premium
3371475	31078	AZ	2019	11,220	860		Material Misrepresentation - Returned Premium
3365924	177427	CA	2019	2,688	868		Material Misrepresentation - Returned Premium
3180175	36028	CA	2019	7,477	876		Material Misrepresentation - Returned Premium
3297186	40886	CA	2019	5,120	954		Material Misrepresentation - Returned Premium
3293721	65548	TX	2019	3,300	970		No Medical Information
3178497	34752	TN	2019	5,935	983		Material Misrepresentation - Returned Premium
3398717	241998	CA	2019	2,070	987		No Medical Information
3211646	28420	TX	2019	5,214	1,005		Material Misrepresentation - Returned Premium
3267570	52402	AL	2019	1,695	1,013		No Medical Information
3184576	57341	CO	2019	6,345	1,017		No Medical Information
3380796	47216	TX	2019	11,103	1,023		Material Misrepresentation - Returned Premium
3269961	3397	TX	2019	3,888	1,033		No Medical Information
3268690	3539	TX	2019	3,895	1,036		Material Misrepresentation - Returned Premium

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3200458	70444	TX	2019	2,222	1,057		Material Misrepresentation - Returned Premium
7401519	327002	TN	2019	8,145	1,060		Material Misrepresentation - Returned Premium
3151087	41798	TX	2019	3,105	1,090		Material Misrepresentation - Returned Premium
3178367	34330	CA	2019	9,240	1,121		Material Misrepresentation - Returned Premium
3207198	11893	CA	2019	8,320	1,140		No Medical Information
3204796	42229	TX	2019	3,995	1,147		No Medical Information
3281401	51654	CA	2019	2,320	1,161		Suicide -Returned Premium
3393752	102782	MO	2019	9,936	1,184		Suicide -Returned Premium
3181299	45920	AL	2019	1,005	1,193		Suicide -Returned Premium
3381561	55960	TX	2019	8,048	1,210		Material Misrepresentation - Returned Premium
3281366	34600	AZ	2019	3,285	1,232		Material Misrepresentation - Returned Premium
3596124	3130	NV	2019	4,505	1,243		Material Misrepresentation - Returned Premium
3201080	37755	GA	2019	3,690	1,247		No Medical Information
3286748	13093	CO	2019	10,995	1,300		Material Misrepresentation - Returned Premium
3189456	57521	MO	2019	10,819	1,332		Material Misrepresentation - Returned Premium
3347729	40888	NV	2019	3,605	1,351		Material Misrepresentation - Returned Premium
3181277	53384	TN	2019	9,000	1,353		Material Misrepresentation - Returned Premium
3358095	61095	CA	2019	5,600	1,361		Material Misrepresentation - Returned Premium
3207552	36821	CA	2019	6,700	1,395		No Medical Information
3387227	72889	TX	2019	6,476	1,400		Material Misrepresentation - Returned Premium
3270492	30212	TX	2019	5,395	1,406		Material Misrepresentation - Returned Premium
3280740	40050	TX	2019	3,835	1,411		No Medical Information
3194307	252250	TN	2019	7,245	1,450		Material Misrepresentation - Returned Premium
3240884	44136	TX	2019	1,484	1,473		Suicide -Returned Premium
3197598	66582	GA	2019	11,943	1,492		Material Misrepresentation - Returned Premium
3213346	34951	CA	2019	3,453	1,495		Material Misrepresentation - Returned Premium
3200755	63542	TX	2019	4,200	1,504		Material Misrepresentation - Returned Premium
3547012	957013	CA	2019	4,235	1,561		No Medical Information
3367778	73084	CA	2019	7,540	1,564		Material Misrepresentation - Returned Premium
3248934	70530	TX	2019	9,779	1,595		Material Misrepresentation - Returned Premium
3201342	65343	TX	2019	6,725	1,604		Material Misrepresentation - Returned Premium
3259655	35589	TX	2019	3,265	1,646		Material Misrepresentation - Returned Premium
3369406	54488	CA	2019	8,445	1,668		Material Misrepresentation - Returned Premium
3264037	41241	CA	2019	6,576	1,696		Material Misrepresentation - Returned Premium
3267227	33419	TX	2019	4,270	1,770		Material Misrepresentation - Returned Premium
3233586	188505	TX	2019	5,169	1,821		Material Misrepresentation - Returned Premium
3375421	329344	CA	2019	8,055	1,832		No Medical Information
3204533	43910	TX	2019	5,895	1,839		Material Misrepresentation - Returned Premium
3239169	70885	CA	2019	3,529	1,843		No Medical Information
3228555	240980	TX	2019	7,646	1,853		No Medical Information
3371999	135980	TX	2019	6,210	1,864		Material Misrepresentation - Returned Premium
3275032	48551	NV	2019	4,185	1,908		No Medical Information
3184659	83248	CA	2019	8,135	1,915		No Medical Information
3374238	60270	VA	2019	11,469	1,915		No Medical Information
3377119	61617	TX	2019	14,031	1,930		Material Misrepresentation - Returned Premium
3209310	48630	CA	2019	6,741	1,935		Material Misrepresentation - Returned Premium
3286743	48635	TX	2019	4,575	1,947		Material Misrepresentation - Returned Premium
7417980	70459	TX	2019	1,991	1,965		Suicide -Returned Premium
3173824	70643	TX	2019	3,240	2,021		Material Misrepresentation - Returned Premium
3592158	995493	CA	2019	5,795	2,028		No Medical Information
3226982	38308	CA	2019	9,190	2,073		Material Misrepresentation - Returned Premium
3366131	54170	TX	2019	10,888	2,090		Material Misrepresentation - Returned Premium
3268701	52113	TX	2019	4,195	2,118		Material Misrepresentation - Returned Premium

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
3371028	74957	CA	2019	7,340	2,119		Material Misrepresentation - Returned Premium
3369056	62000	TX	2019	9,450	2,138		Material Misrepresentation - Returned Premium
3269161	53563	TX	2019	3,895	2,149		Material Misrepresentation - Returned Premium
3245937	66534	TX	2019	2,174	2,153		Suicide -Returned Premium
3278762	32478	CA	2019	9,446	2,168		No Medical Information
3217818	350476	CO	2019	2,186	2,170		Suicide -Returned Premium
3200242	37892	CA	2019	7,943	2,198		Material Misrepresentation - Returned Premium
3160769	63787	CA	2019	3,994	2,215		Material Misrepresentation - Returned Premium
3353245	49737	TX	2019	3,900	2,292		Material Misrepresentation - Returned Premium
3160862	46837	TX	2019	4,950	2,386		Material Misrepresentation - Returned Premium
3178953	54358	GA	2019	12,065	2,413		No Medical Information
3241134	347906	TX	2019	4,186	2,419		Material Misrepresentation - Returned Premium
3151166	7520	TX	2019	10,775	2,486		No Medical Information
3179026	55930	IA	2019	10,980	2,494		Material Misrepresentation - Returned Premium
3188496	345837	CA	2019	6,240	2,499		Material Misrepresentation - Returned Premium
7418342	65865	AZ	2019	2,525	2,500		Suicide -Returned Premium
3240687	65248	CA	2019	8,313	2,501		Material Misrepresentation - Returned Premium
3269572	45255	TX	2019	5,324	2,567		Material Misrepresentation - Returned Premium
3383568	240156	TX	2019	8,622	2,588		Material Misrepresentation - Returned Premium
3275535	34599	TX	2019	6,795	2,662		Material Misrepresentation - Returned Premium
3168475	62469	CA	2019	7,470	2,681		Material Misrepresentation - Returned Premium
3205398	43510	TX	2019	14,527	2,693		Material Misrepresentation - Returned Premium
3347147	21453	VA	2019	7,016	2,706		No Medical Information
3254645	44869	CA	2019	6,543	2,730		Material Misrepresentation - Returned Premium
3154244	50284	TX	2019	9,005	2,753		No Medical Information
3236601	71130	TX	2019	7,845	2,758		Material Misrepresentation - Returned Premium
3158291	29006	TX	2019	6,935	2,837		Material Misrepresentation - Returned Premium
3221455	59948	CA	2019	8,663	2,912		Material Misrepresentation - Returned Premium
3214026	44130	AZ	2019	3,036	3,020		Suicide -Returned Premium
3213089	42512	TX	2019	12,836	3,112		Material Misrepresentation - Returned Premium
3271916	40064	TX	2019	7,000	3,207		Material Misrepresentation - Returned Premium
3240984	211924	TX	2019	9,896	3,266		Suicide -Returned Premium
3165259	54186	CA	2019	7,248	3,323		Material Misrepresentation - Returned Premium
3158567	57344	TX	2019	5,813	3,351		Material Misrepresentation - Returned Premium
3229360	56954	CA	2019	7,815	3,362		Material Misrepresentation - Returned Premium
3344377	62566	TX	2019	5,969	3,445		Material Misrepresentation - Returned Premium
3262749	35339	TX	2019	6,984	3,500		Material Misrepresentation - Returned Premium
3347875	50132	NV	2019	8,925	3,599		Material Misrepresentation - Returned Premium
3202482	261011	AZ	2019	4,091	3,600		No Medical Information
3288356	72804	AZ	2019	6,791	3,639		Material Misrepresentation - Returned Premium
3206907	71563	CA	2019	8,490	3,690		No Medical Information
3358855	22317	CT	2019	7,670	3,704		Material Misrepresentation - Returned Premium
3153054	35619	GA	2019	8,090	3,798		No Medical Information
3353105	54501	TX	2019	8,759	3,943		No Medical Information
3160184	45506	CA	2019	7,797	5,201		Material Misrepresentation - Returned Premium
3206176	63044	TX	2019	14,493	5,345		Material Misrepresentation - Returned Premium
3285065	71320	TX	2019	10,499	5,559		Material Misrepresentation - Returned Premium
3273814	56215	CA	2019	10,995	5,793		No Medical Information
3273122	46315	VA	2019	9,000	5,901		Material Misrepresentation - Returned Premium
3341329	40257	TX	2019	15,000	7,215		No Medical Information
3389217	37054	TX	2019	12,955	12,831		Suicide -Returned Premium
0399999. Death Claims - Group				1,130,735	293,921		XXX
0599999. Death Claims - Disposed Of				3,066,215	590,175		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				3,066,215	590,175		XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				3,066,215	590,175		XXX

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	1,481	XXX		XXX		XXX		XXX	96	XXX	1,237	XXX	148	XXX		XXX		XXX
2. Premiums earned	1,498	XXX		XXX		XXX		XXX	96	XXX	1,254	XXX	148	XXX		XXX		XXX
3. Incurred claims	11,367	758.8							15,061	15,688.5	3,589	286.2					(7,283)	
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	11,367	758.8							15,061	15,688.5	3,589	286.2					(7,283)	
6. Increase in contract reserves	(733)	(48.9)									(733)	(58.5)						
7. Commissions (a)	(21)	(1.4)									(21)	(1.7)						
8. Other general insurance expenses	74	4.9											74	50.0				
9. Taxes, licenses and fees	44	2.9							3	3.1	38	3.0	3	2.0				
10. Total other expenses incurred	97	6.5							3	3.1	17	1.4	77	52.0				
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(9,233)	(616.4)							(14,968)	(15,591.7)	(1,619)	(129.1)	71	48.0			7,283	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(9,233)	(616.4)							(14,968)	(15,591.7)	(1,619)	(129.1)	71	48.0			7,283	
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(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	92				48	22	4		18
2. Advance premiums	49					12	37		
3. Reserve for rate credits									
4. Total premium reserves, current year	141				48	34	41		18
5. Total premium reserves, prior year	122				48	52	4		18
6. Increase in total premium reserves	19					(18)	37		
B. Contract Reserves:									
1. Additional reserves (a)	1,576					1,544	32		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	1,576					1,544	32		
4. Total contract reserves, prior year.	2,309					2,277	32		
5. Increase in contract reserves	(733)					(733)			
C. Claim Reserves and Liabilities:									
1. Total current year	187,361				99,461	87,900			
2. Total prior year	197,861				103,120	87,391			7,350
3. Increase	(10,500)				(3,659)	509			(7,350)

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	21,167				18,720	2,380			67
1.2 On claims incurred during current year	700					700			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	183,616				99,461	84,155			
2.2 On claims incurred during current year	3,745					3,745			
3. Test:									
3.1 Lines 1.1 and 2.1	204,783				118,181	86,535			67
3.2 Claim reserves and liabilities, December 31, prior year	197,861				103,120	87,391			7,350
3.3 Line 3.1 minus Line 3.2	6,922				15,061	(856)			(7,283)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	106					106			
2. Premiums earned	109					109			
3. Incurred claims	2,675					2,675			
4. Commissions	21					21			

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			14,042	14,042
2. Beginning Claim Reserves and Liabilities			197,861	197,861
3. Ending Claim Reserves and Liabilities			190,036	190,036
4. Claims Paid			21,867	21,867
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims			2,675	2,675
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities			2,675	2,675
12. Claims Paid				
D. Net:				
13. Incurred Claims			11,367	11,367
14. Beginning Claim Reserves and Liabilities			197,861	197,861
15. Ending Claim Reserves and Liabilities			187,361	187,361
16. Claims Paid			21,867	21,867
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			11,367	11,367
18. Beginning Reserves and Liabilities			197,861	197,861
19. Ending Reserves and Liabilities			187,361	187,361
20. Paid Claims and Cost Containment Expenses			21,867	21,867

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
63312	13-1935920	08/01/1996	Great American Life Insurance Company	OH	CO/I	OL	13,751,428	10,235,399		139,751		
63312	13-1935920	08/01/1996	Great American Life Insurance Company	OH	CO/I	FA		2,658,532		28,574		
63312	13-1935920	08/01/1996	Great American Life Insurance Company	OH	CO/G	OL	13,762,524	10,296,149	507	163,013		
63312	13-1935920	08/01/1996	Great American Life Insurance Company	OH	CO/G	FA		1,814,199		4,471		
64688	75-6020048	07/01/1984	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	1,772,791	1,560,000	38	19,221		
64688	75-6020048	07/01/1984	SCOR Global Life Americas Reinsurance Company	DE	CO/I	FA		40,000	19			
60076	72-1308780	01/01/1999	Security Plan Life Insurance Company	LA	CO/I	OL	863,437	608,562	240	10,710		
60076	72-1308780	01/01/1999	Security Plan Life Insurance Company	LA	CO/I	FA		10,932				
0899999. General Account - U.S. Non-Affiliates							30,150,180	27,223,774	804	365,740		
1099999. Total General Account - Non-Affiliates							30,150,180	27,223,774	804	365,740		
1199999. Total General Account							30,150,180	27,223,774	804	365,740		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							30,150,180	27,223,774	804	365,740		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							30,150,180	27,223,774	804	365,740		

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
9999999 - Totals												

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
61395	87-0115120	09/30/1984	Beneficial Life Insurance Company	UT	53,125	41,793
61395	87-0115120	09/30/1984	Beneficial Life Insurance Company	UT	2,250	5,850
61395	87-0115120	07/01/1985	Beneficial Life Insurance Company	UT		5,950
61395	87-0115120	01/01/1986	Beneficial Life Insurance Company	UT	3,078	4,676
65951	35-1005090	12/31/1979	Merit Life Insurance Company	TX	13,500	16,898
64688	75-6020048	10/01/1979	SCOR Global Life Americas Reinsurance Company	DE	215,000	
64688	75-6020048	10/01/1979	SCOR Global Life Americas Reinsurance Company	DE	250,000	
64688	75-6020048	03/31/1984	SCOR Global Life Americas Reinsurance Company	DE	13,873	7,490
64688	75-6020048	10/01/1987	SCOR Global Life Americas Reinsurance Company	DE	2,933	8,134
87645	57-0654942	01/01/1975	United Fidelity Life Insurance Company	TX	1,708	5,137
0899999. Life and Annuity - U.S. Non-Affiliates					555,467	95,927
1099999. Total Life and Annuity - Non-Affiliates					555,467	95,927
1199999. Total Life and Annuity					555,467	95,927
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					555,467	95,927
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					555,467	95,927

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														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
61395	87-0115120	09/30/1984	Beneficial Life Insurance Company	UT	CO/I	OL	3,884,875	3,066,889	3,245,301	(8,866)				
61395	87-0115120	09/30/1984	Beneficial Life Insurance Company	UT	CO/I	OL	188,909	142,732	147,788					
61395	87-0115120	09/30/1984	Beneficial Life Insurance Company	UT	CO/I	ADB		81	80					
61395	87-0115120	07/01/1985	Beneficial Life Insurance Company	UT	CO/I	OL	557,506	296,848	305,843	6,735				
61395	87-0115120	07/01/1985	Beneficial Life Insurance Company	UT	CO/I	ADB		469	464					
61395	87-0115120	01/01/1986	Beneficial Life Insurance Company	UT	CO/I	OL	900,785	478,534	494,491	10,287				
61395	87-0115120	01/01/1986	Beneficial Life Insurance Company	UT	CO/I	ADB		520	556					
61395	87-0115120	01/01/1986	Beneficial Life Insurance Company	UT	CO/I	DIS		32	31					
65951	35-1005090	12/31/1979	Merit Life Insurance Company	TX	MCO/I	OL	694,736			23,856			569,007	
88099	75-1608507	07/05/1961	Optimum Re Insurance Company	TX	YRT/I	OL	7,940	606	720	909				
88099	75-1608507	03/01/1981	Optimum Re Insurance Company	TX	YRT/I	OL	50,000	1,455	1,327	3,114				
88099	75-1608507	09/01/1981	Optimum Re Insurance Company	TX	CO/I	OL	450,000	11,820	10,866	14,647				
88099	75-1608507	11/16/1985	Optimum Re Insurance Company	TX	CO/I	OL	200,000	1,891	2,333	2,268				
88099	75-1608507	05/01/1990	Optimum Re Insurance Company	TX	CO/I	OL				14				
88099	75-1608507	01/01/1992	Optimum Re Insurance Company	TX	YRT/I	OL				37				
64688	75-6020048	10/01/1979	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	5,485	68	419	56				
64688	75-6020048	10/01/1979	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	1,807,929	59,437	357,554	(8,410)				
64688	75-6020048	10/01/1979	SCOR Global Life Americas Reinsurance Company	DE	CO/I	DIS		72	3,551					
64688	75-6020048	03/31/1984	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	3,020,301	2,120,818	2,234,571	511				
64688	75-6020048	03/31/1984	SCOR Global Life Americas Reinsurance Company	DE	CO/I	ADB		159	176					
64688	75-6020048	03/31/1984	SCOR Global Life Americas Reinsurance Company	DE	CO/I	DIS		57	70					
64688	75-6020048	10/01/1987	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	596,650	497,547	528,108					
68713	84-0499703	08/01/1982	Security Life of Denver Insurance Company	CO	CO/I	OL	1,915,000	90,035	100,977	25,681				
68713	84-0499703	08/01/1982	Security Life of Denver Insurance Company	CO	CO/I	DIS			15,090	6				
68713	84-0499703	12/01/1982	Security Life of Denver Insurance Company	CO	YRT/I	OL			2,473					
68713	84-0499703	12/01/1982	Security Life of Denver Insurance Company	CO	YRT/I	ADB			95					
68713	84-0499703	12/01/1982	Security Life of Denver Insurance Company	CO	YRT/I	DIS			75					
68713	84-0499703	12/01/1984	Security Life of Denver Insurance Company	CO	YRT/I	OL			9,930	(171)				
68713	84-0499703	12/01/1984	Security Life of Denver Insurance Company	CO	YRT/I	ADB			784					
68713	84-0499703	12/01/1984	Security Life of Denver Insurance Company	CO	YRT/I	DIS			19					
82627	06-0839705	09/02/1958	Swiss Re Life & Health America Inc.	MO	YRT/I	OL				3				
82627	06-0839705	08/05/1959	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	29,357	788	757	1,006				
82627	06-0839705	08/05/1959	Swiss Re Life & Health America Inc.	MO	YRT/I	DIS				6				
82627	06-0839705	05/15/1974	Swiss Re Life & Health America Inc.	MO	YRT/I	OL				126				
82627	06-0839705	04/01/1981	Swiss Re Life & Health America Inc.	MO	CO/I	OL	657,323	19,801	22,032	12,982				
82627	06-0839705	10/01/1983	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	24,582	177	313	(58)				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	297,000	2,007	1,893	(615)				
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	MO	YRT/I	DIS		6	6	114				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	8,357	7	7	121				
87645	57-0654942	01/01/1975	United Fidelity Life Insurance Company	TX	CO/I	OL	648,013	401,745	409,036					
0899999. General Account - Authorized U.S. Non-Affiliates							15,944,748	7,194,601	7,897,736	84,359			569,007	
1099999. Total General Account - Authorized Non-Affiliates							15,944,748	7,194,601	7,897,736	84,359			569,007	
1199999. Total General Account Authorized							15,944,748	7,194,601	7,897,736	84,359			569,007	
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized														
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														

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	Domi-ciliary Juris-diction	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
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							15,944,748	7,194,601	7,897,736	84,359			569,007	
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							15,944,748	7,194,601	7,897,736	84,359			569,007	
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)														
9999999 - Totals							15,944,748	7,194,601	7,897,736	84,359			569,007	

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
68675	48-0409770	06/01/1971	Security Benefit Life Insurance Company	KS	OTH/I	STDI	85	14	4,579				
68675	48-0409770	06/01/1971	Security Benefit Life Insurance Company	KS	OTH/I	LTDI	21						
0899999. General Account - Authorized U.S. Non-Affiliates							106	14	4,579				
1099999. Total General Account - Authorized Non-Affiliates							106	14	4,579				
1199999. Total General Account Authorized							106	14	4,579				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							106	14	4,579				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							106	14	4,579				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							106	14	4,579				

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

	1 2019	2 2018	3 2017	4 2016	5 2015
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	84	196	232	199	234
2. Commissions and reinsurance expense allowances	51	75	78	75	86
3. Contract claims	1,182	673	803	737	839
4. Surrender benefits and withdrawals for life contracts	30	41	64	61	
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	(701)	(453)	(413)	(417)	(513)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	16	19	15	13	26
9. Aggregate reserves for life and accident and health contracts	7,199	7,900	8,353	8,765	9,183
10. Liability for deposit-type contracts					
11. Contract claims unpaid	96	107	88	111	63
12. Amounts recoverable on reinsurance	555	145	147	119	153
13. Experience rating refunds due or unpaid	10	6	13	12	11
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

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)	3,443,341,616		3,443,341,616
2.	Reinsurance (Line 16)	565,192	(565,192)	
3.	Premiums and considerations (Line 15)	55,787,110	16,235	55,803,345
4.	Net credit for ceded reinsurance	XXX	7,844,078	7,844,078
5.	All other admitted assets (balance)	58,917,318		58,917,318
6.	Total assets excluding Separate Accounts (Line 26)	3,558,611,236	7,295,121	3,565,906,357
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	3,558,611,236	7,295,121	3,565,906,357
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,302,907,879	7,199,194	3,310,107,073
10.	Liability for deposit-type contracts (Line 3)	28,585,198		28,585,198
11.	Claim reserves (Line 4)	18,548,835	95,927	18,644,762
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	557,825		557,825
13.	Premium & annuity considerations received in advance (Line 8)	4,428,278		4,428,278
14.	Other contract liabilities (Line 9)	8,584		8,584
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	44,851,305		44,851,305
20.	Total liabilities excluding Separate Accounts (Line 26)	3,399,887,904	7,295,121	3,407,183,025
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	3,399,887,904	7,295,121	3,407,183,025
23.	Capital & surplus (Line 38)	158,723,332	XXX	158,723,332
24.	Total liabilities, capital & surplus (Line 39)	3,558,611,236	7,295,121	3,565,906,357
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	7,199,194		
26.	Claim reserves	95,927		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	565,192		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	7,860,313		
34.	Premiums and considerations	16,235		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	16,235		
41.	Total net credit for ceded reinsurance	7,844,078		

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	17,494,864	11,512			17,506,376	
2. Alaska	AK	L	48,292	1,433			49,725	
3. Arizona	AZ	L	12,526,441	21,086	46		12,547,573	
4. Arkansas	AR	L	6,068,283	497			6,068,780	
5. California	CA	L	135,739,164	409,603			136,148,767	
6. Colorado	CO	L	11,524,982	33,601	159		11,558,742	
7. Connecticut	CT	L	4,320,822	19,947			4,340,769	
8. Delaware	DE	L	163,923	3,907			167,830	
9. District of Columbia	DC	L	420,419				420,419	
10. Florida	FL	L	51,752,987	28,306			51,781,293	
11. Georgia	GA	L	18,216,232	18,418			18,234,650	
12. Hawaii	HI	L	3,443,151	1,968			3,445,119	202
13. Idaho	ID	L	406,970	3,177			410,147	
14. Illinois	IL	L	12,144,565	39,920	146		12,184,631	
15. Indiana	IN	L	16,064,256	470			16,064,726	
16. Iowa	IA	L	2,299,516	3,845			2,303,361	
17. Kansas	KS	L	3,952,687	2,747			3,955,434	
18. Kentucky	KY	L	10,331,852				10,331,852	
19. Louisiana	LA	L	12,834,962	675	96		12,835,733	
20. Maine	ME	L	81,542	389			81,931	
21. Maryland	MD	L	5,569,889	35,028			5,604,917	
22. Massachusetts	MA	L	6,261,300				6,261,300	
23. Michigan	MI	L	7,117,770	1,540			7,119,310	
24. Minnesota	MN	L	2,639,958	11,035			2,650,993	
25. Mississippi	MS	L	4,730,611				4,730,611	
26. Missouri	MO	L	7,904,941	13,695			7,918,636	
27. Montana	MT	L	54,876				54,876	
28. Nebraska	NE	L	2,957,368	517			2,957,885	
29. Nevada	NV	L	12,853,572	7,978	666		12,862,216	
30. New Hampshire	NH	L	965,893				965,893	
31. New Jersey	NJ	L	7,698,561	7,935			7,706,496	
32. New Mexico	NM	L	829,081				829,081	
33. New York	NY	N	546,848	2,131			548,979	
34. North Carolina	NC	L	15,872,867	187,483			16,060,350	
35. North Dakota	ND	L	47,730	29,488	326		77,544	
36. Ohio	OH	L	9,223,391	25,863			9,249,254	
37. Oklahoma	OK	L	4,688,780				4,688,780	404
38. Oregon	OR	L	3,245,344	7,853	185		3,253,382	
39. Pennsylvania	PA	L	4,801,050	7,166			4,808,216	
40. Rhode Island	RI	L	717,161				717,161	
41. South Carolina	SC	L	6,848,862	856,839			7,705,701	
42. South Dakota	SD	L	250,396	877			251,273	
43. Tennessee	TN	L	19,417,067	25,827			19,442,894	
44. Texas	TX	L	108,255,732	11,840			108,267,572	821
45. Utah	UT	L	2,049,815	2,196			2,052,011	
46. Vermont	VT	L	26,326				26,326	
47. Virginia	VA	L	10,699,137	1,257,246			11,956,383	
48. Washington	WA	L	12,173,782	6,402			12,180,184	
49. West Virginia	WV	L	2,217,937	761			2,218,698	
50. Wisconsin	WI	L	273,878	2,979			276,857	
51. Wyoming	WY	L	64,062	423			64,485	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N	9,255				9,255	
55. U.S. Virgin Islands	VI	L	164				164	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	29,728				29,728	
58. Aggregate Other Alien	OT	XXX	1,295				1,295	
59. Subtotal		XXX	580,880,337	3,104,603	1,624		583,986,564	1,427
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	143,444				143,444	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	6,180				6,180	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	581,029,961	3,104,603	1,624		584,136,188	1,427
96. Plus reinsurance assumed		XXX	(2,394)	19			(2,375)	
97 Totals (All Business)		XXX	581,027,567	3,104,622	1,624		584,133,813	1,427
98. Less reinsurance ceded		XXX	87,123		106		87,229	
99. Totals (All Business) less Reinsurance Ceded		XXX	580,940,444	3,104,622	(c) 1,518		584,046,584	1,427
DETAILS OF WRITE-INS								
58001. New Zealand		XXX	144				144	
58002. Switzerland		XXX	540				540	
58003. United Kingdom		XXX	611				611	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	1,295				1,295	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
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

Premiums and annuity considerations are assigned to the state of residence of the policyholder at the time the premium was collected.

(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					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	17,494,864	11,512				17,506,376
2.	Alaska	AK	48,292	1,433				49,725
3.	Arizona	AZ	12,526,441	21,086	46			12,547,573
4.	Arkansas	AR	6,068,283	497				6,068,780
5.	California	CA	135,739,164	409,603				136,148,767
6.	Colorado	CO	11,524,982	33,601	159			11,558,742
7.	Connecticut	CT	4,320,822	19,947				4,340,769
8.	Delaware	DE	163,923	3,907				167,830
9.	District of Columbia	DC	420,419					420,419
10.	Florida	FL	51,752,987	28,306				51,781,293
11.	Georgia	GA	18,216,232	18,418				18,234,650
12.	Hawaii	HI	3,443,151	1,968			202	3,445,321
13.	Idaho	ID	406,970	3,177				410,147
14.	Illinois	IL	12,144,565	39,920	146			12,184,631
15.	Indiana	IN	16,064,256	470				16,064,726
16.	Iowa	IA	2,299,516	3,845				2,303,361
17.	Kansas	KS	3,952,687	2,747				3,955,434
18.	Kentucky	KY	10,331,852					10,331,852
19.	Louisiana	LA	12,834,962	675	96			12,835,733
20.	Maine	ME	81,542	389				81,931
21.	Maryland	MD	5,569,889	35,028				5,604,917
22.	Massachusetts	MA	6,261,300					6,261,300
23.	Michigan	MI	7,117,770	1,540				7,119,310
24.	Minnesota	MN	2,639,958	11,035				2,650,993
25.	Mississippi	MS	4,730,611					4,730,611
26.	Missouri	MO	7,904,941	13,695				7,918,636
27.	Montana	MT	54,876					54,876
28.	Nebraska	NE	2,957,368	517				2,957,885
29.	Nevada	NV	12,853,572	7,978	666			12,862,216
30.	New Hampshire	NH	965,893					965,893
31.	New Jersey	NJ	7,698,561	7,935				7,706,496
32.	New Mexico	NM	829,081					829,081
33.	New York	NY	546,848	2,131				548,979
34.	North Carolina	NC	15,872,867	187,483				16,060,350
35.	North Dakota	ND	47,730	29,488	326			77,544
36.	Ohio	OH	9,223,391	25,863				9,249,254
37.	Oklahoma	OK	4,688,780				404	4,689,184
38.	Oregon	OR	3,245,344	7,853	185			3,253,382
39.	Pennsylvania	PA	4,801,050	7,166				4,808,216
40.	Rhode Island	RI	717,161					717,161
41.	South Carolina	SC	6,848,862	856,839				7,705,701
42.	South Dakota	SD	250,396	877				251,273
43.	Tennessee	TN	19,417,067	25,827				19,442,894
44.	Texas	TX	108,255,732	11,840			821	108,268,393
45.	Utah	UT	2,049,815	2,196				2,052,011
46.	Vermont	VT	26,326					26,326
47.	Virginia	VA	10,699,137	1,257,246				11,956,383
48.	Washington	WA	12,173,782	6,402				12,180,184
49.	West Virginia	WV	2,217,937	761				2,218,698
50.	Wisconsin	WI	273,878	2,979				276,857
51.	Wyoming	WY	64,062	423				64,485
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR	9,255					9,255
55.	U.S. Virgin Islands	VI	164					164
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	29,728					29,728
58.	Aggregate Other Alien	OT	1,295					1,295
59.	Total		580,880,337	3,104,603	1,624		1,427	583,987,991

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

Assurant, Inc.		FEI 39-1126612 - DE
	Owns 100% of Family Considerations, Inc.	FEI 58-2315775 - GA
	Owns 100% of FamilySide, Inc.	CANADA
	Owns 100% of Florida Office Corp.	FEI 13-3896525 - DE
	Owns 100% of GP Legacy Place, Inc.	FEI 13-3882719 - DE
	Owns 100% of Insureco, Inc.	FEI 33-0658229 - CA
	Owns 100% of Interfinancial Inc.	FEI 13-3036467 - GA
	Owns 100% of Union Security Life Insurance Company of New York	FEI 13-2699219; NAIC 81477 - NY
	Owns 100% of TWG Holdings Limited	BERMUDA
	Owns 100% of Wolverine InterCo., Inc.	FEI 47-1260880 - DE
Insureco, Inc.		
	Owns 100% of Assurant Reinsurance of Turks & Caicos, Ltd.	FEI 03-0387721 - TURKS & CAICOS
	Owns 100% of Insureco Agency & Insurance Services, Inc.	FEI 95-3097622 - CA
	Owns 100% of Assurant IA Holding Corp.	FEI 82-3024031 - DE
Assurant IA Holding Corp.		
	Owns 100% of Assurant Insurance Agency, Inc.	FEI 41-1254595 - MN
Interfinancial Inc.		
	Owns 100% of ALOC Holdings ULC	CANADA
	Owns 100% of American Bankers Insurance Group, Inc.	FEI 59-1985922- FL
	Owns 100% of American Memorial Life Insurance Company	FEI 46-0260270; NAIC 67989 - SD
	Owns 100% of American Security Insurance Company	FEI 58-1529575; NAIC 42978 - DE
	Owns 100% of Service Optimization Solutions, Inc. (fka Guardian Travel, Inc.)	FEI 59-2519974 - FL
	Owns 100% of TrackSure Insurance Agency, Inc.	FEI 33-0388029 - CA
	Owns 100% of Union Security Insurance Company	FEI 81-0170040; NAIC 70408 - KS
	Owns 100% of John Alden Life Insurance Company	FEI 41-0999752; NAIC 65080 - WI
	Owns 100% of Assurant Investment Management LLC	FEI 81-1600505 - DE
	Owns 100% of Assurant Commercial Mortgage Depositor, LLC	FEI 81-2477955 - DE
	Owns 100% of Assurant Captive Insurance Company	FEI 81-3097001; NAIC 16099 - GA
Service Optimization Solutions, Inc.		
	Owns 100% of SOSI CPR LLC	FEI 84-3408890 - DE
SOSI CPR LLC		
	Owns 100% of MMI-CPR, LLC	FEI 46-4605104 - DE
MMI-CPR, LLC		
	Owns 100% of CPR Training & Repair Systems, Inc.	FEI 46-4440033 - DE
Assurant Investment Management LLC		
	Sole Member of AIM Real Estate GP, LLC	FEI 81-1950069 - DE
	Sole Member of Assurant CLO Management Holdings GP, LLC	FEI 82-2206646 - DE
	Non-Member Manager - AIM West 12th Street LLC	FEI 81-1938439 - DE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

	Non-Member Manager - AIM Vinings LLC	FEI 81-2067950 - DE
	Non-Member Manager - AIM 155 Steele Street LLC	FEI 81-2051801 - DE
	Non-Member Manager - AIM Madison Apartments LLC	FEI 81-2524921 - DE
	Non-Member Manager - AIM Tapestry LLC	FEI 81-3278621 - DE
	Non-Member Manager - AIM Stonecreek-Parkside LLC	FEI 81-2102792 - DE
	Non-Member Manager - AIM Montford Park LLC	FEI 32-0525896 - DE
	Non-Member Manager - AIM Lakeview LLC	FEI 37-1863060 - DE
	Non-Member Manager - AIM Torrance Office, LLC	FEI 83-0772701 - DE
	Non-Member Manager - AIM Palm Harbor Apartments LLC	FEI 84-1921821- DE
AIM Real Estate GP, LLC		
	General Partner of AIM Real Estate Co-Investment Fund, L.P.	FEI 81-1967190 - DE
	General Partner of AIM Real Estate Co-Investment Fund II, L.P.	FEI 84-1906059 - DE
AIM Real Estate Co-Investment Fund, L.P.		
	Sole Member of AIM Torrance Office, LLC	FEI 83-0772701 - DE
	Sole Member of AIM Stonecreek-Parkside LLC	FEI 81-2102792 - DE
	Sole Member of AIM West 12th Street LLC	FEI 81-1938439 - DE
	Sole Member of AIM Montford Park LLC	FEI 32-0525896 - DE
	Sole Member of AIM Lakeview LLC	FEI 37-1863060 - DE
AIM Real Estate Co-Investment Fund II, L.P.		
	Owns 65% of AIM Palm Harbor Apartments LLC	FEI 84-1921821 - DE
Assurant CLO Management Holdings GP, LLC		
	General Partner of Assurant CLO Management Holdings, LP	FEI 82-2204362 - DE
Assurant CLO Management Holdings, LP		
	Sole Member of Assurant CLO Management, LLC	FEI 82-2206561- DE
ALOC Holdings ULC		
	Owns 100% of Assurant Life of Canada	CANADA
American Security Insurance Company		
	Owns 100% of Standard Guaranty Insurance Company	FEI 58-1529579; NAIC 42986 - DE
	Owns 33% of AIM Acquisitions LLC	FEI 81-3269850 - DE
	Owns 15% of AIM Real Estate Co-Investment Fund II LP	FEI 84-1906059 - DE
Standard Guaranty Insurance Company		
	Owns 33% of AIM Acquisitions LLC	FEI 81-3269850 - DE
American Bankers Insurance Group, Inc.		
	Owns 100% of ABI International	CAYMAN ISLANDS
	Owns 100% of American Bankers Insurance Company of Florida	FEI 59-0593886; NAIC 10111 - FL
	Owns 100% of American Bankers Life Assurance Company of Florida	FEI 59-0676017; NAIC 60275 - FL

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

	Owns 100% of American Bankers Management Company, Inc	FEI 65-0597010 - FL
	Owns 100% of Assurant Service Protection, Inc.	FEI 26-3914986 - OK
	Owns 100% of Assurant Services Canada Inc.	CANADA
	Owns 100% of Assurant BARC Reinsurance Limited	FEI 98-0152782 - TURKS & CAICOS
	Owns 100% of Federal Warranty Service Corporation	FEI 36-3596362 - IL
	Owns 100% of Assurant New Ventures, Incorporated	FEI 59-2720545 - FL
	Owns 100% of MSDiversified Corp.	FEI 64-0660045 - MS
	Owns 100% of National Insurance Agency	FEI 59-1357775 - FL
	Owns 100% of Assurant Payment Services, Inc.	FEI 59-1414202 - FL
	Owns 52% of Signal Holdings LLC	FEI 47-0876083 - PA
	Owns 100% of Sureway, Inc.	FEI 59-1532747 - DE
	Owns 100% of TS Holdings, Inc.	FEI 30-0080387 - DE
	Owns 100% of Voyager Group, Inc.	FEI 59-1236556 - FL
	Owns 100% of Voyager Service Warranties, Inc.	FEI 59-2675787 - FL
	Owns .01% of Cooperatieve Assurant Netherlands U.A.	NETHERLANDS
	Owns 99% of Assurant Direta Corretora de Seguros Ltda	BRASIL
	Owns 100% of Mobile Defense, Inc.	FEI 45-3235089 - DE
	Owns 100% of Assurant Device Services Inc.	FEI 84-3410549 - DE
ABIG Holding de Espana, S.L.		
	Owns 96.986% of Assurant Argentina Compania de Seguros Sociedad Anonima	ARGENTINA
	Owns 95% of Assurant Services Argentina, S.A.	ARGENTINA
	Owns 99% of Assurant Holding Mexico, S. de R.L. de C.V.	MEXICO
	Owns 100% of Assurant Services de Chile, SpA	CHILE
	Owns 98% of Assurant Servicios de Mexico, S.A. de CV	MEXICO
	Owns 99% of Assurant Servicos Ltda.	BRASIL
	Owns 99% of Assurant Chile Compañia de Seguros Generales S.A.	CHILE
	Owns 99% of Assurant Solutions Comercio e Servicos de Equipamentos Electronicos Ltda.	BRASIL
	Owns 99% of Assurant Services del Peru SAC	PERU
	Owns 100% of Assurant Colombia Compania de Servicios S.A.S.	COLOMBIA
	Owns 99% of Assurant, S.A. de C.V.	MEXICO
	Owns 99% of Assurant Servicios Corporativos, S.A. de C.V.	MEXICO
	Owns 69.41% of TWG Brasil Participacôes Ltda.	BRASIL
ABI International		
	Owns 1% of Assurant International Division Limited	MALTA
	Owns 100% of Solutions Holdings	CAYMAN ISLANDS
	Owns 72.4% of Protection Holding Cayman	CAYMAN ISLANDS
	Owns 30% of Solutions Cayman	CAYMAN ISLANDS
Solutions Holdings		
	Owns 70% of Solutions Cayman	CAYMAN ISLANDS
	Owns 100% of Assurant Co., Ltd	UNITED KINGDOM
	Owns 100% of Assurant Direct Limited	UNITED KINGDOM
	Owns 27.6% of Protection Holding Cayman	CAYMAN ISLANDS

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

Solutions Cayman		
	Owns 100% of Assurant Group Limited	UNITED KINGDOM
Protection Holding Cayman		
	Owns 99% of Assurant International Division Limited	MALTA
American Bankers Insurance Company of Florida		
	Owns 100% of American Bankers General Agency, Inc.	FEI 74-2135158 - TX
	Owns 34% of AIM Acquisitions LLC	FEI 81-3269850 - DE
	Owns 30% of AIM Real Estate Co-Investment Fund II LP	FEI 84-1906059 - DE
	Sole Member AIM Sunset Park Industrial LLC	FEI 84-1939264 - DE
American Bankers General Agency, Inc.		
	Controls thru a management agreement - Reliable Lloyds Insurance Company	FEI 74-2289453; NAIC 28843 - TX
Assurant International Division Limited		
	Owns 3.014% of Assurant Argentina Compania de Seguros Sociedad Anonima	ARGENTINA
	Owns 5% of Assurant Services Argentina, S.A.	ARGENTINA
	Owns 49.66% of Assurant Danos Mexico S.A.	MEXICO
	Owns 2% of Assurant Servicios de Mexico, S.A. de CV	MEXICO
	Owns 100% of Assurant Services of Puerto Rico, Inc.	FEI 66-0520042 - PR
	Owns 49.04% of Assurant Vida Mexico S.A.	MEXICO
	Owns 100% of ABIG Holding de Espana, S.L.	SPAIN
	Owns 1% of Assurant Servicos Ltda.	BRASIL
	Owns 1% of Assurant Chile Compañia de Seguros Generales S.A.	CHILE
	Owns 100% of Assurant Solutions Holding Puerto Rico, Inc.	FEI 66-0791841 - PR
	Owns 99.99% of Cooperatieve Assurant Netherlands U.A.	NETHERLANDS
	Owns 1% of Assurant Solutions Comercio e Servicos de Equipamentos Electronicos Ltda.	BRASIL
	Owns 1% of Assurant Services del Peru SAC	PERU
	Owns 1% of Assurant, S.A. de C.V.	MEXICO
	Owns .70% of TWG Brasil Participacôes Ltda.	BRASIL
Cooperatieve Assurant Netherlands U.A.		
	Owns 100% of Assurant Solutions Assistance B.V.	NETHERLANDS
Assurant Servicios de Mexico, S.A. de CV		
	Owns 1% of Assurant Holding Mexico, S. de R.L. de C.V.	MEXICO
Assurant Solutions Holding Puerto Rico, Inc.		
	Owns 74.33% of Caribbean American Property Insurance Company	FEI 66-0481184; NAIC 30590 - PR
	Owns 100% of Caribbean American Life Assurance Company	FEI 66-0448783; NAIC 73156 - PR

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

American Bankers Management Company, Inc.		
	Owns 100% of Consumer Assist Network Association, Inc.	FEI 65-0597011 - DE
	Owns 1% of Assurant Direta Corretora de Seguros Ltda	BRASIL
Assurant Group Limited		
	Owns 100% of Assurant General Insurance Limited	UNITED KINGDOM
	Owns 100% of Assurant Life Limited	UNITED KINGDOM
	Owns 100% of Assurant Intermediary Ltd.	UNITED KINGDOM
	Owns 100% of Assurant Deutschland GmbH	GERMANY
	Owns 100% of Assurant Italia Agenzia di Assicurazioni s.r.l.	ITALY
	Owns 100% of Assurant Services Italia s.r.l.	ITALY
	Owns 100% of Assurant Solutions Spain, S.A.	SPAIN
	Owns 100% of Lifestyle Services Group Ltd.	UNITED KINGDOM
Lifestyle Services Group Ltd.		
	Owns 100% of Digital Services (UK) Ltd.	UNITED KINGDOM
	Owns 100% of Assurant Device Care Limited	UNITED KINGDOM
	Owns 100% of Assurant Holdings France SAS	FRANCE
	Owns 100% of STAMS Ltd.	UNITED KINGDOM
Assurant Co., Ltd		
	Owns 100% of Assurant Services Korea Limited	SOUTH KOREA
	Owns 100% of Assurant Services Hong Kong Limited	HONG KONG
	Owns 100% of Assurant Services Australia Pty Limited	AUSTRALIA
	Owns 100% of Assurant Japan KK	JAPAN
	Owns 100% of TWG Japan KK	JAPAN
Assurant Services Korea Limited		
	Owns 67% of Olivar	SOUTH KOREA
Assurant Japan KK		
	Owns 100% of Assurant Services Japan GK	JAPAN
Assurant Holdings France SAS		
	Owns 100% of CWI Group	FRANCE
CWI Group		
	Owns 100% of CWI Distribution	FRANCE
	Owns 100% of Assurant France	FRANCE
Assurant Holding Mexico, S. de R.L. de C.V.		
	Owns 50.34% of Assurant Danos Mexico S.A.	MEXICO
	Owns 50.96% of Assurant Vida Mexico S.A.	MEXICO
	Owns 1% of Assurant Servicios Corporativos, S.A. de C.V.	MEXICO

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

Caribbean American Life Assurance Company		
	Owns 25.67% of Caribbean American Property Insurance Company	FEI 66-0481184; NAIC 30590 - PR
MS Diversified Corp.		
	Owns 100% of United Service Protection Corporation	FEI 64-0906751 - DE
	Owns 100% of United Service Protection, Inc.	FEI 59-1794848 - FL
United Service Protection Corporation		
	Owns 100% of Coast to Coast Dealer Services Inc. (New York)	FEI 16-1610284 - NY
	Owns 15.75% of AIM Palm Harbor Apartments LLC	FEI 84-1921821 - DE
	Owns 7.5% of AIM Real Estate Co-Investment Fund II LP	FEI 84-1906059 - DE
Signal Holdings LLC		
	Owns 99.9% of CWork Solutions, LP	FEI 04-3706805 - PA
	Owns 100% of Signal GP LLC	FEI 47-0876082 - DE
	Owns 100% of Signal Northwest LLC	FEI 36-4553652 - DE
	Owns 99.9% of The Signal	FEI 22-2623205 - PA
	Owns 100% of TeleCom Re, Inc.	FEI 23-3055804 - FL
	Owns 100% of Broadtech, LLC	FEI 45-5303847 - TX
Signal GP LLC		
	Owns 0.1% of CWork Solutions, LP	FEI 04-3706805 - PA
	Owns 0.1% of The Signal	FEI 22-2623205 - PA
Sureway, Inc.		
	Owns 100% of Assurant Consulting Company, Limited	CHINA
Telecom Re, Inc.		
	Owns 48% of Signal Holdings LLC	FEI 47-0876083 - PA
Voyager Group Inc.		
	Owns 100% of Voyager Indemnity Insurance Company	FEI 58-1455416; NAIC 40428 - GA
TS Holdings, Inc.		
	Owns 100% of I.Q. Data International, Inc.	FEI 02-0696871 - WA
	Owns 100% of Shipsurance Insurance Services, Inc.	FEI 20-0242739 - CA
TWG Holdings Limited		
	Owns 100% of TWG Re, Ltd.	CAYMAN ISLANDS
	Owns 100% of TWG Warranty Group (Barbados), Inc.	BARBADOS
	Owns 100% of TWG Warranty Group Latam, Inc.	BARBADOS
Wolverine InterCo., Inc.		
	Owns 100% of Wolverine Acquisitions, Inc.	FEI 46-5338286 - DE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

Wolverine Acquisitions, Inc.		
	Owns 100% of The Warranty Group, Inc.	FEI 20-5327155 - DE
The Warranty Group, Inc.		
	Owns 100% of TWG Holdings, Inc.	FEI 20-5327182 - DE
	Owns 0.01% of Virginia Surety Seguros de Mexico S.A. de C.V.	MEXICO
TWG Holdings, Inc.		
	Owns 99.99% of Virginia Surety Seguros de Mexico S.A. de C.V.	MEXICO
	Owns 100% of Virginia Surety Company, Inc.	FEI 36-3186541; NAIC 40827 - IL
	Owns 100% of TWG Europe Limited	UNITED KINGDOM
	Owns 100% of TWG Securities, Inc.	FEI 20-8544182 - DE
	Owns 100% of TWG Warranty Group, Inc.	FEI 36-2974981 - IL
	Owns 100% of The Warranty Group Services (Isle of Man)	ISLE OF MAN
Virginia Surety Company, Inc.		
	Owns 100% of TWG Home Warranty Services, Inc.	FEI 22-3425733 - DE
	Owns 86.22% of The Warranty Group Colombia S.A.	COLOMBIA
	Owns 99.72% of Virginia Surety Compania de Seguros	ARGENTINA
	Owns 20.4% of Combined Insurance Company de Argentina S.A. Compania de Seguros	ARGENTINA
	Owns .00024% of TWG Brasil Participacôes Ltda.	BRASIL
	Owns 40% of AIM Real Estate Co-Investment Fund II LP	FEI 84-1906059 - DE
Virginia Surety Compania de Seguros		
	Owns 9.8% of Combined Insurance Company de Argentina S.A. Compania de Seguros	ARGENTINA
TWG Europe Limited		
	Owns 100% of London General Life Company Limited	UNITED KINGDOM
	Owns 100% of London General Insurance Company Limited	UNITED KINGDOM
	Owns 100% of TWG Services Limited	UNITED KINGDOM
	Owns 100% of Assurant Europe Insurance NV	NETHERLANDS
	Owns 100% of Assurant Europe Life Insurance NV	NETHERLANDS
	Owns 100% of Assurant Europe Services BV	NETHERLANDS
TWG Warranty Group, Inc.		
	Owns 69.8% of Combined Insurance Company de Argentina S.A. Compania de Seguros	ARGENTINA
	Owns 29.88% of TWG Brasil Participacôes Ltda.	BRASIL
	Owns 100% of TWG Innovative Solutions, Inc.	FEI 36-3952462 - MO
	Owns 100% of North American Warranty, Inc.	FEI 47-1290671 - IL
	Owns 100% of Resource Automotive, Inc.	FEI 43-2026518 - IL
	Owns 100% of TWG Warranty Services Chile SpA	CHILE
	Owns 99.99% of The Warranty Group de Mexico S.A. de C.V	MEXICO
	Owns 99.99% of The Warranty Group Operadora de Servicios S.A. de C.V.	MEXICO
	Owns 99% of The Warranty Group Peru SAC	PERU
	Owns 100% of TWG Warranty Services Inc.	FEI 36-4099665 - IL

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

	Owns 100% of Automotive Warranty Services, Inc.	FEI 36-2929627 - DE
	Owns 100% of Automotive Warranty Services of Florida, Inc.	FEI 36-2929626 - FL
	Owns 100% of Consumer Program Administrators, Inc.	FEI 36-3934857 - IL
	Owns 100% of ServicePlan, Inc.	FEI 36-3297056 - IL
	Owns 0.92% of The Warranty Group Colombia S.A.	COLOMBIA
	Owns 0.005% of The Warranty Group (Thailand) Limited	THAILAND
	Owns 0.01% of TWG Warranty Servicos do Brasil Ltda.	BRASIL
	Owns 0.01% of Assurant Warranty Solutions (India) Private Limited (fka TWG Warranty Services (India) Private Limited)	INDIA
	Owns 0.28% of Virginia Surety Compania de Seguros	ARGENTINA
Consumer Program Administrators, Inc.		
	Owns 0.04% of The Warranty Group Colombia S.A.	COLOMBIA
	Owns 19.25% of AIM Palm Harbor Apartments LLC	FEI 84-1921821 - DE
	Owns 7.5% of AIM Real Estate Co-Investment Fund II LP	FEI 84-1906059 - DE
TWG Brasil Participacôes Ltda.		
	Owns 100% of Assurant Seguradora S.A.	BRASIL
Resource Automotive, Inc.		
	Owns 100% of Resource Dealer Group, Inc.	FEI 36-2734655 - IL
	Owns 100% of Resource Acquisition Corporation	FEI 51-0376118 - DE
	Owns 100% of Resource Training, Inc.	FEI 36-4090902 - IL
	Owns 100% of First Extended, Inc.	FEI 75-1667174 - DE
Resource Dealer Group, Inc.		
	Owns 100% of RDG Resource Dealer Group (Canada) Inc.	CANADA
First Extended, Inc.		
	Owns 100% of FFG Corporation	FEI 75-2812730 - DE
	Owns 100% of First Extended Service Corporation	FEI 75-1513846 - TX
FFG Corporation		
	Owns 100% of First Extended Service Corporation of Florida	FEI 75-2609685 - FL
	Owns 100% of Dealer Performance, Inc.	FEI 75-1667175 - TX
First Extended Service Corporation		
	Controlled by Board of Directors: Automotive Insurance Purchasing Group, Inc. (not for profit)	FEI 75-2161407 - TX
TWG Warranty Services, Inc.		
	Owns 99.99% of TWG Warranty Servicos do Brasil Ltda.	BRASIL
	Owns 12.78% of The Warranty Group Colombia S.A.	COLOMBIA
	Owns 0.01% of The Warranty Group de Mexico S.A. de C.V.	MEXICO
	Owns 0.01% of The Warranty Group Operadora de Servicios S.A. de C.V.	MEXICO
	Owns 1% The Warranty Group Peru SAC	PERU
	Owns 100% of The Warranty Group Asia-Pacific Holdings Pte. Ltd.	SINGAPORE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY
PART 1 - ORGANIZATIONAL CHART

The Warranty Group Asia-Pacific Holdings Pte. Ltd.		
	Owns 100% of TWG Repair Services (Shanghai) Co., Ltd.	CHINA
	Owns 100% of The Warranty Group Singapore Pte. Ltd.	SINGAPORE
	Owns 100% of TWG Automotive Services Consulting (Shanghai) Co., Ltd.	CHINA
	Owns 99.99% of The Warranty Group (Thailand) Limited	THAILAND
	Owns 100% of The Warranty Group Australasia Pty Ltd.	AUSTRALIA
	Owns 100% of The Warranty Group Korea, Inc.	KOREA
	Owns 100% of The Warranty Group, BV.	NETHERLANDS
The Warranty Group Singapore Pte. Ltd.		
	Owns 0.005% of The Warranty Group (Thailand) Limited	THAILAND
The Warranty Group Australia Pty Ltd.		
	Owns 100% of National Underwriting Agencies Pty Ltd.	AUSTRALIA
The Warranty Group, BV.		
	Owns 90% of Assurant Automotive Warranty Solutions (India) Private Limited (fka TVS TWG Warranty Solutions Limited)	INDIA
	Owns 99.99% of Assurant Warranty Solutions (India) Private Limited (fka TWG Warranty Services (India) Private Limited)	INDIA
Automotive Warranty Services, Inc.		
	Owns 100% of AWS Warranty Services Canada, Inc.	CANADA
AWS Warranty Services Canada, Inc.		
	Owns 100% of AWS Warranty Service Quebec, Inc.	CANADA
Automotive Warranty Services of Florida, Inc.		
	Owns 100% of Service Saver, Incorporated	FEI 36-3523576 - FL
	Owns 100% of ServicePlan of Florida, Inc.	FEI 48-0879232 - FL
ServicePlan, Inc.		
	Owns 100% of National Product Care Company	FEI 36-3891082 - IL
	Owns 100% of Product Care, Inc.	FEI 36-3901188 - IL
	Owns 100% of Service Protection, Inc.	FEI 36-4001718 - IL
Service Protection, Inc.		
	Owns 0.04% of The Warranty Group Colombia S.A.	COLOMBIA

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 *
0019	Assurant, Inc.	00000	39-1126612	3251018	0001267238	N	Assurant, Inc.	DE	UIP			0.000		N	
0019	Assurant, Inc.	00000	58-2315775				Family Considerations, Inc.	GA	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					FamilySide, Inc.	CAN	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	13-3896525				Florida Office Corp.	DE	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	13-3882719				GP Legacy Place, Inc.	DE	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	33-0658229	3160129			Insureco, Inc.	CA	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	13-3036467	3160316	0001063399		Interfinancial Inc.	GA	UDP	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	81477	13-2699219	3163335	0000914804		Union Security Life Insurance Company of New York	NY	IA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	98-1185849				TWG Holdings Limited	BMU	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	47-1260880				Wolverine InterCo., Inc.	DE	NIA	Assurant, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	03-0387721				Assurant Reinsurance of Turks & Caicos, Ltd.	TCA	IA	Insureco, Inc.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	95-3097622	3163782			Insureco Agency & Insurance Services, Inc.	CA	NIA	Insureco, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	82-3024031				Assurant IA Holding Corp.	DE	NIA	Insureco, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	41-1254595				Assurant Insurance Agency, Inc.	MN	NIA	Assurant IA Holding Corp.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					ALOC Holdings ULC	CAN	NIA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-1985922	1624878	0000350571		American Bankers Insurance Group	FL	NIA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	67989	46-0260270	3160428			American Memorial Life Insurance Company	SD	RE	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	42978	58-1529575	3160437			American Security Insurance Company	DE	IA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-2519974	3164798			Service Optimization Solutions, Inc.	FL	NIA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	33-0388029				TrackSure Insurance Agency, Inc.	CA	NIA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	70408	81-0170040	3162785	0000823533		Union Security Insurance Company	KS	IA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	16099	81-3097001				Assurant Captive Insurance Company	GA	IA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	65080	41-0999752	1333161			John Alden Life Insurance Company	WI	IA	Interfinancial Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-1600505				Assurant Investment Management LLC	DE	NIA	Interfinancial Inc.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2477955				Assurant Commerical Mortgage Depositor, LLC	DE	NIA	Interfinancial, Inc.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-3408890				SOSI CPR LLC	DE	NIA	Service Optimization Solutions, Inc.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	46-4605104				MMI - CPR, LLC	DE	NIA	SOSI CPR LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	46-4440033				CPR Training & Repair Systems, Inc.	DE	NIA	MMI - CPR, LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-1950069				AIM Real Estate GP, LLC	DE	NIA	Assurant Investment Management LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	82-2206646				Assurant CLO Management Holdings GP, LLC	CYM	NIA	Assurant Investment Management LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2067950				AIM Vinings LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2051801				AIM 155 Steele Street LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2524921				AIM Madison Apartments LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-1938439				AIM West 12th Street LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-3278621				AIM Tapestry LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2102792				AIM Stonecreek-Parkside LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	32-0525896				AIM Montford Park LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2102792				AIM Lakeview LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	83-0772701				AIM Torrance Office, LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1921821				AIM Palm Harbor Apartments LLC	DE	NIA	Assurant Investment Management LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-1967190				General Partner of AIM Real Estate Co-Investment Fund, L.P.	DE	NIA	AIM Real Estate GP, LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1906059				General Partner of AIM Real Estate Co-Investment Fund II, L.P.	DE	NIA	AIM Real Estate GP, LLC	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	83-0772701				AIM Torrance Office, LLC	DE	NIA	AIM Real Estate Co-Investment Fund, L.P.	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-2102792				AIM Stonecreek-Parkside LLC	DE	NIA	AIM Real Estate Co-Investment Fund, L.P.	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-1938439				AIM West 12th Street LLC	DE	NIA	AIM Real Estate Co-Investment Fund, L.P.	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	32-0525896				AIM Montford Park LLC	DE	NIA	AIM Real Estate Co-Investment Fund, L.P.	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	37-1863060				AIM Lakeview LLC	DE	NIA	AIM Real Estate Co-Investment Fund, L.P.	Management	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1921821				AIM Palm Harbor Apartments LLC	DE	NIA	AIM Real Estate Co-Investment Fund II, L.P.	Management	65.000	Assurant, Inc.	N	

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 *
0019	Assurant, Inc.	00000	82-2204362				General Partner of Assurant CLO Management Holdings, LP	DE	NIA	Assurant CLO Management Holdings GP, LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	82-2206561				Assurant CLO Management, LLC	DE	NIA	Assurant CLO Management Holdings, LP	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Life of Canada	CAN	IA	ALOC Holdings ULC	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	42986	58-1529579	3163278			Standard Guaranty Insurance Company	DE	IA	American Security Insurance Company	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-3269850				AIM Acquisitions LLC	DE	NIA	American Security Insurance Company	Ownership, Management	33.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1906059				AIM Real Estate Co-Investment Fund II LP	DE	NIA	American Security Insurance Company	Management	15.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-3269850				AIM Acquisitions LLC	DE	NIA	Standard Guaranty Insurance Company	Ownership, Management	33.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					ABI International	CYM	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	10111	59-0593886	3056576	0000004588		American Bankers Insurance Company of Florida	FL	IA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	60275	59-0676017	3160400			American Bankers Life Assurance Company of Florida	FL	IA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	65-0597010				American Bankers Management Company, Inc	FL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	26-3914986				Assurant Service Protection, Inc.	OK	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Canada Inc.	CAN	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	98-0152782				Assurant BARC Reinsurance Limited	TCA	IA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3596362	3163193			Federal Warranty Service Corporation	IL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-2720545				Assurant New Ventures, Incorporated	FL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	64-0660045				MSDiversified Corp.	MS	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-1357775				National Insurance Agency	FL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-1414202	3163223			Assurant Payment Services, Inc.	FL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	47-0876083				Signal Holdings LLC	PA	NIA	American Bankers Insurance Group, Inc.	Ownership, Management	52.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-1532747				Sureway, Inc.	DE	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	30-0080387				TS Holdings, Inc.	DE	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-1236556	3164707			Voyager Group, Inc.	FL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-2675787	3164686			Voyager Service Warranties, Inc.	FL	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Cooperatieve Assurant Netherlands U.A.	NLD	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	0.010	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Direta Corretora de Seguros Ltda	BRA	NIA	American Bankers Insurance Group, Inc.	Ownership, Management	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	45-3235089				Mobile Defense, Inc.	DE	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-3410549				Assurant Device Services Inc.	DE	NIA	American Bankers Insurance Group, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Argentina Compania de Seguros Sociedad Anonima	ARG	IA	ABIG Holding de Espana, S.L.	Ownership, Board	96.986	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Argentina, S.A.	ARG	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	95.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Holding Mexico, S. de R.L. de C.V.	MEX	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services de Chile, SpA	CHL	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Servicios de Mexico, S.A. de CV	MEX	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	98.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Servicos Ltda.	BRA	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Chile Compañia de Seguros Generales S.A.	CHL	IA	ABIG Holding de Espana, S.L.	Ownership, Board	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Solutions Comercio e Servicos de Equipamentos Electronicos Ltda.	BRA	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services del Peru SAC	PER	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Colombia Compania de Servicios S.A.S	COL	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant, S.A. de C.V.	MEX	NIA	ABIG Holding de Espana, S.L.	Ownership, Board	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Servicios Corporativos, S.A. de C.V.	MEX	NIA	ABIG Holding de Espana, S.L	Ownership	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Brasil Participacoes Ltda.	BRA	NIA	ABIG Holding de Espana, S.L	Ownership, Board	69.410	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant International Division Limited	MHL	NIA	ABI International	Ownership, Management	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Solutions Holdings	CYM	NIA	ABI International	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Protection Holding Cayman	CYM	NIA	ABI International	Ownership, Board	72.400	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Solutions Cayman	CYM	NIA	ABI International	Ownership, Board	30.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Solutions Cayman	CYM	NIA	Solutions Holdings	Ownership, Board	70.000	Assurant, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0019	Assurant, Inc.	00000					Assurant Co., Ltd	GBR	NIA	Solutions Holdings	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Direct Limited	GBR	NIA	Solutions Holdings	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Protection Holding Cayman	CYM	NIA	Solutions Holdings	Ownership, Management	27.600	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Group, Limited	GBR	NIA	Solutions Cayman	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	28843	74-2289453	3163308			Reliable Lloyds Insurance Company	TX	IA	American Bankers General Agency, Inc.	Attorney-In-Fact	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	74-2135158	3160389			American Bankers General Agency, Inc.	TX	NIA	American Bankers Insurance Company of Florida	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	81-3269850				AIM Acquisitions LLC	DE	NIA	American Bankers Insurance Company of Florida	Ownership, Management	34.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1906059				AIM Real Estate Co-Investment Fund II LP	DE	NIA	American Bankers Insurance Company of Florida	Management	30.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1939264				AIM Sunset Park Industrial LLC	DE	NIA	American Bankers Insurance Company of Florida	Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Argentina Compania de Seguros Sociedad Anonima	ARG	IA	Assurant International Division Limited	Ownership, Board	3.014	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Argentina, S.A.	ARG	NIA	Assurant International Division Limited	Ownership, Board	5.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	AA-2730036				Assurant Danos Mexico S.A.	MEX	IA	Assurant International Division Limited	Ownership, Board	49.660	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Servicios de Mexico, S.A. de CV	MEX	NIA	Assurant International Division Limited	Ownership, Board	2.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	66-0520042				Assurant Services of Puerto Rico, Inc.	PR	NIA	Assurant International Division Limited	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Vida Mexico S.A.	MEX	IA	Assurant International Division Limited	Ownership, Board	49.040	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					ABIG Holding de Espana, S.L.	ESP	NIA	Assurant International Division Limited	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Servicos Ltda.	BRA	NIA	Assurant International Division Limited	Ownership, Board	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Chile Compañia de Seguros Generales S.A.	CHL	IA	Assurant International Division Limited	Ownership, Board	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	66-0791841				Assurant Solutions Holding Puerto Rico, Inc.	PR	NIA	Assurant International Division Limited	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Cooperatieve Assurant Netherlands U.A.	NLD	NIA	Assurant International Division Limited	Ownership, Board	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Solutions Comercio e Servicos de Equipamentos Electronicos Ltda.	BRA	NIA	Assurant International Division Limited	Ownership, Board	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services del Peru SAC	PER	NIA	Assurant International Division Limited	Ownership, Board	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant, S.A. de C.V.	MEX	NIA	Assurant International Division Limited	Ownership, Board	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Brasil Participacoes Ltda.	BRA	NIA	Assurant International Division Limited	Ownership, Board	0.700	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Solutions Assistance B.V.	NLD	NIA	Cooperatieve Assurant Netherlands U.A.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Holding Mexico, S. de R.L. de C.V.	MEX	NIA	Assurant Servicios de Mexico, S.A. de CV	Ownership, Board	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	30590	66-0481184				Caribbean American Property Insurance Company	PR	IA	Assurant Solutions Holding Puerto Rico, Inc.	Ownership, Board	74.330	Assurant, Inc.	N	
0019	Assurant, Inc.	73156	66-0448783				Caribbean American Life Assurance Company	PR	IA	Assurant Solutions Holding Puerto Rico, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	65-0597011	3164921			Consumer Assist Network Association, Inc.	DE	NIA	American Bankers Management Company, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Direta Corretora de Seguros Ltda	BRA	NIA	American Bankers Management Company, Inc.	Ownership, Management	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant General Insurance Limited	GBR	IA	Assurant Group LTD	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Life Limited	GBR	IA	Assurant Group LTD	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Intermediary Ltd.	GBR	NIA	Assurant Group LTD	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Deutschland GmbH	DEU	NIA	Assurant Group LTD	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Italia Agenzia di Assicurazioni s.r.l.	ITA	NIA	Assurant Group LTD	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Italia s.r.l.	ITA	NIA	Assurant Group LTD	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Solutions Spain, S.A.	ESP	NIA	Assurant Group LTD	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Lifestyle Services Group Ltd.	GBR	NIA	Assurant Group LTD	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Digital Services (UK) Ltd.	GBR	NIA	Lifestyle Services Group Ltd.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Device Care Limited	GBR	NIA	Lifestyle Services Group Ltd.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Holdings France SAS	FRA	NIA	Lifestyle Services Group Ltd.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					STAMS Ltd.	GBR	NIA	Lifestyle Services Group Ltd.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Korea Limited	KOR	NIA	Assurant Co., Ltd	Ownership, Board	100.000	Assurant, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0019	Assurant, Inc.	00000					Assurant Services Hong Kong Limited	HKG	NIA	Assurant Co., Ltd	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Australia Pty Limited	AUS	NIA	Assurant Co., Ltd	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Japan KK	JPN	NIA	Assurant Co., Ltd	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Japan KK	JPN	NIA	Assurant Co., Ltd	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Services Japan GK	JPN	NIA	Assurant Japan KK	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					CWI Group	FRA	NIA	Assurant Holdings France SAS	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Olivar	KOR	NIA	Assurant Services Korea Limited	Ownership, Management	67.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					CWI Distribution	FRA	NIA	CWI Group	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant France	FRA	NIA	CWI Group	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	AA-2730036				Assurant Danos Mexico S.A.	MEX	IA	Assurant Holding Mexico, S. de R.L. de C.V.	Ownership, Board	50.340	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Vida Mexico S.A.	MEX	IA	Assurant Holding Mexico, S. de R.L. de C.V.	Ownership, Board	50.960	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Servicios Corporativos, S.A. de C.V.	MEX	NIA	Assurant Holding Mexico, S. de R.L. de C.V.	Ownership	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	30590	66-0481184				Caribbean American Property Insurance Company	PR	IA	Caribbean American Life Assurance Company	Ownership, Board	25.670	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	64-0906751	3173839			United Service Protection Corporation	DE	NIA	MS Diversified Corp.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	59-1794848	3162664			United Service Protection, Inc.	FL	NIA	MS Diversified Corp.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	16-1610284				Coast to Coast Dealer Services Inc.	NY	NIA	United Services Protection Corporation	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1921821				AIM Palm Harbor Apartments LLC	DE	NIA	United Services Protection Corporation	Management	15.750	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1906059				AIM Real Estate Co-Investment Fund II LP	DE	NIA	United Services Protection Corporation	Management	7.500	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	04-3706805				CWork Solutions, LP	PA	NIA	Signal Holdings LLC	Ownership, Management	99.900	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	47-0876082				Signal GP LLC	DE	NIA	Signal Holdings LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-4553652				Signal Northwest LLC	DE	NIA	Signal Holdings LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	22-2623205				The Signal	PA	NIA	Signal Holdings LLC	Ownership, Management	99.900	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	45-5303847				Broadtech, LLC	TX	NIA	Signal Holdings LLC	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	23-3055804				TeleCom Re, Inc.	FL	NIA	Signal Holdings LLC	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	04-3706805				CWork Solutions, LP	PA	NIA	Signal GP LLC	Ownership, Management	0.100	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	22-2623205				The Signal	PA	NIA	Signal GP LLC	Ownership, Management	0.100	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Consulting Company, Limited.	CHN	NIA	Sureway, Inc.	Ownership, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	47-0876083				Signal Holdings LLC	PA	NIA	Telecom Re, Inc.	Ownership, Management	48.000	Assurant, Inc.	N	
0019	Assurant, Inc.	40428	58-1455416	3164716			Voyager Indemnity Insurance Company	GA	IA	Voyager Group Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant International Division Limited	MLT	NIA	Protection Holding Cayman	Ownership, Management	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	02-0696871				I.Q. Data International, Inc.	WA	NIA	TS Holdings, Inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	20-0242739				Shipsurance Insurance Services, Inc.	CA	NIA	TS Holdings, inc.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	AA-3770460				TWG Re, Ltd.	CYM	IA	TWG Holdings Limited	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Warranty Group (Barbados), Inc.	BRB	NIA	TWG Holdings Limited	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Warranty Group Latam, Inc.	BRB	NIA	TWG Holdings Limited	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	46-5338286				Wolverine Acquisitions, Inc	DE	NIA	Wolverine InterCo., Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	20-5327155				The Warranty Group, Inc.	DE	NIA	Wolverine Acquisitions, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	20-5327182				TWG Holdings, Inc.	DE	NIA	The Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Virginia Surety Seguros de Mexico S.A.de C.V.	MEX	IA	The Warranty Group, Inc.	Ownership	0.010	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Services (Isle of Man) Limited	GBR	NIA	TWG Holdings, Inc	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Europe Limited	GBR	NIA	TWG Holdings, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	20-8544182				TWG Securities Inc.	DE	NIA	TWG Holdings, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-2974981				TWG Warranty Group, Inc.	IL	NIA	TWG Holdings, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	40827	36-3186541				Virginia Surety Company, Inc.	IL	IA	TWG Holdings, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Virginia Surety Seguros de Mexico S.A.de C.V.	MEX	IA	TWG Holdings, Inc.	Ownership	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Combined Insurance Company de Argentina S.A. Compania de Seguros	ARG	NIA	Virginia Surety Company, Inc.	Ownership	20.400	Assurant, Inc.	Y	

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 *
0019	Assurant, Inc.	00000					The Warranty Group Colombia S.A.	COL	NIA	Virginia Surety Company, Inc.	Ownership	86.220	Assurant, Inc.	Y	
0019	Assurant, Inc.	00000					TWG Brasil Participacoes Ltda.	BRA	NIA	Virginia Surety Company, Inc.	Ownership	0.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	22-3425733				TWG Home Warranty Services, Inc.	DE	NIA	Virginia Surety Company, Inc.	Ownership	100.000	Assurant, Inc.	Y	
0019	Assurant, Inc.	00000					Virginia Surety Compania de Seguros	ARG	NIA	Virginia Surety Company, Inc.	Ownership	99.720	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1906059				AIM Real Estate Co-Investment Fund II LP	DE	NIA	Virginia Surety Company, Inc.	Management	40.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Combined Insurance Company de Argentina S.A. Compania de Seguros	ARG	NIA	Virginia Surety Company, Inc.	Ownership	9.800	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					London General Insurance Company Limited	GBR	IA	TWG Europe Limited	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					London General Life Company Limited	GBR	IA	TWG Europe Limited	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	98-0445745				TWG Services Limited	GBR	NIA	TWG Europe Limited	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Europe Insurance NV	NLD	NIA	TWG Europe Limited	Board of Directors, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Europe Life Insurance NV	NLD	NIA	TWG Europe Limited	Board of Directors, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Europe Services BV	NLD	NIA	TWG Europe Limited	Board of Directors, Management	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group (Thailand) Limited	THA	NIA	TWG Warranty Group Inc.	Ownership	0.005	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Warranty Services Chile SpA	CHL	NIA	TWG Warranty Group, Inc	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-2929626				Automotive Warranty Services of Florida, Inc.	FL	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-2929627				Automotive Warranty Services, Inc.	DE	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Combined Insurance Company de Argentina S.A. Compania de Seguros	ARG	NIA	TWG Warranty Group, Inc.	Ownership	69.800	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3934857				Consumer Program Administrators, Inc.	IL	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	47-1290671				North American Warranty, Inc.	IL	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	43-2026518				Resource Automotive, Inc.	IL	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3297056				ServicePlan, Inc.	IL	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Colombia S.A.	COL	NIA	TWG Warranty Group, Inc.	Ownership	0.920	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group de Mexico S.A. de C.V.	MEX	NIA	TWG Warranty Group, Inc.	Ownership	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Operadoro de Servicios, S.A. de C.V.	MEX	NIA	TWG Warranty Group, Inc.	Ownership	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Peru SAC	PER	NIA	TWG Warranty Group, Inc.	Ownership	99.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Brasil Participacoes Ltda.	BRA	NIA	TWG Warranty Group, Inc.	Ownership	29.880	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3952462				TWG Innovative Solutions, Inc.	MO	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Warranty Solutions (India) Private Limited (fka TWG Warranty Services (India) Private Limited)	IND	NIA	TWG Warranty Group, Inc.	Ownership	0.010	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-4099665				TWG Warranty Services, Inc.	IL	NIA	TWG Warranty Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Warranty Servicos do Brasil Ltda.	BRA	NIA	TWG Warranty Group, Inc.	Ownership	0.010	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Virginia Surety Compania de Seguros	ARG	NIA	TWG Warranty Group, Inc.	Ownership	0.280	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Colombia S.A.	COL	NIA	Consumer Program Administrators, Inc.	Ownership	0.040	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1921821				AIM Palm Harbor Apartments LLC	DE	NIA	Consumer Program Administrators, Inc.	Management	19.250	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	84-1906059				AIM Real Estate Co-Investment Fund II LP	DE	NIA	Consumer Program Administrators, Inc.	Management	7.500	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Seguradora S.A.	BRA	IA	TWG Brasil Participacoes Ltda.	Ownership, Board	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	75-1667174				First Extended, Inc.	DE	NIA	Resource Automotive, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	51-0376118				Resource Acquisition Corporation	DE	NIA	Resource Automotive, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-2734655				Resource Dealer Group, Inc.	IL	NIA	Resource Automotive, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-4090902				Resource Training, Inc.	IL	NIA	Resource Automotive, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					RDG Resource Dealer Group (Canada) Inc.	CAN	NIA	Resource Dealer Group, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	75-2812730				FFG Corporation	DE	NIA	First Extended, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	75-1513846				First Extended Service Corporation	TX	NIA	First Extended, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	75-1667175				Dealer Performance, Inc.	TX	NIA	FFG Corporation	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	75-2609685				First Extended Service Corporation of Florida	FL	NIA	FFG Corporation	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	75-2161407				Automotive Insurance Purchasing Group, Inc.	TX	NIA	First Extended Service Corporation	Board of Directors	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Asia-Pacific Holdings Pte Ltd.	SGP	NIA	TWG Warranty Services, Inc.	Ownership	100.000	Assurant, Inc.	N	

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 *
0019	Assurant, Inc.	00000					The Warranty Group Colombia S.A.	COL	NIA	TWG Warranty Services, Inc.	Ownership	12.780	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group de Mexico S.A. de C.V.	MEX	NIA	TWG Warranty Services, Inc.	Ownership	0.010	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Operadoro de Servicios, S.A. de C.V.	MEX	NIA	TWG Warranty Services, Inc.	Ownership	0.010	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Peru SAC	PER	NIA	TWG Warranty Services, Inc.	Ownership	1.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Warranty Servicos do Brasil Ltda.	BRA	NIA	TWG Warranty Services, Inc.	Ownership	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group (Thailand) Limited	THA	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Australasia Pty Ltd	AUS	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Korea, Inc.	KOR	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Singapore Pte. Ltd.	SGP	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group, B.V.	NLD	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Automotive Services Consulting (Shanghai) Co., LTD	CHN	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					TWG Repair Services (Shanghai) Co., Ltd	CHN	NIA	The Warranty Group Asia-Pacific Holdings Pte Ltd.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group (Thailand) Limited	THA	NIA	The Warranty Group Singapore Pte. Ltd.	Ownership	0.005	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					National Underwriting Agencies Pty. Ltd	AUS	NIA	The Warranty Group Australasia Pty Ltd	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Automotive Warranty Solutions (India) Private Limited (fka TVS TWG Warranty Solutions Limited)	IND	NIA	The Warranty Group, B.V.	Ownership	90.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					Assurant Warranty Solutions (India) Private Limited (fka TWG Warranty Services (India) Private Limited)	IND	NIA	The Warranty Group, B.V.	Ownership	99.990	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					AWS Warranty Services Canada, Inc.	CAN	NIA	Automotive Warranty Services, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					AWS Warranty Services Quebec, Inc.	CAN	NIA	AWS Warranty Services Canada, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3523576				Service Saver, Incorporated	FL	NIA	Automotive Warranty Services of Florida, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	48-0879232				ServicePlan of Florida, Inc.	FL	NIA	Automotive Warranty Services of Florida, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3891082				National Product Care Company	IL	NIA	ServicePlan, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-3901188				Product Care, Inc.	IL	NIA	ServicePlan, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000	36-4001718				Service Protection, Inc.	IL	NIA	ServicePlan, Inc.	Ownership	100.000	Assurant, Inc.	N	
0019	Assurant, Inc.	00000					The Warranty Group Colombia S.A.	COL	NIA	Service Protection, Inc.	Ownership	0.040	Assurant, Inc.	N	

Asterisk	Explanation

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		Assurant, Inc.	4,682,578		(3,322,990)		374,975,959				376,335,547	
00000	81-2051801	AIM 155 Steele Street LLC			8,210,097						8,210,097	
00000	81-2524921	AIM Madison Apartments LLC			47,124						47,124	
00000	84-1921821	AIM Palm Harbor Apartments LLC			(746,569)						(746,569)	
00000	81-1967190	AIM Real Estate Co-Investment Fund, L.P.			24,489,796						24,489,796	
00000	81-2067950	AIM Vinings LLC			(290,051)						(290,051)	
00000		AIZ CLO IV LTD			4,000,000						4,000,000	
10111	59-0593886	American Bankers Insurance Company of Florida	(235,000,000)		(7,928,612)		(108,822,908)	(39,218,257)			(390,969,777)	(254,275,881)
00000	59-1985922	American Bankers Insurance Group	255,600,000				56,089,507				311,689,507	
60275	59-0676017	American Bankers Life Assurance Company of Florida	(16,600,000)				27,381,796	(22,887,981)			(12,106,185)	(1,357,016)
00000	65-0597010	American Bankers Management Company, Inc					(5,423,883)				(5,423,883)	
67989	46-0260270	American Memorial Life Insurance Company	(21,000,000)		1,380,168		(30,062,742)				(49,682,574)	
42978	58-1529575	American Security Insurance Company	(50,000,000)		(2,580,814)		(23,985,924)	(2,466,674)			(79,033,412)	(96,201,354)
00000		Assurant Argentina Compania de Seguros Sociedad Anonima						23,654			23,654	(8,091)
00000	98-0152782	Assurant BARC Reinsurance Limited					2,465				2,465	
16099	81-3097001	Assurant Captive Insurance Company					(177,987)	(455,531)			(633,518)	45,509,490
00000		Assurant Chile Compañia de Seguros Generales S.A.						3,305,751			3,305,751	5,246,581
00000	82-2204362	Assurant CLO Management Holdings, LP			(9,224,570)						(9,224,570)	
00000		Assurant CLO Promissory Note			8,214						8,214	
00000	AA-2730036	Assurant Danos Mexico S.A.						13,821,553			13,821,553	738,869
00000		Assurant General Insurance Limited						276,139			276,139	5,776,947
00000	41-1254595	Assurant Insurance Agency					(2,413,344)				(2,413,344)	
00000		Assurant Life of Canada					(14,645,591)				(14,645,591)	
00000	59-1414202	Assurant Payment Services, Inc.					26,992				26,992	
00000	26-3914986	Assurant Service Protection, Inc.					(1,296,413)				(1,296,413)	
00000	66-0520042	Assurant Services of Puerto Rico, Inc.					(411,937)				(411,937)	
00000	66-0791841	Assurant Solutions Holding Puerto Rico, Inc.	7,000,000								7,000,000	
00000		Assurant Vida Mexico S.A.						20,017,423			20,017,423	721,610
00000	36-2929626	Automotive Warranty Services of Florida, Inc.						(69,997,494)			(69,997,494)	(193,577,282)
00000		Automotive Warranty Services, Inc.			(10,822,799)						(10,822,799)	
00000	45-5303847	Broadtech, LLC					(16,199,480)				(16,199,480)	
73156	66-0448783	Caribbean American Life Assurance Company					(823,012)	1,491,865			668,853	16,129
30590	66-0481184	Caribbean American Property Insurance Company	(7,000,000)				(571,653)	6,377,599			(1,194,054)	36,506,729
00000	65-0597011	Consumer Assist Network Association, Inc.					(84,196)				(84,196)	
00000	36-3934857	Consumer Program Administrators, Inc.			(47,249,846)						(47,249,846)	

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	04-3706805	CWork Solutions, LP					(15,275,799)				(15,275,799)	
00000	36-3596362	Federal Warranty Service Corporation					(52,184,617)				(52,184,617)	
00000	75-2609685	First Extended Service Corporation of Florida						3,021,814			3,021,814	(31,154,069)
00000	02-0696871	I.Q. Data International, Inc.					(972,721)				(972,721)	
00000	33-0658229	Insureco, Inc.					105,373				105,373	
00000	13-3036467	Interfinancial Inc.	109,000,000	14,000,000			(22,717)				122,977,283	
65080	41-0999752	John Alden Life Insurance Company					(1,198,604)				(1,198,604)	
00000		London General Insurance Company Limited						7,685,605			7,685,605	(37,399,779)
28843	74-2289453	Reliable Lloyds Insurance Company	(4,000,000)				(470,274)	3,197,685			(1,272,589)	66,613,083
00000	59-2519974	Service Optimization Solutions, Inc.					31,474				31,474	
00000	36-3523576	Service Saver, Incorporated						76,765			76,765	(3,194,330)
00000	48-0879232	ServicePlan of Florida, Inc.						9,250,577			9,250,577	(7,639,263)
00000	20-0242739	Shipsurance Insurance Services, Inc.					1,619,347				1,619,347	
00000	36-4553652	Signal Northwest LLC					(13,406)				(13,406)	
42986	58-1529579	Standard Guaranty Insurance Company	(25,000,000)		(4,861,476)		(197,373,395)	10,800,754			(216,434,117)	114,123,560
00000	59-1532747	Sureway, Inc.					(4,495,262)	(3,949,446)			(8,444,708)	
00000	22-2623205	The Signal					99,471,014				99,471,014	
00000	33-0388029	TrackSure Insurance Agency, Inc.					1,431,891				1,431,891	
00000	20-5327182	TWG Holdings, Inc.	99,000,001				41,526,343				140,526,344	
00000	22-3425733	TWG Home Warranty Services, Inc.		2,000,000							2,000,000	
70408	81-0170040	Union Security Insurance Company	(13,000,000)	(14,000,000)	(11,761,403)		(11,204,806)	2,173,657			(47,792,552)	670,443
81477	13-2699219	Union Security Life Insurance Company of New York	(4,682,578)				(467,633)	4,785			(5,145,426)	1,092
00000	64-0906751	United Service Protection Corporation					(10,191,220)				(10,191,220)	
00000	59-1794848	United Service Protection, Inc.					(1,430,390)				(1,430,390)	
40827	36-3186541	Virginia Surety Company, Inc.	(99,000,001)	(2,000,000)	60,653,731		(74,230,266)	49,962,733			(64,613,803)	272,964,723
00000	59-1236556	Voyager Group, Inc.	11,000,000	(12,000,000)							(1,000,000)	
40428	58-1455416	Voyager Indemnity Insurance Company	(11,000,000)	12,000,000			(28,214,638)	7,487,024			(19,727,614)	75,917,809
00000	59-2675787	Voyager Service Warranties, Inc.					2,657				2,657	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	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?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	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?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	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?	NO
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:

12. Not Applicable
13. Not Applicable
14. Not Applicable
17. Not Applicable
18. Not Applicable
19. Not Applicable
20. Not Applicable
21. Not Applicable
22. Not Applicable
23. Not Applicable
24. Not Applicable
26. Not Applicable
27. Not Applicable
28. Not Applicable
29. Not Applicable
30. Not Applicable
31. Not Applicable
32. Not Applicable
33. Not Applicable
34. Not Applicable
36. Not Applicable
37. Not Applicable
38. Not Applicable
39. Not Applicable
42. Not Applicable
43. Not Applicable
45. Not Applicable
46. Not Applicable
47. Not Applicable
48. Not Applicable
49. Not Applicable

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

6 7 9 8 9 2 0 1 9 4 2 0 0 0 0 0 0

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

6 7 9 8 9 2 0 1 9 3 6 0 0 0 0 0 0

14. Trusteed Surplus Statement [Document Identifier 490]

6 7 9 8 9 2 0 1 9 4 9 0 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 4 4 2 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 4 4 3 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 4 4 4 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 4 4 5 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

6 7 9 8 9 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 7 9 8 9 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 7 9 8 9 2 0 1 9 4 4 8 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 4 4 9 0 0 0 0 0

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

6 7 9 8 9 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 7 9 8 9 2 0 1 9 4 5 2 0 0 0 0 0

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

6 7 9 8 9 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 7 9 8 9 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 7 9 8 9 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 7 9 8 9 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 7 9 8 9 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 7 9 8 9 2 0 1 9 4 5 4 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 4 9 5 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 3 6 5 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 2 2 4 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 2 2 5 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 2 2 6 0 0 0 0 0

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

6 7 9 8 9 2 0 1 9 3 0 6 0 0 0 0 0

43. Credit Insurance Experience Exhibit [Document Identifier 230]

6 7 9 8 9 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 7 9 8 9 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 7 9 8 9 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 7 9 8 9 2 0 1 9 4 3 5 0 0 0 0 0

48. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

6 7 9 8 9 2 0 1 9 3 4 5 0 0 0 0 0

49. Variable Annuities Supplement [Document Identifier 286]

6 7 9 8 9 2 0 1 9 2 8 6 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304. Outside technical services	89,018						89,018
09.305. Miscellaneous expense	19,979						19,979
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	108,997						108,997

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	76,545,193	2.223	76,545,193		76,545,193	2.223
1.02 All other governments	1,291,833	0.038	1,291,833		1,291,833	0.038
1.03 U.S. states, territories and possessions, etc. guaranteed	26,286,939	0.763	26,286,939		26,286,939	0.763
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,503,766	0.247	8,503,766		8,503,766	0.247
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	247,774,799	7.196	247,774,799		247,774,799	7.196
1.06 Industrial and miscellaneous	2,377,908,672	69.058	2,377,908,672		2,377,908,672	69.058
1.07 Hybrid securities	31,115,757	0.904	31,115,757		31,115,757	0.904
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	2,769,426,959	80.428	2,769,426,959		2,769,426,959	80.428
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	7,358,118	0.214	7,358,118		7,358,118	0.214
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	7,358,118	0.214	7,358,118		7,358,118	0.214
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	6,865,404	0.199	6,865,404		6,865,404	0.199
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	6,865,404	0.199	6,865,404		6,865,404	0.199
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	523,396,702	15.200	523,396,702		523,396,702	15.200
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans	523,396,702	15.200	523,396,702		523,396,702	15.200
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(237,034)	(0.007)	(237,034)		(237,034)	(0.007)
6.02 Cash equivalents (Schedule E, Part 2)	10,508,078	0.305	10,508,078		10,508,078	0.305
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	10,271,044	0.298	10,271,044		10,271,044	0.298
7. Contract loans	8,069,954	0.234	8,053,836		8,053,836	0.234
8. Derivatives (Schedule DB)	1,000	0.000	1,000		1,000	0.000
9. Other invested assets (Schedule BA)	117,968,537	3.426	117,968,537		117,968,537	3.426
10. Receivables for securities	16	0.000	16		16	0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	3,443,357,734	100.000	3,443,341,616		3,443,341,616	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		443,808,962
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	111,700,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,750,000	113,450,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		33,858,424
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,836
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		523,396,702
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		523,396,702
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		523,396,702

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		114,830,074
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	15,068,347	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	18,997,200	34,065,547
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	3,749,981	
	3.2 Totals, Part 3, Column 12		3,749,981
4.	Accrual of discount		5,654
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	3,610,863	
	5.2 Totals, Part 3, Column 9		3,610,863
6.	Total gain (loss) on disposals, Part 3, Column 19		(4,538,071)
7.	Deduct amounts received on disposals, Part 3, Column 16		33,394,493
8.	Deduct amortization of premium and depreciation		361,018
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		117,968,537
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		117,968,537

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,644,843,828
2.	Cost of bonds and stocks acquired, Part 3, Column 7		576,778,053
3.	Accrual of discount		3,803,442
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	221,035	
	4.4. Part 4, Column 11		221,035
5.	Total gain (loss) on disposals, Part 4, Column 19		1,897,706
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		440,614,354
7.	Deduct amortization of premium		3,866,874
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	32,857	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	460,626	493,483
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,081,128
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,783,650,481
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,783,650,481

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	76,545,193	86,538,983	72,980,235	83,221,646
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	1,291,833	1,853,125	1,313,281	1,250,000
	4.	Totals	77,837,026	88,392,108	74,293,516	84,471,646
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	26,286,939	30,341,531	26,610,471	26,070,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	8,503,766	10,588,216	8,474,155	8,530,000
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	247,774,799	267,685,714	247,253,901	248,504,205
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	2,167,053,724	2,596,629,943	2,171,535,040	2,161,887,616
	9.	Canada	78,122,526	93,963,277	79,231,579	75,882,824
	10.	Other Countries	163,848,179	197,997,683	165,752,931	162,602,000
	11.	Totals	2,409,024,429	2,888,590,903	2,416,519,550	2,400,372,440
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	2,769,426,959	3,285,598,472	2,773,151,593	2,767,948,291
PREFERRED STOCKS	14.	United States	7,358,118	8,668,334	7,358,118	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	7,358,118	8,668,334	7,358,118	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	7,358,118	8,668,334	7,358,118	
COMMON STOCKS	20.	United States	6,865,404	6,865,404	6,706,274	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	6,865,404	6,865,404	6,706,274	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	6,865,404	6,865,404	6,706,274	
	26.	Total Stocks	14,223,522	15,533,738	14,064,392	
	27.	Total Bonds and Stocks	2,783,650,481	3,301,132,210	2,787,215,985	

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	2,754,225	25,384,749	20,973,566	26,273,224	1,159,429	XXX	76,545,193	2.8	74,553,351	2.8	76,545,193	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,754,225	25,384,749	20,973,566	26,273,224	1,159,429	XXX	76,545,193	2.8	74,553,351	2.8	76,545,193	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2				1,291,833		XXX	1,291,833	0.0	1,294,050	0.0	1,291,833	
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals				1,291,833		XXX	1,291,833	0.0	1,294,050	0.0	1,291,833	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,017,365		6,516,430	17,753,144		XXX	26,286,939	0.9	43,880,524	1.7	26,286,939	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	2,017,365		6,516,430	17,753,144		XXX	26,286,939	0.9	43,880,524	1.7	26,286,939	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			3,503,766	5,000,000		XXX	8,503,766	0.3	8,793,922	0.3	8,503,766	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			3,503,766	5,000,000		XXX	8,503,766	0.3	8,793,922	0.3	8,503,766	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	21,112,221	56,166,452	81,134,118	60,592,140	19,032,274	XXX	238,037,205	8.6	226,638,620	8.6	227,587,501	10,449,704
5.2 NAIC 2		1,855,112	4,199,175			XXX	6,054,287	0.2	7,015,492	0.3	6,054,287	
5.3 NAIC 3						XXX						
5.4 NAIC 4			3,683,307			XXX	3,683,307	0.1	4,166,266	0.2	3,683,307	
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	21,112,221	58,021,564	89,016,600	60,592,140	19,032,274	XXX	247,774,799	8.9	237,820,378	9.1	237,325,095	10,449,704

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	11,250,346	81,688,284	244,191,328	451,772,818	478,044,505	XXX	1,266,947,281	45.7	1,118,541,599	42.7	895,495,233	371,452,048
6.2 NAIC 2	4,479,819	86,039,346	170,623,961	340,926,968	429,607,411	XXX	1,031,677,505	37.3	1,022,757,116	39.0	906,452,506	125,224,999
6.3 NAIC 3	1,856,853	11,373,190	22,932,434	19,581,698	18,142,612	XXX	73,886,787	2.7	60,977,180	2.3	47,047,684	26,839,103
6.4 NAIC 4	228,550	4,418,549	750,000			XXX	5,397,099	0.2	8,595,608	0.3	1,980,078	3,417,021
6.5 NAIC 5						XXX			2,174,373	0.1		
6.6 NAIC 6						XXX						
6.7 Totals	17,815,568	183,519,369	438,497,723	812,281,484	925,794,528	XXX	2,377,908,672	85.9	2,213,045,876	84.4	1,850,975,501	526,933,171
7. Hybrid Securities												
7.1 NAIC 1						XXX			1,063,867	0.0		
7.2 NAIC 2	10,800,000		1,876,859	4,969,032	11,813,939	XXX	29,459,830	1.1	28,086,054	1.1	22,314,916	7,144,914
7.3 NAIC 3				1,310,552	345,375	XXX	1,655,927	0.1	3,890,457	0.1	1,512,302	143,625
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	10,800,000		1,876,859	6,279,584	12,159,314	XXX	31,115,757	1.1	33,040,378	1.3	23,827,218	7,288,539
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX			8,882,426	0.3		
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX			8,882,426	0.3		

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) 37,134,157	163,239,485	356,319,208	561,391,326	498,236,208		1,616,320,384	58.4	XXX	XXX	1,234,418,632	381,901,752
11.2 NAIC 2	(d) 15,279,819	87,894,458	176,699,995	347,187,833	441,421,350		1,068,483,455	38.6	XXX	XXX	936,113,542	132,369,913
11.3 NAIC 3	(d) 1,856,853	11,373,190	22,932,434	20,892,250	18,487,987		75,542,714	2.7	XXX	XXX	48,559,986	26,982,728
11.4 NAIC 4	(d) 228,550	4,418,549	4,433,307				9,080,406	0.3	XXX	XXX	5,663,385	3,417,021
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	54,499,379	266,925,682	560,384,944	929,471,409	958,145,545		(b) 2,769,426,959	100.0	XXX	XXX	2,224,755,545	544,671,414
11.8 Line 11.7 as a % of Col. 7	2.0	9.6	20.2	33.6	34.6		100.0	XXX	XXX	XXX	80.3	19.7
12. Total Bonds Prior Year												
12.1 NAIC 1	30,649,324	149,587,607	298,575,172	554,767,048	448,775,157		XXX	XXX	1,482,354,308	56.6	1,139,492,305	342,862,003
12.2 NAIC 2	26,141,347	84,204,752	192,634,243	372,912,657	383,259,714		XXX	XXX	1,059,152,713	40.4	923,991,413	135,161,300
12.3 NAIC 3	565,203	14,152,690	20,267,585	7,947,851	21,934,308		XXX	XXX	64,867,637	2.5	44,567,831	20,299,806
12.4 NAIC 4	561,135	4,659,811	7,540,928				XXX	XXX	12,761,874	0.5	7,345,418	5,416,456
12.5 NAIC 5		1,174,373	1,000,000				XXX	XXX	(c) 2,174,373	0.1	1,000,000	1,174,373
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	57,917,009	253,779,233	520,017,928	935,627,556	853,969,179		XXX	XXX	(b) 2,621,310,905	100.0	2,116,396,967	504,913,938
12.8 Line 12.7 as a % of Col. 9	2.2	9.7	19.8	35.7	32.6		XXX	XXX	100.0	XXX	80.7	19.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	32,013,883	107,266,037	218,383,867	502,221,534	374,533,311		1,234,418,632	44.6	1,139,492,305	43.5	1,234,418,632	XXX
13.2 NAIC 2	12,654,292	68,534,454	132,840,573	317,667,131	404,417,092		936,113,542	33.8	923,991,413	35.2	936,113,542	XXX
13.3 NAIC 3	1,593,615	4,969,012	13,440,054	16,654,740	11,902,565		48,559,986	1.8	44,567,831	1.7	48,559,986	XXX
13.4 NAIC 4		1,230,078	4,433,307				5,663,385	0.2	7,345,418	0.3	5,663,385	XXX
13.5 NAIC 5									1,000,000	0.0		XXX
13.6 NAIC 6												XXX
13.7 Totals	46,261,790	181,999,581	369,097,801	836,543,405	790,852,968		2,224,755,545	80.3	2,116,396,967	80.7	2,224,755,545	XXX
13.8 Line 13.7 as a % of Col. 7	2.1	8.2	16.6	37.6	35.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.7	6.6	13.3	30.2	28.6		80.3	XXX	XXX	XXX	80.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	5,120,274	55,973,448	137,935,341	59,169,792	123,702,897		381,901,752	13.8	342,862,003	13.1	XXX	381,901,752
14.2 NAIC 2	2,625,527	19,360,004	43,859,422	29,520,702	37,004,258		132,369,913	4.8	135,161,300	5.2	XXX	132,369,913
14.3 NAIC 3	263,238	6,404,178	9,492,380	4,237,510	6,585,422		26,982,728	1.0	20,299,806	0.8	XXX	26,982,728
14.4 NAIC 4	228,550	3,188,471					3,417,021	0.1	5,416,456	0.2	XXX	3,417,021
14.5 NAIC 5									1,174,373	0.0	XXX	
14.6 NAIC 6											XXX	
14.7 Totals	8,237,589	84,926,101	191,287,143	92,928,004	167,292,577		544,671,414	19.7	504,913,938	19.3	XXX	544,671,414
14.8 Line 14.7 as a % of Col. 7	1.5	15.6	35.1	17.1	30.7		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.3	3.1	6.9	3.4	6.0		19.7	XXX	XXX	XXX	XXX	19.7

(a) Includes $ 544,606,620 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,683,307 current year of bonds with Z designations and $ 4,166,266 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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		2,575,596	2,026,361	3,127,124		XXX	7,729,081	0.3	7,758,445	0.3	7,729,081	
1.02 Residential Mortgage-Backed Securities	2,754,225	22,809,152	18,947,206	23,146,100	1,159,429	XXX	68,816,112	2.5	66,794,906	2.5	68,816,112	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	2,754,225	25,384,748	20,973,567	26,273,224	1,159,429	XXX	76,545,193	2.8	74,553,351	2.8	76,545,193	
2. All Other Governments												
2.01 Issuer Obligations				1,291,833		XXX	1,291,833	0.0	1,294,050	0.0	1,291,833	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals				1,291,833		XXX	1,291,833	0.0	1,294,050	0.0	1,291,833	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,017,365		6,516,430	17,753,144		XXX	26,286,939	0.9	43,880,524	1.7	26,286,939	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	2,017,365		6,516,430	17,753,144		XXX	26,286,939	0.9	43,880,524	1.7	26,286,939	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			3,503,766	5,000,000		XXX	8,503,766	0.3	8,793,922	0.3	8,503,766	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			3,503,766	5,000,000		XXX	8,503,766	0.3	8,793,922	0.3	8,503,766	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	322,351	2,197,761	16,461,426	22,783,466	10,000,000	XXX	51,765,004	1.9	54,709,548	2.1	51,765,004	
5.02 Residential Mortgage-Backed Securities	20,608,617	55,003,911	71,277,123	34,078,598	2,337,571	XXX	183,305,820	6.6	172,071,645	6.6	183,305,820	
5.03 Commercial Mortgage-Backed Securities	181,253	819,892	1,278,051	3,730,076	6,694,703	XXX	12,703,975	0.5	11,039,185	0.4	2,254,272	10,449,703
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	21,112,221	58,021,564	89,016,600	60,592,140	19,032,274	XXX	247,774,799	8.9	237,820,378	9.1	237,325,096	10,449,703
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	13,336,998	118,624,700	288,089,508	794,634,142	925,794,528	XXX	2,140,479,876	77.3	1,998,220,862	76.2	1,835,311,955	305,167,921
6.02 Residential Mortgage-Backed Securities	5,015	7,647				XXX	12,662	0.0	21,600	0.0	12,662	
6.03 Commercial Mortgage-Backed Securities		228,084	11,882,744			XXX	12,110,828	0.4	8,296,606	0.3	3,601,285	8,509,543
6.04 Other Loan-Backed and Structured Securities	4,473,555	64,658,938	138,525,471	17,647,342		XXX	225,305,306	8.1	206,506,808	7.9	12,049,597	213,255,709
6.05 Totals	17,815,568	183,519,369	438,497,723	812,281,484	925,794,528	XXX	2,377,908,672	85.9	2,213,045,876	84.4	1,850,975,499	526,933,173
7. Hybrid Securities												
7.01 Issuer Obligations	10,800,000		1,876,859	6,279,584	12,159,314	XXX	31,115,757	1.1	33,040,378	1.3	23,827,219	7,288,538
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals	10,800,000		1,876,859	6,279,584	12,159,314	XXX	31,115,757	1.1	33,040,378	1.3	23,827,219	7,288,538
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX			8,882,426	0.3		
10.03 Totals						XXX			8,882,426	0.3		
11. Total Bonds Current Year												
11.01 Issuer Obligations	26,476,714	123,398,057	318,474,350	850,869,293	947,953,842	XXX	2,267,172,256	81.9	XXX	XXX	1,954,715,797	312,456,459
11.02 Residential Mortgage-Backed Securities	23,367,857	77,820,710	90,224,329	57,224,698	3,497,000	XXX	252,134,594	9.1	XXX	XXX	252,134,594	
11.03 Commercial Mortgage-Backed Securities	181,253	1,047,976	13,160,795	3,730,076	6,694,703	XXX	24,814,803	0.9	XXX	XXX	5,855,557	18,959,246
11.04 Other Loan-Backed and Structured Securities	4,473,555	64,658,938	138,525,471	17,647,342		XXX	225,305,306	8.1	XXX	XXX	12,049,597	213,255,709
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	54,499,379	266,925,681	560,384,945	929,471,409	958,145,545		2,769,426,959	100.0	XXX	XXX	2,224,755,545	544,671,414
11.09 Line 11.08 as a % of Col. 7	2.0	9.6	20.2	33.6	34.6		100.0	XXX	XXX	XXX	80.3	19.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	37,129,255	143,063,643	282,531,465	844,557,516	840,415,849	XXX	XXX	XXX	2,147,697,728	81.9	1,854,047,284	293,650,444
12.02 Residential Mortgage-Backed Securities	13,472,895	65,249,257	86,713,156	65,964,167	7,488,676	XXX	XXX	XXX	238,888,151	9.1	238,888,151	
12.03 Commercial Mortgage-Backed Securities	148,921	674,741	2,703,984	9,743,490	6,064,655	XXX	XXX	XXX	19,335,791	0.7	2,290,944	17,044,847
12.04 Other Loan-Backed and Structured Securities	7,075,300	35,999,802	148,069,324	15,362,382		XXX	XXX	XXX	206,506,808	7.9	12,288,162	194,218,646
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	90,637	8,791,789				XXX	XXX	XXX	8,882,426	0.3	8,882,426	
12.08 Totals	57,917,008	253,779,232	520,017,929	935,627,555	853,969,180		XXX	XXX	2,621,310,904	100.0	2,116,396,967	504,913,937
12.09 Line 12.08 as a % of Col. 9	2.2	9.7	19.8	35.7	32.6		XXX	XXX	100	XXX	80.7	19.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	21,644,248	97,708,146	272,334,977	776,437,979	786,590,447	XXX	1,954,715,797	70.6	1,854,047,284	70.7	1,954,715,797	XXX
13.02 Residential Mortgage-Backed Securities	23,367,857	77,820,710	90,224,329	57,224,698	3,497,000	XXX	252,134,594	9.1	238,888,151	9.1	252,134,594	XXX
13.03 Commercial Mortgage-Backed Securities	37,426	404,688	3,669,523	978,398	765,522	XXX	5,855,557	0.2	2,290,944	0.1	5,855,557	XXX
13.04 Other Loan-Backed and Structured Securities	1,212,258	6,066,036	2,868,971	1,902,332		XXX	12,049,597	0.4	12,288,162	0.5	12,049,597	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX			8,882,426	0.3		XXX
13.08 Totals	46,261,789	181,999,580	369,097,800	836,543,407	790,852,969		2,224,755,545	80.3	2,116,396,967	80.7	2,224,755,545	XXX
13.09 Line 13.08 as a % of Col. 7	2.1	8.2	16.6	37.6	35.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.7	6.6	13.3	30.2	28.6		80.3	XXX	XXX	XXX	80.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	4,832,466	25,689,911	46,139,373	74,431,314	161,363,395	XXX	312,456,459	11.3	293,650,444	11.2	XXX	312,456,459
14.02 Residential Mortgage-Backed Securities						XXX					XXX	
14.03 Commercial Mortgage-Backed Securities	143,827	643,288	9,491,272	2,751,678	5,929,181	XXX	18,959,246	0.7	17,044,847	0.7	XXX	18,959,246
14.04 Other Loan-Backed and Structured Securities	3,261,297	58,592,902	135,656,500	15,745,010		XXX	213,255,709	7.7	194,218,646	7.4	XXX	213,255,709
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	8,237,590	84,926,101	191,287,145	92,928,002	167,292,576		544,671,414	19.7	504,913,937	19.3	XXX	544,671,414
14.09 Line 14.08 as a % of Col. 7	1.5	15.6	35.1	17.1	30.7		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.3	3.1	6.9	3.4	6.0		19.7	XXX	XXX	XXX	XXX	19.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	1,000
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	1,000
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,000

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,000	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,000
4.	Part D, Section 1, Column 5	1,000	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,000	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,000
10.	Part D, Section 1, Column 8	1,000	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		

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

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	10,569,126		10,569,126	
2. Cost of cash equivalents acquired	608,739,659		608,739,659	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	608,800,707		608,800,707	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,508,078		10,508,078	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	10,508,078		10,508,078	

(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
0030394		FREDERICKSBURG	VA		09/21/2001	8.100	197,764		(1,622)				3,480,000	06/26/2019
0516143		LOS ANGELES	CA		12/16/2010	5.250	896,872						6,100,000	06/23/2019
0516199		VAIL	CO		03/01/2010	6.000	50,375						5,420,000	06/26/2019
0516341		SUNNYVALE	CA		01/17/2018	4.020	1,361,306						13,040,000	06/18/2019
0530396		RALEIGH	NC		12/15/2015	4.070	1,578,627						3,700,000	07/12/2019
0540030		MOUNTAIN VIEW	CA		03/01/2018	4.100	4,791,679						18,760,000	06/11/2019
0570035		Chicago	IL		10/09/2018	4.450	1,964,670						3,500,000	06/20/2019
2404036		NOVATO	CA		03/06/2006	5.640	371,991						3,280,000	06/25/2019
3404036		NOVATO	CA		06/28/2007	5.880	476,852						4,100,000	06/25/2019
4040080		HYANNIS	MA		08/01/2002	7.500	372,567						2,260,000	06/28/2019
4040220		MOUND	MN		02/12/2003	6.500	274,378						1,500,000	06/25/2019
4040250		WEST HARTFORD	CT		12/23/2002	5.710	615,887						4,730,000	06/24/2019
4040310		SAN FRANCISCO	CA		03/25/2003	6.020	642,297						7,020,000	06/27/2019
4040360		NOVATO	CA		09/17/2003	5.200	1,025,318						9,020,000	06/25/2019
4040520		SAN ANTONIO	TX		06/22/2006	6.030	876,214						3,270,000	05/10/2019
4040540		NEW BRAUNFELS	TX		09/20/2006	6.390	1,223,867						2,250,000	06/17/2019
4040670		SAN JOSE	CA		02/28/2011	6.360	1,064,560						4,210,000	06/10/2019
4040720		ROY	UT		03/21/2012	4.750	3,252,425						9,450,000	06/30/2019
4040750		SANTA CLARA	CA		06/04/2013	3.950	3,536,981						15,140,000	06/20/2019
4040770		COLUMBUS	OH		06/27/2013	4.590	1,008,679						5,200,000	06/26/2019
4040840		MORAINE	OH		05/05/2014	4.850	2,785,312						6,550,000	06/26/2019
4040850		BOHEMIA	NY		06/19/2014	4.260	4,647,246						5,200,000	05/31/2019
4040860		ALBANY	NY		10/01/2014	4.450	7,324,679						13,170,000	06/27/2019
4040890		Salem	OR		06/15/2015	3.740	11,825,883						28,580,000	06/19/2019
4040900		LAFAYETTE	CA		10/17/2002	7.190	455,010						3,380,000	06/26/2019
4040910		SCOTTSDALE	AZ		06/29/2015	4.100	5,688,459						10,950,000	05/31/2019
4040930		PORTLAND	OR		06/06/2016	4.150	3,753,307						7,110,000	06/26/2019
4040940		COMMERCE CITY	CO		06/13/2016	3.750	3,736,906						11,330,000	06/24/2019
4040960		MINNEAPOLIS	MN		05/31/2017	4.090	5,031,940						18,640,000	06/25/2019
4040970		ST. GEORGE	UT		11/10/2016	3.670	8,948,625						18,830,000	07/30/2019
4040980		MINNEAPOLIS	MN		12/22/2016	3.510	6,079,624						16,230,000	06/28/2019
4040990		Atlanta	GA		09/28/2016	3.220	5,707,200						9,830,000	07/02/2019
4041000		SAN ANTONIO	TX		09/08/2016	4.000	1,334,613						3,290,000	03/19/2019
4041010		EVANSTON	IL		10/26/2016	3.210	7,017,877						9,590,000	06/20/2019
4041020		TUALATIN	OR		10/27/2016	3.640	4,599,623						8,830,000	06/12/2019
4041030		SANTA CLARA	CA		10/31/2016	3.220	4,575,182						16,300,000	06/20/2019
4041040		MURRAY	UT		10/27/2016	3.780	1,289,884						4,070,000	06/25/2019
4041050		TAYLORSVILLE	UT		11/14/2016	2.990	2,338,351						7,660,000	06/30/2019
4041060		SALT LATE CITY	UT		11/30/2016	3.810	1,986,361						4,260,000	06/30/2019
4041070		ENCINITAS	CA		01/03/2017	3.660	1,701,147						6,500,000	05/07/2019
4041080		SALT LAKE CITY	UT		02/27/2017	4.100	2,875,713						11,630,000	06/28/2019
4041100		WINTER PARK	FL		04/18/2017	4.520	2,655,355						4,550,000	06/19/2019
4041110		CITY OF INDUSTRY	CA		06/29/2017	4.180	5,745,022						11,500,000	06/27/2019
4041120		RANCHO DOMINGUEZ	CA		06/27/2017	4.180	1,915,007						10,880,000	06/26/2019
4041130		SALEM	OR		06/26/2017	4.020	8,176,811						12,560,000	06/19/2019
4041140		MANCHESTER	NH		07/06/2017	3.940	12,254,257						18,520,000	06/30/2019
4041150		FOUNTAIN VALLEY	CA		06/28/2017	4.240	1,436,894						6,010,000	06/26/2019
4041160		KING OF PRUSSIA	PA		06/29/2017	4.190	9,187,023						17,750,000	06/12/2019
4041170		IRVINE	CA		06/22/2017	4.230	1,915,718						5,160,000	06/29/2019
4041180		Boulder	CO		06/01/2017	4.420	4,248,884						6,820,000	06/19/2019
4041190		CARSON	CA		07/13/2017	4.070	1,916,558						5,950,000	06/11/2019
4041200		GREENWOOD VILLAGE	CO		07/13/2017	3.920	4,307,498						8,350,000	06/27/2019
4041210		Los Alamitos	CA		08/31/2017	3.780	5,603,410						14,050,000	06/29/2019
4041220		Laguna Hills	CA		08/31/2017	3.880	4,188,830						9,690,000	06/29/2019
4041230		NEWBERG	OR		07/26/2017	4.100	3,642,254						6,030,000	06/20/2019
4041240		SALT LAKE CITY	UT		07/27/2017	3.850	5,644,657						11,220,000	06/26/2019
4041250		Fairborn	OH		10/06/2017	3.970	2,916,504						4,930,000	06/26/2019
4041260		MARIETTA	GA		08/31/2017	4.250	2,438,406						5,670,000	07/02/2019
4041270		DENVER	CO		08/31/2017	4.490	2,224,463						7,840,000	06/24/2019
4041280		SAN ANTONIO	TX		10/04/2017	3.850	2,939,885						6,260,000	06/18/2019
4041290		SANTA CLARA	CA		10/10/2017	4.000	9,290,408						27,870,000	06/20/2019

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
4041300		New York	NY		10/26/2017	3.860	3,846,442						9,320,000	06/19/2019
4041310		Thousand Oaks	CA		11/28/2017	4.070	2,427,451						9,400,000	06/18/2019
4041320		ALBANY	NY		12/06/2017	4.080	2,245,134						3,930,000	06/20/2019
4041330		Lynnfield	MA		12/14/2017	3.660	4,914,351						7,090,000	06/19/2019
4041340		Raleigh	NC		11/29/2017	4.000	1,347,965						4,190,000	03/15/2019
4041350		BELLEVUE	WA		01/10/2018	4.040	1,433,877						4,530,000	06/18/2019
4041360		PLEASANTON	CA		12/13/2017	4.258	1,592,308						2,290,000	06/25/2019
4041370		Pembroke Pines	FL		01/30/2018	4.520	2,876,174						4,540,000	07/11/2019
4041390		West Chester	PA		03/08/2018	4.060	8,161,450						15,450,000	06/20/2019
4041400		ITASCA	IL		03/01/2018	3.940	4,578,657						18,550,000	06/20/2019
4041410		KING OF PRUSSIA	PA		03/13/2018	4.010	5,190,721						11,920,000	06/20/2019
4041420		WILMINGTON	MA		03/20/2018	3.940	7,759,580						15,350,000	06/11/2019
4041430		SALEM	OR		03/14/2018	3.970	7,324,257						13,330,000	06/21/2019
4041440		Salt Lake City	UT		04/30/2018	4.310	8,534,950						14,370,000	06/25/2019
4041450		New York	NY		05/22/2018	4.270	4,633,429						15,330,000	06/20/2019
4041460		Henderson	NV		03/29/2018	3.990	1,940,404						4,010,000	07/08/2019
4041480		BRONX	NY		05/22/2018	4.180	4,341,881						9,910,000	06/19/2019
4041490		MOUNT KISCO	NY		06/06/2018	4.320	4,353,801						11,100,000	08/01/2019
4041500		WILLOW GROVE	PA		06/07/2018	4.220	6,118,050						12,520,000	06/12/2019
4041510		MINNEAPOLIS	MN		06/04/2018	4.380	3,417,543						7,960,000	06/27/2019
4041520		Austin	TX		07/03/2018	4.570	1,746,955						4,620,000	06/04/2019
4041530		Salt Lake City	UT		06/28/2018	4.080	1,009,317						4,210,000	06/28/2019
4041540		BOULDER	CO		07/30/2018	4.240	7,671,975						13,090,000	06/27/2019
4041550		San Diego	CA		06/28/2018	4.380	2,441,102						5,430,000	05/23/2019
4041560		Fanwood	NJ		07/23/2018	4.410	6,845,882						12,290,000	06/20/2019
4041570		Denver	CO		07/02/2018	4.550	1,399,279						2,990,000	06/24/2019
4041580		Charlotte	NC		08/06/2018	4.640	1,323,289						3,180,000	05/31/2019
4041590		North Babylon	NY		07/31/2018	4.350	2,424,014						14,960,000	06/11/2019
4041600		SCARSDALE	NY		08/14/2018	4.380	6,315,900						32,290,000	06/30/2019
4041610		IRONDALE	AL		08/30/2018	5.020	6,806,487						12,500,000	06/20/2019
4041620		CARROLLTON	TX		10/09/2018	4.440	5,464,200						8,610,000	06/21/2019
4041630		PORTLAND	OR		09/11/2018	5.020	3,474,282						6,420,000	07/09/2019
4041640		SALEM	OR		08/30/2018	4.320	3,475,701						14,440,000	06/19/2019
4041650		Holladay	UT		09/10/2018	4.470	2,888,748						4,920,000	06/28/2019
4041660		Salt Lake City	UT		09/10/2018	4.470	3,659,081						5,820,000	06/28/2019
4041670		ISLANIDA	NY		09/24/2018	4.290	7,141,225						15,090,000	05/31/2019
4041680		BURBANK	CA		09/13/2018	4.490	3,603,875						7,370,000	06/20/2019
4041690		BROOKLYN PARK	MN		10/01/2018	4.410	4,440,861						12,820,000	06/24/2019
4041700		NEW YORK	NY		10/31/2018	4.390	3,414,523						9,890,000	06/19/2019
4041710		NORTH HIGHLANDS	CA		12/20/2018	4.920	1,775,354						3,770,000	06/25/2019
4041720		Draper	UT		04/23/2019	4.710	6,419,284						10,500,000	01/30/2019
4041730		Salt Lake City	UT		04/23/2019	4.710	4,444,120						7,660,000	03/21/2019
4041740		Salt Lake City	UT		04/23/2019	4.910	1,473,869						2,770,000	03/01/2019
4041750		Salt Lake City	UT		04/23/2019	4.860	1,975,702						3,450,000	01/31/2019
4041760		Salt Lake City	UT		04/23/2019	4.860	1,185,421						1,990,000	02/04/2019
4041770		Salt Lake City	UT		04/23/2019	4.910	1,080,837						1,700,000	03/01/2019
4041780		Boulder	CO		04/11/2019	4.390	5,150,561						12,500,000	01/31/2019
4041790		San Diego	CA		03/21/2019	4.410	6,896,058						13,660,000	02/01/2019
4041800		American Fork	UT		06/27/2019	4.360	7,925,628						11,700,000	05/01/2019
4041811A		Santa Clara	CA		05/30/2019	5.790	6,000,000						22,500,000	03/05/2019
4041820		Melville	NY		06/12/2019	4.190	3,971,951						11,500,000	04/03/2019
4041830		San Diego	CA		06/04/2019	4.170	1,489,444						3,700,000	04/18/2019
4041840		Ontario	CA		07/15/2019	4.030	3,600,000						6,440,000	06/04/2019
4041850		Round Rock	TX		07/09/2019	3.850	3,658,766						10,740,000	05/10/2019
4041860		ANAHEIM	CA		08/29/2019	3.810	4,977,575						14,000,000	05/17/2019
4041870		Setauket	NY		07/18/2019	4.160	1,491,555						3,100,000	06/11/2019
4041880		Setauket	NY		07/18/2019	4.160	2,162,755						5,300,000	06/11/2019
4041890		VAN NUYS	CA		07/29/2019	4.140	3,363,311						7,100,000	06/10/2019
4041900		OCEANSIDE	CA		10/03/2019	3.640	1,996,929						4,970,000	08/16/2019
4041910		CARLSBAD	CA		10/03/2019	3.810	2,143,582						5,400,000	08/14/2019
4041920		Chelmsford	MA		09/23/2019	3.610	9,221,398						15,800,000	08/09/2019

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
4041930		SANTA CRUZ	CA		08/23/2019	5.470	3,375,000						4,540,000	07/17/2019
4041940		Chicago	IL		10/31/2019	3.200	4,292,871						7,900,000	09/18/2019
4041950		SEATTLE	WA		11/13/2019	3.220	2,700,000						11,220,000	10/11/2019
4041960		Minneapolis	MN		11/27/2019	3.360	2,100,000						4,020,000	10/02/2019
4041970		Salt Lake City	UT		12/18/2019	4.100	2,150,000						3,500,000	10/18/2019
4041980		Millcreek	UT		12/18/2019	3.990	12,100,000						18,800,000	10/18/2019
4041990		Salt Lake City	UT		12/18/2019	3.940	3,700,000						5,100,000	11/13/2019
5404023		PROVIDENCE	RI		07/26/2011	6.250	2,973,458						13,710,000	06/19/2019
5404034		ROCKVILLE	MD		12/05/2016	3.640	8,490,481						17,500,000	06/26/2019
5404049		DAYTON	OH		07/31/2015	4.060	1,513,975						11,670,000	06/26/2019
5404064		BRAINTREE	MA		06/08/2015	4.060	5,091,598						13,650,000	06/07/2019
550075B		WESTPORT	CT		01/12/2006	5.570	2,922,928						8,631,109	06/27/2019
5530323		SALT LAKE CITY	UT		03/20/2017	4.980	5,435,469						10,820,000	06/28/2019
5640031		San Jose	CA		01/18/2018	3.920	3,093,505						5,780,000	06/20/2019
6404006		MANHASSET	NY		10/18/2016	3.410	3,761,957						8,770,000	06/11/2019
6404109		JUPITER	FL		05/01/2017	4.380	2,772,144						4,590,000	06/19/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							523,396,702		(1,622)				1,265,451,109	XXX
0899999. Total Mortgages in good standing							523,396,702		(1,622)				1,265,451,109	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							523,396,702		(1,622)				1,265,451,109	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
4040850	BOHEMIA	NY		10/28/2019	4.260		1,750,000	5,200,000
4041720	Draper	UT		04/23/2019	4.710	6,500,000		10,500,000
4041730	Salt Lake City	UT		04/23/2019	4.710	4,500,000		7,660,000
4041740	Salt Lake City	UT		04/23/2019	4.910	1,500,000		2,770,000
4041750	Salt Lake City	UT		04/23/2019	4.860	2,000,000		3,450,000
4041760	Salt Lake City	UT		04/23/2019	4.860	1,200,000		1,990,000
4041770	Salt Lake City	UT		04/23/2019	4.910	1,100,000		1,700,000
4041780	Boulder	CO		04/11/2019	4.390	5,200,000		12,500,000
4041790	San Diego	CA		03/21/2019	4.410	7,000,000		13,660,000
4041800	American Fork	UT		06/27/2019	4.360	8,000,000		11,700,000
404181A	Santa Clara	CA		05/30/2019	5.790	6,000,000		22,500,000
4041820	Melville	NY		06/12/2019	4.190	4,000,000		11,500,000
4041830	San Diego	CA		06/04/2019	4.170	1,500,000		3,700,000
4041840	Ontario	CA		07/15/2019	4.030	3,600,000		6,440,000
4041850	Round Rock	TX		07/09/2019	3.850	3,700,000		10,740,000
4041860	ANAHEIM	CA		08/29/2019	3.810	5,000,000		14,000,000
4041870	Setauket	NY		07/18/2019	4.160	1,500,000		3,100,000
4041880	Setauket	NY		07/18/2019	4.160	2,175,000		5,300,000
4041890	VAN NUYS	CA		07/29/2019	4.140	3,400,000		7,100,000
4041900	OCEANSIDE	CA		10/03/2019	3.640	2,000,000		4,970,000
4041910	CARLSBAD	CA		10/03/2019	3.810	2,150,000		5,400,000
4041920	Chelmsford	MA		09/23/2019	3.610	9,250,000		15,800,000
4041930	SANTA CRUZ	CA		08/23/2019	5.470	3,375,000		4,540,000
4041940	Chicago	IL		10/31/2019	3.200	4,300,000		7,900,000
4041950	SEATTLE	WA		11/13/2019	3.220	2,700,000		11,220,000
4041960	Minneapolis	MN		11/27/2019	3.360	2,100,000		4,020,000
4041970	Salt Lake City	UT		12/18/2019	4.100	2,150,000		3,500,000
4041980	Millcreek	UT		12/18/2019	3.990	12,100,000		18,800,000
4041990	Salt Lake City	UT		12/18/2019	3.940	3,700,000		5,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						111,700,000	1,750,000	236,760,000
0899999. Total Mortgages in good standing						111,700,000	1,750,000	236,760,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						111,700,000	1,750,000	236,760,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0016198	OGDEN	UT		09/21/2001	01/03/2019	205,404		(2,214)			(2,214)		203,190	203,190			
4041380	Amherst	MA		01/29/2018	12/17/2019	8,128,700							7,977,752	7,977,752			
4041470	Carmichael	CA		05/15/2018	05/01/2019	6,739,883							6,699,146	6,699,146			
6404092	AUSTIN	TX		06/24/2015	02/01/2019	4,736,901							4,724,868	4,724,868			
0199999. Mortgages closed by repayment						19,810,888		(2,214)			(2,214)		19,604,956	19,604,956			
0030394	FREDERICKSBURG	VA		09/21/2001		283,030								83,644			
0516143	LOS ANGELES	CA		12/16/2010		931,490								34,618			
0516199	VAIL	CO		03/01/2010		244,587								194,212			
0516341	SUNNYVALE	CA		01/17/2018		1,438,221								76,915			
0530396	RALEIGH	NC		12/15/2015		1,625,007								46,380			
0540030	MOUNTAIN VIEW	CA		03/01/2018		4,912,543								120,865			
0570035	Chicago	IL		10/09/2018		1,997,342								32,672			
2404036	NOVATO	CA		03/06/2006		465,633								93,642			
3404036	NOVATO	CA		06/28/2007		596,182								119,330			
4040080	HYANNIS	MA		08/01/2002		494,303								121,735			
4040220	MOUND	MN		02/12/2003		347,878								73,500			
4040250	WEST HARTFORD	CT		12/23/2002		793,518								177,631			
4040310	SAN FRANCISCO	CA		03/25/2003		811,193								168,896			
4040360	NOVATO	CA		09/17/2003		1,286,235								260,918			
4040520	SAN ANTONIO	TX		06/22/2006		981,495								105,281			
4040540	NEW BRAUNFELS	TX		09/20/2006		1,297,123								73,256			
4040670	SAN JOSE	CA		02/28/2011		1,127,392								62,832			
4040720	ROY	UT		03/21/2012		3,441,982								189,557			
4040750	SANTA CLARA	CA		06/04/2013		3,876,504								339,523			
4040770	COLUMBUS	OH		06/27/2013		1,039,571								30,892			
4040840	MORAINE	OH		05/05/2014		2,869,146								83,833			
4040850	BOHEMIA	NY		06/19/2014		3,045,251								148,005			
4040860	ALBANY	NY		10/01/2014		7,663,304								338,625			
4040890	Salem	OR		06/15/2015		12,096,874								270,991			
4040900	LAFAYETTE	CA		10/17/2002		594,752								139,743			
4040910	SCOTTSDALE	AZ		06/29/2015		5,861,008								172,548			
4040930	PORTLAND	OR		06/06/2016		3,829,158								75,851			
4040940	COMMERCE CITY	CO		06/13/2016		3,817,423								80,517			
4040960	MINNEAPOLIS	MN		05/31/2017		5,224,916								192,976			
4040970	ST. GEORGE	UT		11/10/2016		9,139,191								190,566			
4040980	MINNEAPOLIS	MN		12/22/2016		6,476,721								397,098			
4040990	Atlanta	GA		09/28/2016		5,884,618								177,418			
4041000	SAN ANTONIO	TX		09/08/2016		1,389,117								54,504			
4041010	EVANSTON	IL		10/26/2016		7,179,492								161,615			
4041020	TUALATIN	OR		10/27/2016		4,734,423								134,799			
4041030	SANTA CLARA	CA		10/31/2016		4,885,226								310,045			
4041040	MURRAY	UT		10/27/2016		1,327,011								37,126			
4041050	TAYLORSVILLE	UT		11/14/2016		2,393,851								55,500			
4041060	SALT LATE CITY	UT		11/30/2016		2,042,995								56,634			
4041070	ENCINITAS	CA		01/03/2017		1,810,175								109,028			
4041080	SALT LAKE CITY	UT		02/27/2017		2,931,953								56,240			
4041100	WINTER PARK	FL		04/18/2017		2,753,453								98,097			
4041110	CITY OF INDUSTRY	CA		06/29/2017		5,853,657								108,635			
4041120	RANCHO DOMINGUEZ	CA		06/27/2017		1,951,219								36,212			
4041130	SALEM	OR		06/26/2017		8,335,635								158,824			
4041140	MANCHESTER	NH		07/06/2017		12,494,293								240,035			
4041150	FOUNTAIN VALLEY	CA		06/28/2017		1,463,792								26,898			
4041160	KING OF PRUSSIA	PA		06/29/2017		9,533,421								346,398			
4041170	IRVINE	CA		06/22/2017		1,948,703								32,986			
4041180	Boulder	CO		06/01/2017		4,406,392								157,508			
4041190	CARSON	CA		07/13/2017		1,950,285								33,727			
4041200	GREENWOOD VILLAGE	CO		07/13/2017		4,392,156								84,658			
4041210	Los Alamitos	CA		08/31/2017		5,715,595								112,184			
4041220	Laguna Hills	CA		08/31/2017		4,271,302								82,472			
4041230	NEWBERG	OR		07/26/2017		3,711,708								69,454			

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
4041240	SALT LAKE CITY	UT		07/27/2017		5,756,900								112,243			
4041250	Fairborn	OH		10/06/2017		3,026,086								109,582			
4041260	MARIETTA	GA		08/31/2017		2,500,726								62,321			
4041270	DENVER	CO		08/31/2017		2,304,669								80,205			
4041280	SAN ANTONIO	TX		10/04/2017		3,018,341								78,456			
4041290	SANTA CLARA	CA		10/10/2017		9,638,383								347,975			
4041300	New York	NY		10/26/2017		3,921,689								75,247			
4041310	Thousand Oaks	CA		11/28/2017		2,489,970								62,519			
4041320	ALBANY	NY		12/06/2017		2,327,441								82,307			
4041330	Lynnfield	MA		12/14/2017		5,012,833								98,482			
4041340	Raleigh	NC		11/29/2017		1,425,500								77,535			
4041350	BELLEVUE	WA		01/10/2018		1,470,549								36,672			
4041360	PLEASANTON	CA		12/13/2017		1,649,589								57,281			
4041370	Pembroke Pines	FL		01/30/2018		2,944,983								68,809			
4041380	Amherst	MA		01/29/2018		8,128,700								150,948			
4041390	West Chester	PA		03/08/2018		8,367,318								205,868			
4041400	ITASCA	IL		03/01/2018		4,834,770								256,113			
4041410	KING OF PRUSSIA	PA		03/13/2018		5,378,759								188,038			
4041420	WILMINGTON	MA		03/20/2018		7,905,719								146,139			
4041430	SALEM	OR		03/14/2018		7,461,488								137,231			
4041440	Salt Lake City	UT		04/30/2018		8,832,340								297,390			
4041450	New York	NY		05/22/2018		4,745,655								112,227			
4041460	Henderson	NV		03/29/2018		1,976,635								36,231			
4041470	Carmichael	CA		05/15/2018		6,739,883								40,737			
4041480	BRONX	NY		05/22/2018		4,448,389								106,509			
4041490	MOUNT KISCO	NY		06/06/2018		4,457,923								104,122			
4041500	WILLOW GROVE	PA		06/07/2018		6,390,018								271,968			
4041510	MINNEAPOLIS	MN		06/04/2018		3,476,276								58,733			
4041520	Austin	TX		07/03/2018		1,787,040								40,085			
4041530	Salt Lake City	UT		06/28/2018		1,027,599								18,283			
4041540	BOULDER	CO		07/30/2018		7,806,431								134,456			
4041550	San Diego	CA		06/28/2018		2,483,054								41,952			
4041560	Fanwood	NJ		07/23/2018		6,962,314								116,432			
4041570	Denver	CO		07/02/2018		1,422,493								23,214			
4041580	Charlotte	NC		08/06/2018		1,344,781								21,492			
4041590	North Babylon	NY		07/31/2018		2,481,414								57,400			
4041600	SCARSDALE	NY		08/14/2018		6,463,980								148,081			
4041610	IRONDALE	AL		08/30/2018		6,952,827								146,340			
4041620	CARROLLTON	TX		10/09/2018		5,589,784								125,583			
4041630	PORTLAND	OR		09/11/2018		3,582,487								108,205			
4041640	SALEM	OR		08/30/2018		3,535,459								59,758			
4041650	Holladay	UT		09/10/2018		2,984,459								95,711			
4041660	Salt Lake City	UT		09/10/2018		3,780,315								121,234			
4041670	ISLANIDA	NY		09/24/2018		7,449,837								308,612			
4041680	BURBANK	CA		09/13/2018		3,686,574								82,699			
4041690	BROOKLYN PARK	MN		10/01/2018		4,588,026								147,165			
4041700	NEW YORK	NY		10/31/2018		3,493,568								79,045			
4041710	NORTH HIGHLANDS	CA		12/20/2018		1,800,000								24,646			
4041720	Draper	UT		04/23/2019										80,716			
4041730	Salt Lake City	UT		04/23/2019										55,880			
4041740	Salt Lake City	UT		04/23/2019										26,131			
4041750	Salt Lake City	UT		04/23/2019										24,298			
4041760	Salt Lake City	UT		04/23/2019										14,579			
4041770	Salt Lake City	UT		04/23/2019										19,163			
4041780	Boulder	CO		04/11/2019										49,439			
4041790	San Diego	CA		03/21/2019										103,942			
4041800	American Fork	UT		06/27/2019										74,372			
4041820	Melville	NY		06/12/2019										28,049			
4041830	San Diego	CA		06/04/2019										10,556			
4041850	Round Rock	TX		07/09/2019										41,234			

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
4041860	ANAHEIM	CA		08/29/2019										22,425			
4041870	Setauket	NY		07/18/2019										8,445			
4041880	Setauket	NY		07/18/2019										12,245			
4041890	VAN NUYS	CA		07/29/2019										36,689			
4041900	OCEANSIDE	CA		10/03/2019										3,071			
4041910	CARLSBAD	CA		10/03/2019										6,418			
4041920	Chelmsford	MA		09/23/2019										28,602			
4041940	Chicago	IL		10/31/2019										7,129			
5404023	PROVIDENCE	RI		07/26/2011		3,141,491								168,033			
5404034	ROCKVILLE	MD		12/05/2016		8,671,290								180,809			
5404049	DAYTON	OH		07/31/2015		1,559,848								45,873			
5404064	BRAINTREE	MA		06/08/2015		5,202,688								111,089			
550075B	WESTPORT	CT		01/12/2006		3,031,469								108,541			
5530323	SALT LAKE CITY	UT		03/20/2017		5,565,025								129,556			
5640031	San Jose	CA		01/18/2018		3,152,539								59,034			
6404006	MANHASSET	NY		10/18/2016		3,875,505								113,547			
6404092	AUSTIN	TX		06/24/2015		4,736,901								12,033			
6404109	JUPITER	FL		05/01/2017		2,843,384								71,240			
0299999. Mortgages with partial repayments						443,603,559								14,253,468			
0599999 - Totals						463,414,447		(2,214)			(2,214)		19,604,956	33,858,424			

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
000000-00-0	Assurant CLO Management, LP		New York	NY	Assurant CLO Management GP, LLC		12/28/2017		27,597,027	28,928,829	28,928,829	3,610,863			3,749,981		3,749,981		30.000
2099999. Joint Venture Interests - Common Stock - Affiliated									27,597,027	28,928,829	28,928,829	3,610,863			3,749,981		3,749,981		XXX
309601-AE-2	FARMERS INS EXCH SUB NOTES 144A 4.747% 11/01/57		Woodland Hills	CA	STIFEL NICHOLAUS AND CO. #0793	2FE	05/15/2019		4,913,091	5,627,482	4,915,682		2,587				127,929		0.000
401378-AB-0	GUARDIAN LIFE INSURANCE SR SUB NOTES 144A 4.875% 06/19/64		NEW YORK	NY	MORGAN STANLEY #050	1FE	06/16/2014		2,727,654	3,305,672	2,727,223		(145)				131,869		0.000
401378-AA-2	GUARDIAN LIFE INSURANCE SR SUB NOTES 144A 7.375% 09/30/39		NEW YORK	NY	JEFFRIES & CO #0352	1FE	06/23/2016		2,024,535	2,259,555	1,977,750		(14,166)				110,625		0.000
401378-AC-8	GUARDIAN LIFE INSURANCE SUB NOTES 144A 4.850% 01/24/77		NEW YORK	NY	CSFB #355	1FE	01/17/2017		1,733,113	2,132,708	1,733,262		53				84,875		0.000
41161E-AA-6	HARBORWALK FUNDING SUB NOTES 144A 5.077% 02/15/69		Boston	MA	CSFB #355	1FE	02/28/2019		2,700,000	3,187,377	2,700,000						60,162		0.000
41020V-AA-9	JOHN HANCOCK LIFE INS CO SUB NOTES 144A 7.375% 02/15/24		BOSTON	MA	CSFB #355	1FE	03/18/2005		4,117,806	4,074,662	3,686,006		(42,062)				257,019		0.000
53079Q-AB-3	LIBERTY MUTUAL INSURANCE SUB NOTES 144A 8.500% 05/15/25		Boston	MA	MARKETAXESS #0443	2FE	06/05/2017		653,200	622,790	608,792		(17,835)				42,500		0.000
53079Q-AD-9	LIBERTY MUTUAL INSURANCE SUB NOTES 144A 7.697% 10/15/97		BOSTON	MA	CSFB #355	2FE	04/07/2011		8,581,265	11,857,131	8,581,357		(580)				640,775		0.000
575767-AD-0	MASS MUTUAL LIFE INS CO SUB NOTES 144A 7.500% 03/01/24		BOSTON	MA	MORGAN STANLEY #050	1FE	12/16/2009		3,993,230	4,080,545	3,784,655		(77,801)				262,500		0.000
575767-AG-3	MASS MUTUAL LIFE INS CO SUB NOTES 144A 8.875% 06/01/39		BOSTON	MA	MORGAN STANLEY #050	1FE	05/27/2009		987,100	1,693,520	988,624		212				88,750		0.000
575767-AJ-7	MASS MUTUAL LIFE INS CO SUB NOTES 144A 5.375% 12/01/41		BOSTON	MA	MORGAN STANLEY #050	1FE	01/11/2012		4,738,257	5,713,734	4,725,973		(1,844)				249,938		0.000
59260A-AA-6	METROPOLITAN TOWER LIFE SUB NOTES 144A 7.625% 01/15/24		New York	NY	Tax Free Exchange	1FE	04/27/2018		5,973,462	6,217,628	5,780,020		(117,288)				400,313		0.000
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO SUB NOTES 144A 7.875% 04/01/33		COLUMBUS	OH	FTN FINANCIAL # 202	1FE	11/16/2016		1,529,535	1,641,579	1,478,563		(17,230)				90,563		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO SUB NOTES 144A 4.950% 04/22/44		COLUMBUS	OH	J.P. MORGAN SECURITIES # 187	1FE	04/16/2014		7,000,245	7,859,740	7,000,220		(5)				346,500		0.000
644162-AB-5	NEW ENGLAND MUTL SUB NOTES 144A 7.875% 02/15/24		BOSTON	MA	STIFEL NICHOLAUS AND CO. #0793	1FE	04/25/2016		432,299	419,948	396,898		(10,194)				27,563		0.000
64952G-AE-8	NEW YORK LIFE INSURANCE CO NOTES 144A 5.875% 05/15/33		NEW YORK	NY	UBS SECURITIES 642	1FE	03/08/2005		6,893,091	8,879,488	6,833,358		(5,446)				395,094		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO SUB NOTES 144A 6.750% 11/15/39		NEW YORK	NY	BARCLAYS 7256 DTC	1FE	10/05/2009		2,609,290	3,666,325	2,602,323		(3,329)				168,750		0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO SUB NOTES 144A 4.450% 04/04/69		New York	NY	J.P. MORGAN SECURITIES # 187	1FE	04/01/2019		2,978,340	3,438,960	2,978,631		291				81,954		0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE SUB NOTES 144A 6.063% 03/30/40		MILWAUKEE	WI	GOLDMAN SACHS #005	1FE	03/23/2010		10,365,461	12,787,157	10,257,174		(26,214)				568,224		0.000
743917-AH-9	PRUDENTIAL INSURANCE SUB NOTES 144A 8.300% 07/01/25		NEWARK	NJ	JEFFRIES & CO #0352	1FE	05/30/2017		666,050	642,005	618,059		(19,124)				41,500		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY SUB NOTES 144A 4.900% 09/15/44		NEW YORK	NY	J.P. MORGAN SECURITIES # 187	1FE	09/16/2014		10,202,390	12,284,000	10,187,971		(3,995)				490,000		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE SUB NOTES 144A 5.150% 01/15/49		Cincinnati	OH	J.P. MORGAN SECURITIES # 187	1FE	01/17/2019		4,476,915	5,338,530	4,477,167		252				110,725		0.000
2799999. Surplus Debentures, etc - Unaffiliated									90,296,329	107,730,536	89,039,708		(353,863)				4,778,128		XXX
4899999. Total - Unaffiliated									90,296,329	107,730,536	89,039,708		(353,863)				4,778,128		XXX
4999999. Total - Affiliated									27,597,027	28,928,829	28,928,829	3,610,863			3,749,981		3,749,981		XXX
5099999 - Totals									117,893,356	136,659,365	117,968,537	3,610,863	(353,863)		3,749,981		8,528,109		XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Assurant CLO Management, LP	New York	NY	Assurant CLO Management GP, LLC	12/28/2017			18,997,200		30.000
2099999. Joint Venture Interests - Common Stock - Affiliated								18,997,200		XXX
309601-AE-2	FARMERS INS EXCH SUB NOTES 144A 4.747% 11/01/57	Woodland Hills	CA	STIFEL NICHOLAUS AND CO. #0793	05/15/2019		4,913,092			0.000
41161E-AA-6	HARBORWALK FUNDING SUB NOTES 144A 5.077% 02/15/69	Boston	MA	CSFB #355	02/28/2019		2,700,000			0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO SUB NOTES 144A 4.450% 04/04/69	New York	NY	J.P. MORGAN SECURITIES # 187	04/01/2019		2,978,340			0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE SUB NOTES 144A 5.150% 01/15/49	Cincinnati	OH	J.P. MORGAN SECURITIES # 187	01/17/2019		4,476,915			0.000
2799999. Surplus Debentures, etc - Unaffiliated							15,068,347			XXX
4899999. Total - Unaffiliated							15,068,347			XXX
4999999. Total - Affiliated								18,997,200		XXX
5099999 - Totals							15,068,347	18,997,200		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
000000-00-0	Assurant CLO Management, LP	New York	NY	Various	12/28/2017	12/27/2019	22,554,823							19,984,037	15,307,372		(4,676,665)	(4,676,665)	
2099999. Joint Venture Interests - Common Stock - Affiliated							22,554,823							19,984,037	15,307,372		(4,676,665)	(4,676,665)	
30958P-AA-1	FARMERS EXCHANGE CAP II SUB NOTES 144A 6.151% 11/01/53	LOS ANGELES	CA	SEAPORT GLOBAL HOLDINGS #0161	10/29/2013	03/04/2019	4,207,461		(1,634)			(1,634)		4,205,827	4,013,800		(192,027)	(192,027)	85,431
30958Q-AA-9	FARMERS EXCHANGE CAP III SUB NOTES 144A 5.454% 10/15/54	LOS ANGELES	CA	STIFEL NICHOLAUS AND CO. #0793	10/01/2014	05/15/2019	5,040,688		32			32		5,040,720	5,065,807		25,086	25,086	168,317
575767-AK-4	MASS MUTUAL LIFE INS CO SUB NOTES 144A 4.500% 04/15/65	BOSTON	MA	KEYBANC 0443	06/02/2016	03/13/2019	2,808,592		96			96		2,808,688	2,760,639		(48,049)	(48,049)	54,150
575767-AL-2	MASS MUTUAL LIFE INS CO SUB NOTES 144A 4.900% 04/01/77	Boston	MA	KEYBANC 0443	03/20/2017	03/13/2019	743,287		4			4		743,291	774,240		30,949	30,949	16,742
628312-AD-2	MUTUAL OF OMAHA INS CO SUB NOTES 144A 4.297% 07/15/54	OMAHA	NE	STIFEL NICHOLAUS AND CO. #0793	07/14/2014	01/31/2019	3,150,000							3,150,000	3,114,575		(35,425)	(35,425)	74,822
677412-AF-5	OHIO NATIONAL LIFE INSURANCE SUB NOTES 144A 6.875% 06/15/42	CINCINNATI	OH	RAY JAMES FIXED INC #0390	06/06/2012	03/15/2019	2,000,000							2,000,000	2,358,060		358,060	358,060	35,903
2799999. Surplus Debentures, etc - Unaffiliated							17,950,028		(1,502)			(1,502)		17,948,526	18,087,121		138,594	138,594	435,365
4899999. Total - Unaffiliated							17,950,028		(1,502)			(1,502)		17,948,526	18,087,121		138,594	138,594	435,365
4999999. Total - Affiliated							22,554,823							19,984,037	15,307,372		(4,676,665)	(4,676,665)	
5099999 - Totals							40,504,851		(1,502)			(1,502)		37,932,563	33,394,493		(4,538,071)	(4,538,071)	435,365

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
31359M-EU-3	FANNIE MAE BONDS	SD			1	565,144	135.2400	642,390	475,000	525,859		(4,203)			6.250	4.817	MN	3,795	29,687	01/09/2008	05/15/2029
31359M-EU-3	FANNIE MAE BONDS				1	29,744	135.2400	33,810	25,000	27,677		(221)			6.250	4.817	MN	200	1,563	01/09/2008	05/15/2029
3134A4-AA-2	FREDDIE MAC BONDS	SD			1	1,672,888	144.9110	2,072,227	1,430,000	1,581,147		(9,557)			6.750	5.474	MS	28,421	96,525	06/25/2007	03/15/2031
3134A4-AA-2	FREDDIE MAC BONDS				1	187,176	144.9110	231,858	160,000	176,912		(1,069)			6.750	5.474	MS	3,180	10,800	06/25/2007	03/15/2031
912810-EH-7	US TREASURY N/B	SD			1	835,500	106.8240	854,592	800,000	803,193		(2,636)			7.875	7.497	FA	23,796	63,000	01/02/1992	02/15/2021
912810-EP-9	US TREASURY N/B	SD			1	1,146,789	116.8440	1,343,706	1,150,000	1,148,627		332			7.125	7.166	FA	30,949	81,938	01/06/1997	02/15/2023
912810-EQ-7	US TREASURY N/B				1	681,656	116.1680	697,008	600,000	623,776		(5,845)			6.250	5.039	FA	14,164	37,500	10/24/2006	08/15/2023
912810-EY-0	US TREASURY N/B	SD			1	894,657	130.3980	1,056,224	810,000	846,091		(4,185)			6.500	5.707	MN	6,798	52,650	03/13/2002	11/15/2026
912810-EY-0	US TREASURY N/B				1	662,709	130.3980	782,388	600,000	626,734		(3,100)			6.500	5.707	MN	5,036	39,000	03/13/2002	11/15/2026
912810-FM-5	US TREASURY N/B	SD			1	107,391	140.7230	140,723	100,000	104,073		(281)			6.250	5.724	MN	807	6,250	06/12/2001	05/15/2030
912810-FT-0	US TREASURY N/B	SD			1	1,251,004	132.7580	1,725,854	1,300,000	1,264,992		1,401			4.500	4.739	FA	22,096	58,500	08/25/2008	02/15/2036
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,034,658	XXX	9,580,780	7,450,000	7,729,081		(29,364)			XXX	XXX	XXX	139,242	477,413	XXX	XXX
38377L-AH-1	GINNIE MAE CMO SER 2010-116 PB			4	1	6,110,596	116.8230	6,391,590	5,471,153	5,860,410		(32,102)			5.000	4.140	MON	22,793	273,558	08/25/2010	06/16/2040
38377T-WQ-0	GINNIE MAE CMO SER 2011-17 JB			4	1	1,899,688	104.1050	2,082,105	2,000,000	1,961,462		6,644			4.000	4.545	MON	6,667	80,000	03/04/2011	11/20/2040
38378G-TJ-7	GINNIE MAE CMO SER 2012-143 QM			4	1	1,505,940	90.6330	1,999,354	2,206,000	1,657,788		28,025			2.000	4.426	MON	3,677	44,120	12/16/2013	12/20/2042
38378D-U3-7	GINNIE MAE CMO SER 2012-30 CB			4	1	9,562,500	103.0050	10,300,524	10,000,000	9,864,236		61,629			3.500	4.146	MON	29,167	350,000	12/03/2013	11/20/2039
38378F-BS-8	GINNIE MAE CMO SER 2013-10 JY			4	1	4,671,068	92.8230	5,839,482	6,291,000	5,150,106		88,125			2.000	4.225	MON	10,485	125,820	12/18/2013	01/20/2043
38378V-HE-8	GINNIE MAE CMO SER 2013-106 HC			4	1	6,024,883	100.1090	7,833,065	7,824,524	6,502,998		162,730			2.500	4.425	MON	16,301	195,613	12/04/2013	06/20/2040
38378V-GR-0	GINNIE MAE CMO SER 2013-106 PB			4	1	3,134,974	111.6540	3,623,159	3,245,000	3,160,355		6,059			4.000	4.287	MON	10,817	129,800	12/18/2013	07/20/2043
38378V-C6-0	GINNIE MAE CMO SER 2013-116 MY			4	1	1,682,635	103.4220	1,998,815	1,932,675	1,757,030		7,728			3.000	4.124	MON	4,832	57,980	12/18/2013	08/16/2043
38378Y-BW-8	GINNIE MAE CMO SER 2013-167 JL			4	1	6,660,094	95.1740	8,508,265	8,939,723	7,541,897		119,672			2.500	5.280	MON	18,624	223,493	12/19/2013	11/20/2043
38378U-6L-6	GINNIE MAE CMO SER 2013-170 VB			4	1	9,656,896	100.7600	11,677,042	11,589,000	10,713,445		199,566			2.500	4.620	MON	24,144	289,725	12/18/2013	02/16/2036
38378P-WH-7	GINNIE MAE CMO SER 2013-189 PE			4	1	2,549,656	105.8390	3,189,977	3,014,000	2,655,171		37,682			3.375	4.626	MON	8,477	101,723	12/19/2013	12/16/2043
38378M-BG-9	GINNIE MAE CMO SER 2013-23 UV			4	1	4,117,640	100.0890	4,795,274	4,791,000	4,414,012		53,245			2.500	3.996	MON	9,981	119,775	12/18/2013	11/20/2042
38378J-PC-0	GINNIE MAE CMO SER 2013-37 UB			4	1	5,756,060	103.4130	7,074,513	6,841,000	5,964,585		(911)			3.000	4.124	MON	17,103	205,230	12/18/2013	03/20/2043
36179S-4Y-0	GINNIE MAE II POOL # MA4439			4	1	679,885	96.2940	687,338	713,790	680,255		370			2.000	2.427	MON	1,190	3,569	09/05/2019	06/20/2044
36206G-NP-1	GINNIE MAE POOL # 410898			4	1	7,350	107.8840	7,772	7,204	7,286		(10)			8.000	7.360	MON	48	576	04/01/2005	01/15/2026
36207K-VH-0	GINNIE MAE POOL # 434516			4	1	54,056	111.2330	59,979	53,922	53,979		(12)			7.500	7.454	MON	337	4,044	10/04/1999	09/15/2029
36208W-B8-5	GINNIE MAE POOL # 462763			4	1	5,342	110.3120	5,829	5,284	5,318		(2)			6.500	6.239	MON	29	344	04/01/2005	06/15/2028
36209V-J9-6	GINNIE MAE POOL # 482788			4	1	2,111	110.0980	2,327	2,114	2,111					6.000	6.058	MON	11	127	04/01/2005	10/15/2028
36209W-S5-2	GINNIE MAE POOL # 483940			4	1	9,699	110.0980	10,762	9,775	9,716					6.000	6.214	MON	49	586	04/01/2005	01/15/2029
36210A-2F-3	GINNIE MAE POOL # 486874			4	1	772	110.3120	887	805	781		1			6.500	7.617	MON	4	52	04/01/2005	01/15/2029
36200W-AW-1	GINNIE MAE POOL # 574321			4	1	30,799	111.8980	34,615	30,935	30,814					6.000	6.126	MON	155	1,856	04/01/2005	12/15/2031
36201A-TD-0	GINNIE MAE POOL # 577548			4	1	27,728	110.3080	30,857	27,973	27,772					6.000	6.233	MON	140	1,678	05/01/2002	01/15/2032
36200M-E3-3	GINNIE MAE POOL # 604154			4	1	47,210	110.1010	50,010	45,422	46,802		1			6.000	5.095	MON	227	2,725	11/04/2004	04/15/2033
36291S-QM-5	GINNIE MAE POOL # 636860			4	1	35,230	110.0980	37,341	33,916	34,973		3			6.000	5.118	MON	170	2,035	10/14/2004	11/15/2034
36225A-E6-3	GINNIE MAE POOL # 780157			4	1	180	100.3030	169	169	172		(1)			9.500	7.718	MON	1	16	04/01/2005	08/15/2022
36225A-R6-9	GINNIE MAE POOL # 780509			4	1	7,058	110.3120	7,766	7,040	7,044		(1)			6.500	6.456	MON	38	458	04/01/2005	02/15/2027
36225B-B3-1	GINNIE MAE POOL # 780958			4	1	32,092	112.6830	36,971	32,810	32,312		4			6.000	6.561	MON	164	1,969	01/02/2001	01/15/2029
36179M-VL-1	GINNIE MAE POOL # G2 MA0619			4	1	673,435	102.5940	672,415	655,412	673,282		(153)			3.500	2.793	MON	1,912	3,823	10/15/2019	12/20/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						64,945,577	XXX	76,958,203	75,771,646	68,816,112		738,292			XXX	XXX	XXX	187,543	2,220,695	XXX	XXX
0599999. Total - U.S. Government Bonds						72,980,235	XXX	86,538,983	83,221,646	76,545,193		708,928			XXX	XXX	XXX	326,785	2,698,108	XXX	XXX
91086Q-AG-3	UNITED MEXICAN STATES MTN		D		2FE	1,313,281	148.2500	1,853,125	1,250,000	1,291,833		(2,217)			8.300	7.850	FA	39,194	103,750	12/10/2004	08/15/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,313,281	XXX	1,853,125	1,250,000	1,291,833		(2,217)			XXX	XXX	XXX	39,194	103,750	XXX	XXX
1099999. Total - All Other Government Bonds						1,313,281	XXX	1,853,125	1,250,000	1,291,833		(2,217)			XXX	XXX	XXX	39,194	103,750	XXX	XXX
20772G-F4-5	CONNECTICUT ST GO UNLTD SER A			4	1FE	8,943,984	128.7750	11,016,701	8,555,000	8,807,866		(16,797)			5.850	5.483	MS	147,359	500,467	10/15/2009	03/15/2032
373385-DQ-3	GEORGIA ST GO UNLTD SER B			2	1FE	2,535,447	107.5650	2,705,260	2,515,000	2,533,106		(1,778)			3.850	3.750	JJ	48,414	93,869	08/21/2018	07/01/2035
70914P-PQ-9	PENNSYLVANIA ST GO UNLTD			2	1FE	2,237,460	102.1560	2,043,120	2,000,000	2,017,364		(31,281)			5.850	4.200	JJ	53,950	117,000	11/10/2011	07/15/2030
70914P-NE-8	PENNSYLVANIA ST GO UNLTD SER B			2	1FE	2,958,630	101.1900	3,035,700	3,000,000	2,974,748		2,142			5.350	5.470	MN	26,750	160,500	05/26/2010	05/01/2030
93974C-PM-6	WASHINGTON ST GO UNLTD			4	1FE	5,000,000	129.7020	6,485,100	5,000,000	5,000,000					5.481	5.482	FA	114,188	274,050	10/15/2009	08/01/2039
97705L-WT-0	WISCONSIN ST GO UNLTD SER D			2	1FE	4,934,950	101.1130	5,055,650	5,000,000	4,953,855		2,315			5.800	5.902	MN	48,333	290,000	08/19/2009	05/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						26,610,471	XXX	30,341,531	26,070,000	26,286,939		(45,399)			XXX	XXX	XXX	438,994	1,435,886	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
1799999. Total - U.S. States, Territories and Possessions Bonds						26,610,471	XXX	30,341,531	26,070,000	26,286,939		(45,399)			XXX	XXX	XXX	438,994	1,435,886	XXX	XXX
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO GO LTD			4	1FE	5,000,000	130.8320	6,541,600	5,000,000	5,000,000					5.720	5.718	JD	23,833	286,000	08/11/2009	12/01/2038
981305-SA-4	WORCESTER MASS PEN GO LTD			4	1FE	3,474,155	114.6350	4,046,616	3,530,000	3,503,766		2,448			6.250	6.370	JJ	110,313	220,625	01/15/1999	01/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						8,474,155	XXX	10,588,216	8,530,000	8,503,766		2,448			XXX	XXX	XXX	134,146	506,625	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						8,474,155	XXX	10,588,216	8,530,000	8,503,766		2,448			XXX	XXX	XXX	134,146	506,625	XXX	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B TXBL SER B REV BONDS			4	1FE	390,000	102.3240	399,064	390,000	390,001					3.163	3.163	MS	3,632	12,336	12/02/2016	09/15/2025
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B TXBL SER B REV BONDS			4	1FE	500,000	110.8660	554,330	500,000	500,000					4.263	4.263	MS	6,276	21,315	12/02/2016	09/15/2032
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH TXBL SER C REV BONDS			4	1FE	4,986,350	123.5990	6,179,950	5,000,000	4,992,456		536			6.600	6.621	AO	82,500	330,000	01/28/1999	10/01/2029
167725-AB-6	CHICAGO ILL TRANSIT AUTH SER A REV BONDS			4	1FE	665,000	105.2960	700,218	665,000	665,000					6.300	6.302	JD	3,491	41,895	07/30/2008	12/01/2021
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV BONDS			4	1FE	2,000,000	121.6520	2,433,040	2,000,000	2,000,000					5.740	5.740	JD	9,567	114,800	10/29/2009	12/01/2029
57429L-AM-8	MARYLAND ST TRANSN AUTH LTD REV BONDS			4	1FE	2,168,740	124.8900	2,497,800	2,000,000	2,106,754		(5,588)			6.650	6.036	JJ	66,500	133,000	08/22/2002	07/01/2032
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE REV BONDS			4	1FE	2,500,000	105.1270	2,628,175	2,500,000	2,500,000					3.585	3.585	MN	14,938	89,625	07/29/2016	11/01/2035
59447T-SQ-7	MICHIGAN ST FIN AUTH REVENUE REV BONDS			4	1FE	10,000,000	122.6420	12,264,200	10,000,000	10,000,000					5.020	5.020	MN	83,667	443,433	12/07/2018	11/01/2043
60636W-NU-5	MISSOURI ST HWYS & TRANS COMMN REV BONDS			4	1FE	3,000,000	122.2780	3,668,340	3,000,000	3,000,000					5.445	5.444	MN	27,225	163,350	09/16/2009	05/01/2033
718937-AC-9	PHOENIX ARIZ INDL DEV AUTH STA TXBL REV BONDS			4	4Z	3,727,332	115.5570	4,223,608	3,655,000	3,683,307		(3,788)			6.850	6.689	JD	20,864	250,368	01/27/1999	12/01/2025
786106-EP-5	SACRAMENTO CNTY CALIF REV BONDS			4	2FE	2,055,662	104.8180	1,912,929	1,825,000	1,855,112		(17,060)			7.680	6.590	FA	52,949	140,160	04/12/1999	08/15/2021
79771P-L4-5	SAN FRANCISCO CITY & CNTY CA R REV BONDS			1	1FE	11,506,250	130.0070	13,000,700	10,000,000	11,441,592		(52,422)			5.750	4.550	FA	239,583	575,000	09/27/2018	08/01/2037
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX SER B REV BONDS			4	1FE	4,474,692	134.9190	5,707,074	4,230,000	4,431,607		(7,995)			5.937	5.480	JD	11,162	251,135	10/15/2013	06/15/2039
98267L-AB-1	WYANDOTTE CNTY/KANS CITY KANS TXBL REV BONDS			4	2FE	4,003,164	114.9710	5,058,724	4,400,000	4,199,175		17,995			6.750	7.526	JD	24,750	297,000	11/05/1999	12/01/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						51,977,190	XXX	61,228,152	50,165,000	51,765,004		(68,322)			XXX	XXX	XXX	647,104	2,863,417	XXX	XXX
31394C-3F-7	FANNIE MAE CMO 2005-23 KA			4	1	51,535	104.4540	53,834	51,540	51,535					5.000	4.961	MON	212	2,573	06/18/2009	03/25/2035
3136AG-MM-1	FANNIE MAE CMO 2013-108 GU			4	1	1,364,360	102.7330	1,402,305	1,365,000	1,364,360					3.000	2.998	MON	3,413	40,950	02/08/2017	10/25/2033
31358E-3Z-3	FANNIE MAE CMO SER 1990-111 Z ACCR			4	1	81	101.0710	83	82	82					8.750	9.271	MON	1	7	01/04/1999	09/25/2020
313603-H5-4	FANNIE MAE CMO SER 1990-27 Z			4	1		99.8410								9.000	9.876	MON			06/09/1994	03/25/2020
313603-RN-4	FANNIE MAE CMO SER 1990-8 G PAC (II)			4	1	5	99.8070	5	5	5					6.000	7.603	MON			07/07/1993	01/25/2020
31394C-PU-0	FANNIE MAE CMO SER 2005-10 TC			4	1	782,546	105.2290	836,304	794,747	787,714		431			5.000	5.365	MON	3,311	39,737	08/29/2005	03/25/2025
31398N-UY-8	FANNIE MAE CMO SER 2010-118 PB			4	1	2,590,154	107.7610	2,869,182	2,662,542	2,621,351		(445)			4.500	4.851	MON	9,985	119,814	04/14/2011	10/25/2040
3136A1-GY-5	FANNIE MAE CMO SER 2011-98 NW			4	1	671,063	100.0310	657,304	657,100	657,100		(485)			3.500	3.059	MON	1,917	22,999	10/08/2013	10/25/2037
3136AA-ZU-2	FANNIE MAE CMO SER 2012-133 JC			4	1	214,117	93.8540	235,814	251,256	217,289		1,266			2.500	3.505	MON	105	6,281	05/23/2017	12/25/2042
3136A4-2K-4	FANNIE MAE CMO SER 2012-34 KB			4	1	1,254,483	111.7430	1,663,853	1,489,000	1,301,808		8,114			3.500	4.729	MON	4,343	52,115	12/13/2013	04/25/2042
3136A8-JJ-0	FANNIE MAE CMO SER 2012-93 GV			4	1	3,452,115	101.2710	3,749,052	3,702,000	3,571,029		16,077			3.000	3.716	MON	9,255	111,060	08/02/2013	06/25/2031
3136AB-Z8-9	FANNIE MAE CMO SER 2013-11 BP			4	1	614,673	98.4830	692,322	702,986	629,167		3,309			2.500	3.313	MON	1,465	17,575	01/08/2015	01/25/2043
3136AD-YG-8	FANNIE MAE CMO SER 2013-27 PE			4	1	11,346,563	102.7740	11,716,236	11,400,000	11,354,476		2,767			3.000	3.050	MON	28,500	342,000	01/13/2017	04/25/2043
3136AD-GV-5	FANNIE MAE CMO SER 2013-31 PW			4	1	1,499,172	95.0220	1,784,513	1,878,000	1,625,604		22,924			2.500	4.385	MON	3,913	46,950	12/11/2013	02/25/2043
3136AF-FU-3	FANNIE MAE CMO SER 2013-67 EB			4	1	12,558,866	109.7150	14,428,230	13,150,645	12,685,910		12,337			4.000	4.362	MON	43,835	526,026	12/11/2013	06/25/2042
3136AJ-EX-0	FANNIE MAE CMO SER 2014-10 KN			4	1	2,594,527	105.3030	2,951,643	2,803,000	2,637,873		11			3.500	4.065	MON	8,175	98,105	04/03/2014	03/25/2044
31358K-DY-1	FANNIE MAE CMO SER G 36 Z SUP			4	1	1,138	101.0520	1,260	1,247	1,222		10			7.000	9.226	MON	7	87	07/29/1993	11/25/2021
31358P-MJ-3	FANNIE MAE CMO SER G92 38 Z			4	1	16,841	105.3460	18,164	17,243	17,073		26			7.500	8.073	MON	108	1,293	09/07/1993	07/25/2022
31358M-04-9	FANNIE MAE CMO SER G92 42 Z			4	1	962	102.4250	1,043	1,018	1,001		4			7.000	8.333	MON	6	71	10/25/1993	07/25/2022
31365D-JE-6	FANNIE MAE POOL # 124561			4	1	430	104.2240	444	426	426		(1)			7.500	7.224	MON	3	32	04/01/2005	11/01/2022
31368J-CS-6	FANNIE MAE POOL # 190981			4	1	5,503	109.9520	5,201	4,730	5,004		(35)			6.000	2.570	MON	24	284	04/01/2005	05/01/2024
31371H-VG-0	FANNIE MAE POOL # 252715			4	1	1,684	111.7910	1,992	1,782	1,710		3			6.500	7.874	MON	10	116	04/01/2005	09/01/2029
31371L-DH-9	FANNIE MAE POOL # 254904			4	1	106,180	112.5540	118,110	104,937	105,832		(1)			5.500	5.213	MON	481	5,772	04/01/2005	10/01/2033
31371L-V5-5	FANNIE MAE POOL # 255436			4	1	52,247	105.1870	56,648	53,854	52,531		(35)			4.500	5.157	MON	202	2,423	09/22/2004	08/01/2034
31371L-2M-0	FANNIE MAE POOL # 255580			4	1	81,813	112.5610	90,450	80,356	81,478		(2)			5.500	5.079	MON	368	4,420	01/24/2005	02/01/2035
31371L-4P-1	FANNIE MAE POOL # 255630			4	1	229,076	110.2500	252,914	229,400	229,076					5.000	5.007	MON	956	11,470	04/01/2005	03/01/2035
31377D-KR-1	FANNIE MAE POOL # 373904			4	1	16,900	110.0190	16,235	14,757	15,794		(67)			6.000	2.877	MON	74	885	07/01/1998	05/01/2026
31384V-ZC-9	FANNIE MAE POOL # 535439			4	1	5,424	112.9050	6,078	5,383	5,405		(3)			8.000	7.799	MON	36	431	09/11/2000	08/01/2030
31385E-RJ-0	FANNIE MAE POOL # 542389			4	1	6,022	104.5950	6,259	5,984	6,004		(3)			8.000	7.824	MON	40	479	07/31/2000	07/01/2030
31385H-4W-9	FANNIE MAE POOL # 545437			4	1	3,789	114.2180	4,245	3,717	3,766		(2)			7.000	6.557	MON	22	260	03/28/2002	02/01/2032
31386C-S6-0	FANNIE MAE POOL # 559541			4	1	10,534	106.1390	10,162	9,575	10,414		(41)			7.000	4.306	MON	56	670	12/27/2016	12/01/2030
31386D-C8-1	FANNIE MAE POOL # 559995			4	1	11,744	110.6450	13,006	11,754	11,744					7.000	7.015	MON	69	823	12/19/2000	12/01/2030
31386W-4M-7	FANNIE MAE POOL # 576028			4	1	10,486	110.9940	11,679	10,522	10,486					6.500	6.568	MON	57	684	04/26/2001	03/01/2031

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
31387D-6N-4	FANNIE MAE POOL # 581477			4	1	6,978	110.9940	7,818	7,044	6,987		1			6.500	6.706	MON	38	458	06/07/2001	06/01/2031
31387J-D9-4	FANNIE MAE POOL # 585228			4	1	31,727	110.9940	35,415	31,907	31,738		1			6.500	6.620	MON	173	2,074	04/01/2005	05/01/2031
31387K-G2-3	FANNIE MAE POOL # 586217			4	1	3,047	102.1340	2,835	2,776	3,015		(11)			7.000	4.405	MON	16	194	12/27/2016	06/01/2031
31388K-CY-6	FANNIE MAE POOL # 606787			4	1	39,405	110.9940	42,735	38,502	39,110		(27)			6.500	5.967	MON	209	2,503	10/04/2001	10/01/2031
31389P-SY-7	FANNIE MAE POOL # 631535			4	1	69,333	110.9940	75,499	68,021	68,928		(40)			6.500	6.051	MON	368	4,422	04/01/2005	03/01/2032
31389T-S6-0	FANNIE MAE POOL # 635141			4	1	13,605	114.5360	15,607	13,626	13,605					6.000	6.016	MON	68	818	07/02/2002	07/01/2032
31389W-N8-4	FANNIE MAE POOL # 637715			4	1	2,205	101.6250	2,195	2,160	2,191		(1)			7.000	6.529	MON	13	151	03/19/2002	04/01/2032
31390J-3M-1	FANNIE MAE POOL # 648004			4	1	4,811	110.9940	5,291	4,767	4,795		(2)			6.500	6.280	MON	26	310	05/03/2002	06/01/2032
31390L-6J-0	FANNIE MAE POOL # 649873			4	1	16,139	110.3560	17,618	15,965	16,085		(2)			6.000	5.717	MON	80	958	08/01/2002	08/01/2032
31391C-BQ-7	FANNIE MAE POOL # 662547			4	1	10,043	107.5850	10,887	10,119	10,053					5.500	5.652	MON	46	556	09/01/2002	10/01/2032
31402D-F3-9	FANNIE MAE POOL # 725686			4	1	53,766	115.4420	59,075	51,173	53,199		(56)			6.500	5.381	MON	277	3,326	10/14/2004	07/01/2034
31402D-MP-2	FANNIE MAE POOL # 725866			4	1	96,415	108.3750	107,045	98,773	96,817		(49)			4.500	5.018	MON	370	4,445	04/01/2005	09/01/2034
31402U-BH-4	FANNIE MAE POOL # 738140			4	1	9,000	107.5780	8,730	8,115	8,920		(23)			5.500	2.808	MON	37	446	12/27/2016	09/01/2033
31403Y-HJ-5	FANNIE MAE POOL # 761733			4	1	130,631	110.3160	142,284	128,978	130,168		(3)			5.500	5.196	MON	591	7,094	12/10/2003	12/01/2033
31405A-UU-5	FANNIE MAE POOL # 783695			4	1	15,076	110.1230	17,228	15,644	15,167		(8)			5.000	5.870	MON	65	782	04/01/2005	06/01/2034
31405M-F3-6	FANNIE MAE POOL # 793186			4	1	28,084	114.1860	31,125	27,258	27,914		(7)			6.000	5.265	MON	136	1,636	04/01/2005	07/01/2034
31405U-2K-4	FANNIE MAE POOL # 800078			4	1	48,712	114.5830	53,855	47,001	48,358		(15)			6.000	5.136	MON	235	2,820	04/01/2005	10/01/2034
31406G-7J-2	FANNIE MAE POOL # 810097			4	1	174,266	108.4930	198,463	182,926	175,692		(204)			4.500	5.583	MON	686	8,232	03/22/2005	03/01/2035
31407N-QM-8	FANNIE MAE POOL # 835760			4	1	119,682	108.3870	135,213	124,750	120,490		(106)			4.500	5.413	MON	468	5,614	08/17/2005	09/01/2035
31407Y-RY-7	FANNIE MAE POOL # 844803			4	1	51,834	108.3290	62,325	57,533	52,698		(112)			4.500	6.920	MON	216	2,589	06/28/2006	10/01/2035
31408F-5V-7	FANNIE MAE POOL # 850560			4	1	85,163	110.0650	97,056	88,180	85,579		(39)			5.000	5.811	MON	367	4,409	12/20/2005	12/01/2035
31411N-6B-8	FANNIE MAE POOL # 912666			4	1	72,218	109.0690	81,982	75,165	72,579		(31)			5.000	5.934	MON	313	3,758	02/12/2007	03/01/2037
31414E-Y6-5	FANNIE MAE POOL # 964333			4	1	184,830	103.5260	186,340	179,993	181,775		(383)			5.000	4.115	MON	750	9,000	06/15/2009	07/01/2023
31414L-3T-3	FANNIE MAE POOL # 969810			4	1	13,881	103.3100	13,939	13,493	13,622		(33)			5.000	4.047	MON	56	675	06/15/2009	02/01/2023
31417G-EJ-1	FANNIE MAE POOL # AB9136			4	1	486,334	99.5180	505,884	508,335	488,312		207			2.500	3.113	MON	1,059	12,708	09/03/2014	04/01/2043
3138L9-HG-0	FANNIE MAE POOL # AM8330			4	1	1,369,000	104.6090	1,498,594	1,432,571	1,375,089		4,774			3.070	3.888	MON	3,787	44,591	09/07/2018	03/01/2030
3138L9-T4-4	FANNIE MAE POOL # AM8670			4	1	435,324	103.2700	473,999	458,991	437,357		1,520			2.910	3.521	MON	1,150	13,542	08/29/2018	04/01/2030
3138LF-3F-3	FANNIE MAE POOL # AN3497			4	1	447,791	100.3330	471,920	470,353	450,761		2,231			2.510	3.223	MON	1,017	11,970	08/29/2018	11/01/2026
3138LG-XT-8	FANNIE MAE POOL # AN4289			4	1	967,188	104.5330	1,045,334	1,000,000	970,506		3,093			3.170	4.765	MON	2,730	32,140	12/03/2018	01/01/2027
3138LK-KC-0	FANNIE MAE POOL # AN6590			4	1	6,728,750	102.7190	7,190,306	7,000,000	6,763,987		25,434			2.980	3.480	MON	17,963	211,497	08/08/2018	09/01/2027
3138LL-5E-1	FANNIE MAE POOL # AN8044			4	1	1,939,694	103.1140	2,074,658	2,012,000	1,948,675		6,445			3.040	3.489	MON	5,267	62,014	08/06/2018	01/01/2028
3138LM-DG-5	FANNIE MAE POOL # AN8202			4	1	1,942,500	102.8330	2,056,664	2,000,000	1,949,172		5,272			3.180	3.806	MON	5,477	64,483	09/11/2018	01/01/2028
3138LM-EL-3	FANNIE MAE POOL # AN8238			4	1	6,303,125	103.7370	6,742,930	6,500,000	6,325,864		16,543			3.110	3.476	MON	17,407	204,958	08/23/2018	03/01/2028
3138LM-FN-8	FANNIE MAE POOL # AN8272			4	1	2,918,438	102.8470	3,085,400	3,000,000	2,927,976		6,832			3.170	3.500	MON	8,189	96,421	08/06/2018	02/01/2028
3138MR-K6-7	FANNIE MAE POOL # AQ9316			4	1	910,941	99.5180	942,940	947,509	914,278		353			2.500	3.045	MON	1,974	23,688	08/29/2014	01/01/2043
3138W7-F6-6	FANNIE MAE POOL # AR9188			4	1	4,975,269	99.5180	5,269,074	5,294,600	5,004,357		2,853			2.500	3.372	MON	11,030	132,365	07/03/2014	03/01/2043
3138WM-HQ-7	FANNIE MAE POOL # AT0238			4	1	758,154	99.5180	784,786	788,588	760,903		289			2.500	3.044	MON	1,643	19,715	08/29/2014	03/01/2043
3138X2-KD-5	FANNIE MAE POOL # AU2991			4	1	648,442	104.5950	678,554	648,746	648,442					3.500	3.489	MON	1,892	22,706	12/05/2013	08/01/2043
3140F4-2V-7	FANNIE MAE POOL # BC8887			4	1	1,311,683	105.8000	1,349,594	1,275,607	1,310,359		(92)			3.500	2.931	MON	3,721	44,646	01/03/2017	05/01/2046
3140FA-TB-8	FANNIE MAE POOL # BD3245			4	1	1,014,904	107.1880	1,113,072	1,038,431	1,015,289		246			3.500	3.943	MON	3,029	36,345	10/31/2018	08/01/2046
3140FA-VK-5	FANNIE MAE POOL # BD3317			4	1	611,448	106.3480	665,340	625,623	611,679		147			3.500	3.942	MON	1,825	21,897	10/31/2018	10/01/2046
3140FH-NP-8	FANNIE MAE POOL # BD9397			4	1	1,401,240	102.4210	1,445,550	1,411,385	1,401,526		48			3.000	3.104	MON	3,528	42,342	01/03/2017	10/01/2046
3140FK-CW-8	FANNIE MAE POOL # BE0084			4	1	722,587	103.1930	750,112	726,903	722,697		19			3.000	3.083	MON	1,817	21,807	01/03/2017	12/01/2046
3140FK-DQ-0	FANNIE MAE POOL # BE0110			4	1	677,817	103.1910	703,737	681,973	677,926		20			3.000	3.086	MON	1,705	20,459	01/31/2017	01/01/2047
3140FK-FX-3	FANNIE MAE POOL # BE0181			4	1	655,818	106.9280	717,506	671,020	656,063		156			3.500	3.944	MON	1,957	23,486	10/31/2018	12/01/2046
3140FM-EN-2	FANNIE MAE POOL # BE1940			4	1	824,726	102.4210	850,805	830,696	824,893		28			3.000	3.104	MON	2,077	24,921	01/03/2017	11/01/2046
3140GW-RP-0	FANNIE MAE POOL # BH7693			4	1	1,116,138	105.5020	1,187,475	1,125,547	1,116,287		63			3.500	3.678	MON	3,283	39,394	06/07/2018	01/01/2048
3140H9-5M-1	FANNIE MAE POOL # BJ8051			4	1	2,588,266	105.5020	2,753,688	2,610,085	2,588,611		146			3.500	3.678	MON	7,613	91,353	06/07/2018	02/01/2048
3140J8-PD-9	FANNIE MAE POOL # BM4019			4	1	2,150,087	103.4640	2,304,132	2,226,988	2,151,564		892			3.000	3.575	MON	5,567	66,810	09/13/2018	12/01/2047
3140JV-T9-3	FANNIE MAE POOL # BO1475			4	1	9,331,134	104.3490	9,331,613	8,942,687	9,326,452		(4,683)			4.000	2.885	MON	29,809	29,809	10/22/2019	10/01/2049
3140JY-RQ-1	FANNIE MAE POOL # BO4094			4	1	2,090,458	104.2270	2,081,876	1,997,452	2,089,341		(1,118)			4.000	2.810	MON	6,658	6,658	11/08/2019	11/01/2049
3140K1-DH-6	FANNIE MAE POOL # BO5503			4	1	2,139,743	104.3900	2,136,204	2,046,378	2,138,400		(1,344)			4.000	2.837	MON	6,821	13,643	09/26/2019	09/01/2049
3140K2-U6-9	FANNIE MAE POOL # BO6904			4	1	4,396,516	104.2880	4,387,599	4,207,193	4,394,242		(2,274)			4.000	2.849	MON	14,024	14,024	10/21/2019	10/01/2049
3140HL-AT-3	FANNIE MAE POOL #BK6317			4	1	1,265,956	105.5030	1,346,878	1,276,627	1,266,122		70			3.500	3.675	MON	3,724	44,682	06/07/2018	06/01/2048
3137BU-L3-0	FREDDIE MAC CMO 4648 MB			4	1	1,308,357	101.3070	1,334,216	1,317,000	1,308,357					3.000	3.123	MON	3,293	39,510	02/07/2017	06/15/2046
312905-H6-2	FREDDIE MAC CMO SER 1083 Z			4	1	2,982	103.3710	3,220	3,115	3,084		12			8.500	9.706	MON	22	265	06/16/1994	05/15/2021
312906-JY-7	FREDDIE MAC CMO SER 1107 ZC PAC			4	1	2,363	102.2540	2,627	2,570	2,526		19			6.500	8.684	MON	14	167	08/18/1993	07/15/2021

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
312916-ZY-8	FREDDIE MAC CMO SER 1562 Z			4	1	14,325	106.3080	15,228	14,325	14,325					7.000	7.044	MON	84	1,003	10/13/1993	07/15/2023
31398C-RJ-9	FREDDIE MAC CMO SER 3532 DC			4	1	218,257	109.0580	238,849	219,010	218,301		8			4.500	4.579	MON	821	9,855	06/25/2009	05/15/2039
3137AA-KL-6	FREDDIE MAC CMO SER 3857 YB			4	1	2,984,247	102.6460	3,068,471	2,989,385	2,984,465		49			4.000	4.038	MON	9,965	119,575	07/27/2011	01/15/2040
3137AE-E4-3	FREDDIE MAC CMO SER 3907 MD			4	1	2,818,475	103.4690	2,916,239	2,818,475	2,818,475					3.500	3.511	MON	8,221	98,647	08/06/2013	08/15/2026
3137AV-WX-1	FREDDIE MAC CMO SER 4126 BL			4	1	576,284	96.2220	693,138	720,355	584,691		7,589			2.500	4.396	MON	1,501	18,009	11/01/2018	11/15/2042
3137B2-L7-3	FREDDIE MAC CMO SER 4214 BC			4	1	2,339,489	100.1980	2,732,662	2,727,273	2,461,603		20,353			3.000	4.290	MON	6,818	81,818	12/17/2013	06/15/2033
3137B3-RT-7	FREDDIE MAC CMO SER 4235 B			4	1	17,489,634	100.9620	17,630,364	17,462,349	17,462,349					3.500	3.482	MON	50,932	611,182	07/31/2013	07/15/2038
3137B4-FJ-0	FREDDIE MAC CMO SER 4238 UY			4	1	797,000	102.3990	819,188	800,000	797,580		185			3.000	3.051	MON	2,000	24,000	02/09/2017	08/15/2033
3137B5-BK-8	FREDDIE MAC CMO SER 4258 JB			4	1	7,666,147	105.4690	7,892,237	7,483,000	7,649,917		(16,230)			4.000	3.667	MON	24,943	224,490	03/11/2019	12/15/2042
3137BM-TM-8	FREDDIE MAC CMO SER 4548 VB			4	1	4,073,750	104.8680	4,194,717	4,000,000	4,049,486		(9,352)			3.500	3.266	MON	11,667	140,000	12/21/2016	11/15/2035
31297H-2Y-4	FREDDIE MAC POOL # A29791			4	1	167,671	108.0150	185,606	171,832	168,416		(120)			4.500	5.048	MON	644	7,733	01/24/2005	02/01/2035
3128KL-NM-5	FREDDIE MAC POOL # A57596			4	1	410,516	108.4740	476,023	438,834	414,526		(684)			4.500	6.030	MON	1,646	19,748	01/22/2007	02/01/2037
312931-D5-4	FREDDIE MAC POOL # A84624			4	1	127,620	110.0700	137,634	125,042	127,506		(27)			5.000	4.472	MON	521	6,252	12/27/2016	02/01/2039
31292G-WC-6	FREDDIE MAC POOL # C00643			4	1	843	111.0570	783	705	783		(7)			6.500	2.707	MON	4	46	08/03/1998	08/01/2028
31292G-2N-5	FREDDIE MAC POOL # C00781			4	1	1,999	111.0570	2,230	2,008	2,000					6.500	6.636	MON	11	131	04/01/2005	04/01/2029
31292G-6T-8	FREDDIE MAC POOL # C00882			4	1	6,417	114.5110	7,406	6,467	6,426					7.500	7.744	MON	40	485	04/04/2000	11/01/2029
31292H-CG-7	FREDDIE MAC POOL # C00971			4	1	2,939	111.6120	3,306	2,962	2,943					7.500	7.744	MON	19	222	04/04/2000	04/01/2030
31292H-CV-4	FREDDIE MAC POOL # C00984			4	1	3,330	115.7030	3,668	3,170	3,282		(3)			8.000	6.771	MON	21	254	04/14/2000	05/01/2030
31292H-NB-6	FREDDIE MAC POOL # C01286			4	1	3,120	114.7240	3,617	3,153	3,126					6.000	6.277	MON	16	189	02/06/2002	01/01/2032
31292S-A8-3	FREDDIE MAC POOL # C09031			4	1	3,852,802	99.5790	4,081,485	4,098,725	3,875,539		2,408			2.500	3.383	MON	8,539	102,468	07/31/2014	02/01/2043
31293Y-LW-4	FREDDIE MAC POOL # C33041			4	1	11,997	110.3250	13,213	11,977	11,980					7.500	7.500	MON	75	898	12/07/1999	10/01/2029
31297X-TR-5	FREDDIE MAC POOL # C40560			4	1	1,475	106.9300	1,562	1,460	1,470					8.000	7.791	MON	10	117	07/14/2000	07/01/2030
31288B-R2-1	FREDDIE MAC POOL # C73205			4	1	1,669	110.1050	1,787	1,623	1,658					6.000	5.342	MON	8	97	04/01/2005	11/01/2032
31283H-UA-1	FREDDIE MAC POOL # G01477			4	1	40,195	114.7140	44,712	38,977	39,905		(10)			6.000	5.273	MON	195	2,339	11/26/2003	12/01/2032
3128M7-DJ-2	FREDDIE MAC POOL # G05205			4	1	169,881	110.2600	187,692	170,226	169,882					5.000	5.055	MON	709	8,511	07/10/2009	01/01/2039
3128MJ-SH-4	FREDDIE MAC POOL # G08519			4	1	2,938,851	99.5790	3,113,287	3,126,437	2,956,194		1,837			2.500	3.383	MON	6,513	78,161	07/31/2014	02/01/2043
3128MJ-S7-6	FREDDIE MAC POOL # G08541			4	1	1,743,311	105.3640	1,808,216	1,716,161	1,741,111		335			3.500	3.195	MON	5,005	60,066	09/30/2013	08/01/2043
3128MB-HS-9	FREDDIE MAC POOL # G12741			4	1	119,459	102.7570	120,586	117,350	117,936		(197)			6.000	5.389	MON	587	7,041	12/15/2008	08/01/2022
3128MB-UA-3	FREDDIE MAC POOL # G13077			4	1	46,208	103.6720	45,890	44,265	45,007		(149)			5.500	4.123	MON	203	2,435	05/21/2009	04/01/2023
3128MC-BK-0	FREDDIE MAC POOL # G13442			4	1	75,560	103.7900	76,140	73,360	74,324		(118)			5.000	4.064	MON	306	3,668	02/17/2009	01/01/2024
3128MC-GW-9	FREDDIE MAC POOL # G13613			4	1	38,146	103.3400	37,734	36,514	37,235		(109)			5.500	4.116	MON	167	2,008	08/14/2009	12/01/2023
3128MM-GJ-6	FREDDIE MAC POOL # G18200			4	1	23,892	102.8540	24,140	23,471	23,588		(39)			6.000	5.389	MON	117	1,408	12/15/2008	08/01/2022
3128MM-KP-7	FREDDIE MAC POOL # G18301			4	1	35,206	104.2820	36,328	34,836	34,968		(30)			4.000	3.709	MON	116	1,393	02/17/2009	02/01/2024
31335A-ZD-3	FREDDIE MAC POOL # G60740			4	1	6,625,698	103.0080	6,949,853	6,746,931	6,629,973		635			3.000	3.305	MON	16,867	202,408	12/20/2016	10/01/2046
31335A-4G-0	FREDDIE MAC POOL # G60823			4	1	3,990,730	104.9220	4,078,172	3,886,877	3,986,955		(195)			3.500	2.953	MON	11,337	136,041	02/10/2017	10/01/2045
3128PN-A6-5	FREDDIE MAC POOL # J09929			4	1	161,503	103.7190	165,441	159,510	160,362		(97)			4.500	4.115	MON	598	7,178	06/15/2009	06/01/2024
3132HN-C8-0	FREDDIE MAC POOL # Q11895			4	1	180,347	106.5370	192,648	180,828	180,365		(3)			3.500	3.551	MON	527	6,329	12/05/2013	10/01/2042
3132HQ-PU-0	FREDDIE MAC POOL # Q14035			4	1	3,212,842	106.7020	3,436,225	3,220,389	3,213,073		(34)			3.500	3.545	MON	9,393	112,714	12/05/2013	12/01/2042
3132JM-CA-5	FREDDIE MAC POOL # Q20065			4	1	608,188	106.1760	647,471	609,808	608,244		(8)			3.500	3.551	MON	1,779	21,343	12/05/2013	07/01/2043
3132JM-CY-3	FREDDIE MAC POOL # Q20087			4	1	887,143	106.7020	949,121	889,506	887,225		(12)			3.500	3.551	MON	2,594	31,133	12/05/2013	07/01/2043
3132JM-U2-3	FREDDIE MAC POOL # Q20601			4	1	770,132	106.5910	823,078	772,183	770,202		(11)			3.500	3.551	MON	2,252	27,026	12/05/2013	08/01/2043
3132JN-P4-3	FREDDIE MAC POOL # Q21343			4	1	1,234,329	103.0920	1,300,335	1,261,329	1,236,272		(68)			3.000	3.368	MON	3,153	37,840	07/31/2014	08/01/2043
3132JN-5N-3	FREDDIE MAC POOL # Q21753			4	1	2,153,019	106.6820	2,257,388	2,115,990	2,150,053		453			3.500	3.163	MON	6,172	74,060	09/30/2013	09/01/2043
3132M3-CM-7	FREDDIE MAC POOL # Q23076			4	1	275,664	102.9430	284,534	276,398	275,689		(4)			3.500	3.551	MON	806	9,674	12/05/2013	11/01/2043
3132M3-CN-5	FREDDIE MAC POOL # Q23077			4	1	1,041,316	105.8700	1,105,380	1,044,089	1,041,409		(14)			3.500	3.551	MON	3,045	36,543	12/05/2013	11/01/2043
3132WD-3P-7	FREDDIE MAC POOL # Q40805			4	1	652,756	103.2550	681,239	659,766	653,004		39			3.000	3.179	MON	1,649	19,793	02/01/2017	06/01/2046
3132WJ-E3-1	FREDDIE MAC POOL # Q44653			4	1	1,211,580	103.5320	1,271,866	1,228,471	1,212,116		67			3.000	3.234	MON	3,071	36,854	12/22/2016	12/01/2046
3132WK-NA-2	FREDDIE MAC POOL # Q45784			4	1	853,421	103.1290	889,580	862,586	853,733		51			3.000	3.179	MON	2,156	25,878	02/01/2017	01/01/2047
3132WK-ND-6	FREDDIE MAC POOL # Q45787			4	1	2,372,148	102.6970	2,466,187	2,401,415	2,373,161		165			3.000	3.206	MON	6,004	72,043	02/01/2017	01/01/2047
31322Y-UR-0	FREDDIE MAC POOL # T65092			4	1	711,609	103.0620	712,686	691,512	711,446		(164)			3.500	2.942	MON	2,017	6,051	09/18/2019	08/01/2042
3132L5-MB-6	FREDDIE MAC POOL # V80354			4	1	1,544,559	103.0500	1,622,338	1,574,324	1,546,690		(74)			3.000	3.324	MON	3,936	47,230	07/31/2014	08/01/2043
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						182,566,756	XXX	192,799,097	185,903,069	183,305,820		139,625			XXX	XXX	XXX	527,405	5,603,065	XXX	XXX
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B CMBS 2015-R1 A3 144A			4	1	10,455,684	110.9750	11,299,326	10,181,865	10,449,704		(5,430)			4.104	3.937	MON	6,965	416,170	03/06/2019	11/25/2052
57586N-UR-0	MASSACHUSETTS ST HSG FIN AGY REV BONDS			4	1FE	2,254,271	104.6520	2,359,139	2,254,271	2,254,271					4.375	3.340	MON	4,383	98,624	04/03/2014	01/15/2046

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	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						12,709,955	XXX	13,658,465	12,436,136	12,703,975		(5,430)			XXX	XXX	XXX	11,348	514,794	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						247,253,901	XXX	267,685,714	248,504,205	247,774,799		65,873			XXX	XXX	XXX	1,185,857	8,981,276	XXX	XXX
88579E-AC-9	3M COMPANY NOTES				1FE	7,563,093	133.2940	9,997,003	7,500,001	7,554,826		(2,246)			5.700	5.628	MS	125,857	427,466	03/04/2014	03/15/2037
002819-AC-4	ABBOTT LABORATORIES SR UNSCRD NOTES				1FE	9,729,542	140.9540	13,249,676	9,400,000	9,714,358		(10,769)			6.150	5.836	MN	49,781	578,100	11/15/2018	11/30/2037
002824-AV-2	ABBOTT LABORATORIES SR UNSCRD NOTES				1FE	997,710	138.9570	1,389,570	1,000,000	998,190		49			6.000	6.016	AO	15,000	60,000	02/26/2009	04/01/2039
002824-AY-6	ABBOTT LABORATORIES SR UNSCRD NOTES				1FE	992,280	131.4880	1,314,880	1,000,000	993,595		170			5.300	5.352	MN	5,006	53,000	05/24/2010	05/27/2040
002824-BG-4	ABBOTT LABORATORIES SR UNSCRD NOTES			2	1FE	993,600	125.4150	1,254,150	1,000,000	994,254		216			4.750	4.800	MN	4,090	47,500	11/17/2016	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SR UNSCRD NOTES			2	1FE	992,210	131.4260	1,314,260	1,000,000	992,606		129			4.900	4.950	MN	4,219	49,000	11/17/2016	11/30/2046
139859-AB-8	ABC INC SR UNSCRD NOTES				1FE	168,693	110.0020	137,503	125,000	135,984		(6,502)			8.750	3.149	FA	4,132	10,938	08/11/2014	08/15/2021
00507U-AH-4	ACTAVIS FUNDING SCS SR UNSCRD NOTES		D	2	2FE	3,047,153	108.9880	3,433,122	3,150,000	3,056,151		1,907			4.850	5.064	JD	6,790	152,775	11/12/2014	06/15/2044
942683-AH-6	ACTAVIS INC SR UNSCRD NOTES			2	2FE	680,723	104.6940	785,205	750,000	687,251		1,404			4.625	5.260	AO	8,672	34,688	11/17/2014	10/01/2042
007924-AJ-2	AEGON NV SUB NOTES		D	2	2FE	3,000,000	108.5960	3,257,880	3,000,000	3,000,000					5.500	5.500	AO	36,667	165,000	04/04/2018	04/11/2048
00115A-AK-5	AEP TRANSMISSION CO LLC SR UNSCRD NOTES			2	1FE	3,578,904	107.0150	3,852,540	3,600,000	3,579,126		222			3.800	3.833	JD	6,080	69,540	06/10/2019	06/15/2049
00817Y-AF-5	AETNA INC SR UNSUB				2FE	8,509,360	135.0740	10,805,920	8,000,000	8,385,310		(13,432)			6.625	6.153	JD	23,556	530,000	10/09/2007	06/15/2036
00138G-AA-7	AIG LIFE HOLDINGS INC JR SUB DEBS				2FE	38,571	132.2770	38,360	29,000	35,906		(475)			8.500	5.486	JJ	1,233	2,465	07/11/2013	07/01/2030
00138G-AB-5	AIG LIFE HOLDINGS INC JR SUB DEBS 144A				2FE	460,426	124.5630	622,815	500,000	462,620		406			7.570	8.275	JD	3,154	37,850	07/11/2013	12/01/2045
00138G-AC-3	AIG LIFE HOLDINGS INC JR SUB DEBS 144A				2FE	5,020,964	134.0000	7,035,000	5,250,000	5,005,474		(7,453)			8.125	8.365	MS	125,599	426,563	09/15/2017	03/15/2046
00139P-AA-6	AIG SUNAMER GLOB FIN X BONDS 144A				1FE	1,104,590	140.2780	1,402,780	1,000,000	1,066,990		(3,603)			6.900	6.113	MS	20,317	69,000	04/29/2004	03/15/2032
010392-EC-8	ALABAMA POWER CO DEBS				1FE	1,243,036	126.8960	1,586,200	1,250,000	1,245,530		223			5.700	5.739	FA	26,917	71,250	04/01/2005	02/15/2033
010392-EB-0	ALABAMA POWER CO SR NOTES				1FE	1,069,610	109.7810	1,097,810	1,000,000	1,016,337		(5,057)			5.875	5.263	JD	4,896	58,750	04/21/2005	12/01/2022
010392-FM-5	ALABAMA POWER CO SR UNSCRD NOTES			2	1FE	1,794,460	106.0130	2,120,260	2,000,000	1,799,696		4,305			3.750	4.413	MS	25,000	75,000	10/12/2018	03/01/2045
015271-AG-4	ALEXANDRIA REAL ESTATE EQTYS SR UNSCRD NOTES			2	2FE	1,285,888	112.7830	1,409,788	1,250,000	1,277,875		(2,389)			4.500	4.209	JJ	23,594	56,250	06/07/2016	07/30/2029
015271-AQ-2	ALEXANDRIA REAL ESTATE EQTYS SR UNSCRD NOTES			2	2FE	499,745	122.1120	610,560	500,000	499,769		24			4.850	4.853	AO	5,119	13,742	03/12/2019	04/15/2049
015271-AS-8	ALEXANDRIA REAL ESTATE EQTYS SR UNSCRD NOTES			2	2FE	9,005,953	109.5860	9,862,740	9,000,000	9,006,015		63			4.000	3.996	FA	166,000		07/08/2019	02/01/2050
017175-AD-2	ALLEGHANY CORP SR UNSCRD NOTES			2	2FE	2,681,478	116.4580	3,144,366	2,700,000	2,683,150		342			4.900	4.944	MS	38,955	132,300	09/02/2014	09/15/2044
020002-AQ-4	ALLSTATE CORP BONDS				1FE	1,951,690	124.5000	2,490,000	2,000,000	1,968,188		1,565			5.350	5.519	JD	8,917	107,000	04/21/2005	06/01/2033
020002-AS-0	ALLSTATE CORP SR UNSCRD NOTES				1FE	1,691,340	126.5430	1,898,145	1,500,000	1,682,496		(8,101)			5.550	4.448	MN	12,025	83,250	11/26/2018	05/09/2035
36186C-BY-8	ALLY FINANCIAL INC SR UNSCRD NOTES				2FE	5,373,333	138.8100	5,303,930	3,821,000	5,340,958		(32,374)			8.000	3.795	MN	50,947	152,840	09/04/2019	11/01/2031
02209S-BE-2	ALTRIA GROUP INC SR UNSCRD NOTES			2	2FE	748,238	117.6520	882,390	750,000	748,280		43			5.800	5.820	FA	16,554	21,750	02/12/2019	02/14/2039
023135-AP-1	AMAZON.COM INC SR UNSCRD NOTES			2	1FE	6,247,800	126.1930	6,940,615	5,500,000	6,163,744		(34,236)			4.800	3.712	JD	19,067	264,000	08/15/2017	12/05/2034
023135-BC-9	AMAZON.COM INC SR UNSCRD NOTES			2	1FE	3,429,585	105.9780	3,809,909	3,595,000	3,454,059		15,663			3.150	3.745	FA	40,579	113,243	06/06/2018	08/22/2027
023135-BN-5	AMAZON.COM INC SR UNSCRD NOTES			2	1FE	2,378,141	116.6410	2,741,064	2,350,000	2,371,814		(3,223)			5.200	5.011	JD	9,504	122,200	12/20/2017	12/03/2025
02361D-AT-7	AMEREN ILLINOIS CO 1ST MTGE BONDS			2	1FE	2,754,403	121.8500	3,350,875	2,750,000	2,754,200		(149)			4.500	4.491	MS	36,438	103,125	11/05/2018	03/15/2049
02364W-AW-5	AMERICA MOVIL SAB DE CV CO GTD NOTES		D		1FE	986,890	133.9880	1,339,880	1,000,000	988,920		268			6.125	6.222	MS	15,483	61,250	03/23/2010	03/30/2040
02364W-AJ-4	AMERICA MOVIL SAB DE CV UNSCRD		D		1FE	5,306,800	133.7040	7,353,720	5,500,000	5,357,526		5,254			6.375	6.648	MS	116,875	350,625	09/28/2007	03/01/2035
024836-AB-4	AMERICAN CAMPUS CMNTYS SR UNSCRD NOTES			2	2FE	1,747,568	106.6590	1,866,533	1,750,000	1,748,791		240			4.125	4.142	JJ	36,094	72,188	06/17/2014	07/01/2024
026874-DC-8	AMERICAN INTL GROUP SR UNSCRD NOTES			2	2FE	862,580	106.1830	1,061,830	1,000,000	868,811		5,686			3.875	5.138	JJ	17,868	38,750	11/26/2018	01/15/2035
03040W-AJ-4	AMERICAN WATER CAP CORP SR UNSCRD NOTES			2	2FE	1,935,020	111.7140	2,234,280	2,000,000	1,936,771		1,547			4.300	4.523	JD	7,167	86,000	11/16/2018	12/01/2042
03040W-AT-2	AMERICAN WATER CAP CORP SR UNSCRD NOTES			2	2FE	3,359,230	113.2790	3,964,765	3,500,000	3,362,360		2,468			4.200	4.444	MS	49,000	155,983	10/11/2018	09/01/2048
031162-BG-4	AMGEN INC SR UNSCRD NOTES			2	2FE	997,420	102.7390	1,027,390	1,000,000	999,552		293			4.100	4.132	JD	1,822	41,000	06/27/2011	06/15/2021
031162-BM-1	AMGEN INC SR UNSCRD NOTES			2	2FE	1,994,400	103.1570	2,063,140	2,000,000	1,998,785		614			3.875	3.909	MN	9,903	77,500	11/07/2011	11/15/2021
032165-AD-4	AMSOUTH BANCORP SR SUB NOTES				2FE	1,174,930	118.2180	1,385,515	1,172,000	1,173,695		(230)			6.750	6.720	MN	13,185	79,110	07/25/2012	11/01/2025
03523T-BJ-6	ANHEUSER-BUSCH INBEV NV SR NOTES				2FE	991,870	159.1160	1,591,160	1,000,000	992,928		141			8.000	8.072	MN	10,222	80,000	05/11/2009	11/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSCRD NOTES			2	2FE	9,950,022	112.1610	13,552,414	12,083,000	10,015,098		28,228			4.439	5.650	AO	126,642	536,364	08/21/2017	10/06/2048
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR SR UNSCRD NOTES			2	2FE	2,691,009	129.9320	3,508,164	2,700,000	2,691,123		114			5.550	5.573	JJ	65,768	74,925	01/10/2019	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCRD NOTES			2	2FE	1,743,788	136.5740	2,390,045	1,750,000	1,743,826		39			5.800	5.823	JJ	44,547	50,750	01/10/2019	01/23/2059
94973V-AL-1	ANTHEM INC NOTES				2FE	937,850	122.9880	1,229,880	1,000,000	952,664		1,667			5.850	6.324	JJ	26,975	58,500	10/12/2007	01/15/2036
94973V-BK-2	ANTHEM INC SR UNSCRD NOTES			2	2FE	4,204,949	113.3550	4,874,265	4,300,000	4,210,938		1,895			4.650	4.794	FA	75,537	199,950	10/16/2018	08/15/2044
94973V-AN-7	ANTHEM INC SR UNSUB BONDS				2FE	6,465,705	130.5280	8,484,320	6,500,000	6,473,313		812			6.375	6.414	JD	18,417	414,375	09/10/2007	06/15/2037
00185A-AB-0	AON PLC SR UNSCRD NOTES		D		2FE	2,102,989	107.5120	2,901,749	2,699,000	2,162,079		10,632			4.250	5.820	JD	6,054	114,708	05/22/2017	12/12/2042
037411-AJ-4	APACHE CORP NOTES				2FE	3,990,240	120.2590	4,810,370	4,000,000	3,996,100		474			7.700	7.720	MS	90,689	308,000	06/15/1999	03/15/2026
037411-AR-6	APACHE CORP SR UNSCRD NOTES				2FE	646,380	111.5370	669,222	600,000	640,949		(1,439)			6.000	5.383	JJ	16,600	36,000	11/09/2015	01/15/2037
037411-AW-5	APACHE CORP SR UNSCRD NOTES			2	2FE	1,883,620	101.8140	2,036,280	2,000,000	1,887,106		2,936			5.100	5.563	MS	34,000	102,000	10/30/2018	09/01/2040
03765H-AC-5	APOLLO MANAGEMENT HOLDIN SR UNSCRD NOTES 144A			2	1FE	14,234,497	114.3000	16,196,310	14,170,000	14,232,751		(1,061)			5.000	4.970	MS	208,614	708,500	04/24/2018	03/15/2048
037735-CG-0	APPALACHIAN POWER CO BONDS				2FE	1,991,960	131.8790	2,637,580	2,000,000	1,993,896		209			6.375	6.405	AO	31,875	127,500	04/06/2006	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037735-CX-3	APPALACHIAN POWER CO SR UNSCRD NOTES			2	1FE	744,870	115.8160	868,620	750,000	744,933		63			4.500	4.542	MS	11,250	16,406	03/04/2019	03/01/2049
037833-AL-4	APPLE INC SR UNSCRD NOTES				1FE	462,535	112.1130	560,565	500,000	465,037		853			3.850	4.329	MN	3,048	19,250	12/14/2016	05/04/2043
037833-BH-2	APPLE INC SR UNSCRD NOTES				1FE	2,008,040	121.4320	2,428,640	2,000,000	2,007,636		(162)			4.375	4.350	MN	11,667	87,500	12/13/2016	05/13/2045
037833-BW-9	APPLE INC SR UNSCRD NOTES			2	1FE	1,042,120	121.5270	1,215,270	1,000,000	1,040,218		(1,762)			4.500	4.148	FA	16,000	45,000	11/26/2018	02/23/2036
037833-CH-1	APPLE INC SR UNSCRD NOTES			2	1FE	748,485	119.7370	898,028	750,000	748,562		28			4.250	4.262	FA	12,573	31,875	02/02/2017	02/09/2047
037833-DG-2	APPLE INC SR UNSCRD NOTES			2	1FE	3,627,080	111.0560	4,442,240	4,000,000	3,635,053		6,667			3.750	4.316	MN	20,000	150,000	10/22/2018	11/13/2047
03835V-AH-9	APTIV PLC SR UNSCRD NOTES		D	2	2FE	2,254,175	113.6130	2,556,293	2,250,000	2,254,131		(44)			5.400	5.387	MS	35,775	61,088	02/28/2019	03/15/2049
039483-AT-9	ARCHER-DANIELS-MIDLAND CO DEBS				1FE	2,884,770	131.2460	3,937,380	3,000,000	2,922,166		3,900			5.935	6.233	AO	44,513	178,050	05/31/2006	10/01/2032
039483-BE-1	ARCHER-DANIELS-MIDLAND CO DEBS				1FE	923,626	118.3530	1,819,086	1,537,000	979,315		8,811			4.535	8.073	MS	18,394	69,703	09/26/2011	03/26/2042
039483-AU-6	ARCHER-DANIELS-MIDLAND CO NOTES				1FE	1,681,218	124.8640	2,247,552	1,800,000	1,718,677		2,501			5.375	5.784	MS	28,488	96,750	01/09/2018	09/15/2035
039483-BC-5	ARCHER-DANIELS-MIDLAND CO SR UNSCRD NOTES				1FE	1,007,380	134.0990	1,340,990	1,000,000	1,006,343		(151)			5.765	5.713	MS	19,217	57,650	03/30/2011	03/01/2041
040555-CU-6	ARIZONA PUBLIC SERVICE SR UNSCRD NOTES			2	1FE	4,485,800	105.3080	5,265,400	5,000,000	4,497,925		9,939			3.750	4.397	MN	23,958	187,500	10/12/2018	05/15/2046
040555-CY-8	ARIZONA PUBLIC SERVICE SR UNSCRD NOTES			2	1FE	1,999,660	113.3910	2,267,820	2,000,000	1,999,667		7			4.250	4.251	MS	28,333	43,208	02/26/2019	03/01/2049
046353-AD-0	ASTRAZENECA PLC SR UNSCRD NOTES		D	1	2FE	3,992,450	141.0470	4,231,410	3,000,000	3,979,859		(12,041)			6.450	3.863	MS	56,975	64,500	10/24/2019	09/15/2037
00206R-JF-0	AT&T INC SR UNSCRD				2FE	1,977,254	130.2240	2,604,480	2,000,000	1,977,764		510			6.250	6.346	MS	31,944	62,500	06/01/2019	03/29/2041
00206R-BH-4	AT&T INC SR UNSCRD NOTES			2	2FE	3,006,760	107.1310	5,407,973	5,048,000	3,160,952		28,862			4.300	7.834	JD	9,647	217,064	06/18/2013	12/15/2042
00206R-BK-7	AT&T INC SR UNSCRD NOTES			2	2FE	3,896,170	107.9610	5,718,694	5,297,000	4,008,286		20,203			4.350	6.277	JD	10,241	230,420	06/18/2013	06/15/2045
00206R-DE-9	AT&T INC SR UNSCRD NOTES				2FE	985,239	129.8880	1,298,880	1,000,000	986,362		321			6.350	6.472	MS	18,697	63,500	03/17/2016	03/15/2040
00206R-DJ-8	AT&T INC SR UNSCRD NOTES			2	2FE	1,989,584	110.4800	2,924,406	2,647,000	2,012,702		7,976			4.500	6.334	MS	37,058	119,115	12/15/2016	03/09/2048
00206R-HA-3	AT&T INC SR UNSCRD NOTES			2	2FE	1,959,854	119.7340	3,011,310	2,515,000	1,967,479		6,894			5.150	6.950	MN	16,550	129,523	11/23/2018	11/15/2046
00206R-HQ-8	AT&T INC SR UNSCRD NOTES				2FE	2,935,816	119.0610	3,571,830	3,000,000	2,943,053		7,236			7.570	8.126	FA	94,625	113,550	06/01/2019	02/01/2024
049560-AM-7	ATMOS ENERGY CORP SR UNSCRD NOTES			2	1FE	1,116,882	112.6860	1,306,031	1,159,000	1,117,977		904			4.125	4.360	AO	10,093	47,809	10/11/2018	10/15/2044
049560-AP-0	ATMOS ENERGY CORP SR UNSCRD NOTES			2	1FE	6,667,453	117.2030	7,852,601	6,700,000	6,668,112		539			4.300	4.329	AO	72,025	285,699	10/03/2018	10/01/2048
049560-AQ-8	ATMOS ENERGY CORP SR UNSCRD NOTES			2	1FE	1,992,120	114.9270	2,298,540	2,000,000	1,992,259		139			4.125	4.148	MS	24,292	43,771	02/25/2019	03/15/2049
049560-AS-4	ATMOS ENERGY CORP SR UNSCRD NOTES			2	1FE	2,997,780	101.5530	3,046,590	3,000,000	2,997,780					3.375	3.379	MS	25,031		09/25/2019	09/15/2049
05348E-BE-8	AVALONBAY COMMUNITIES SR UNSCRD NOTES			2	1FE	2,904,990	117.8180	3,534,540	3,000,000	2,906,913		1,614			4.350	4.546	AO	27,550	130,500	10/22/2018	04/15/2048
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSCRD NOTES			2	2FE	1,988,428	107.6310	2,152,620	2,000,000	1,988,753		325			5.000	5.038	AO	19,722	100,000	01/16/2019	04/20/2048
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SR UNSCRD NOTES 144A			2	2FE	988,200	106.1530	1,061,530	1,000,000	992,434		1,105			3.850	3.994	JD	1,711	38,500	12/03/2015	12/15/2025
05723K-AE-0	BAKER HUGHES A GE CO LLC SR UNSCRD NOTES			2	1FE	2,796,900	104.3940	3,131,820	3,000,000	2,819,489		18,723			3.337	4.236	JD	4,449	100,110	10/16/2018	12/15/2027
057224-AK-3	BAKER HUGHES INC SR NOTES				1FE	4,528,784	125.1850	5,382,955	4,300,000	4,433,013		(10,614)			6.875	6.418	JJ	136,316	295,625	07/17/2008	01/15/2029
59022C-AJ-2	BANK OF AMERICA CORP BONDS				2FE	3,223,260	135.1730	4,325,536	3,200,000	3,217,973		(590)			6.110	6.057	JJ	82,553	195,520	03/07/2007	01/29/2037
06051G-HP-7	BANK OF AMERICA CORP JR SUB NOTES				2FE	2,673,107	126.4920	4,300,728	3,400,000	2,736,586		52,516			8.050	12.097	JD	12,164	273,700	10/18/2018	06/15/2027
06051G-EN-5	BANK OF AMERICA CORP SR UNSCRD NOTES				1FE	8,459,710	142.0840	12,787,560	9,000,000	8,521,574		9,637			5.875	6.323	FA	211,500	528,750	02/16/2012	02/07/2042
06406G-AA-9	BANK OF NY MELLON CORP SR SUB NOTES			2	1FE	1,813,080	102.5350	2,050,700	2,000,000	1,830,209		15,676			3.000	4.159	AO	10,167	60,000	11/26/2018	10/30/2028
06406F-AC-7	BANK OF NY MELLON CORP SR UNSCRD NOTES			2	1FE	1,393,650	102.8460	1,542,690	1,500,000	1,408,432		12,495			2.800	3.896	MN	6,650	42,000	10/23/2018	05/04/2026
059438-AK-7	BANK ONE CORP SUB DEBS				1FE	5,588,460	133.5100	6,007,950	4,500,000	5,112,299		(65,795)			8.000	5.699	AO	62,000	360,000	05/26/2011	04/29/2027
06739G-BP-3	BARCLAYS BANK PLC SUB NOTES		D		2FE	451,785	102.0920	510,460	500,000	494,589		6,522			5.140	6.582	AO	5,497	25,700	10/27/2011	10/14/2020
06738E-AV-7	BARCLAYS PLC SR UNSCRD NOTES		D		2FE	1,805,840	118.1290	2,362,580	2,000,000	1,809,489		2,968			4.950	5.641	JJ	47,025	99,000	10/22/2018	01/10/2047
067901-AH-1	BARRICK GOLD CORP SR UNSCRD NOTES		A		2FE	5,341,800	119.3450	6,945,879	5,820,000	5,399,519		7,667			5.250	5.787	AO	76,388	305,550	03/27/2019	04/01/2042
06849R-AK-8	BARRICK NA FINANCE LLC SR UNSCRD NOTES				2FE	1,155,150	127.3310	1,273,310	1,000,000	1,152,491		(2,659)			5.750	4.670	MN	9,583	57,500	03/27/2019	05/01/2043
070101-AH-3	BASIN ELECTRIC PWR COOP 1ST MTGE BONDS 144A			2	1FE	6,278,613	113.5110	7,094,438	6,250,000	6,277,307		(505)			4.750	4.721	AO	53,602	296,875	04/19/2017	04/26/2047
071813-AM-1	BAXTER INTERNATIONAL INC SR UNSCRD DEBS				1FE	2,851,100	125.1180	3,127,950	2,500,000	2,697,841		(18,953)			6.625	5.408	FA	62,569	165,625	10/02/2009	02/15/2028
07274N-BC-6	BAYER US FINANCE II LLC SR UNSCRD NOTES 144A				2FE	3,146,774	115.6280	3,757,910	3,250,000	3,151,291		2,858			5.875	6.154	AO	40,309	190,938	07/12/2018	04/15/2038
05531G-AB-7	BB&T CORPORATION SUB NOTES			2	1FE	6,993,070	108.5170	7,596,190	7,000,000	6,993,532		462			3.875	3.887	MS	76,854	136,378	03/11/2019	03/19/2029
075887-AQ-2	BECTON DICKINSON & COMPANY SR UNSCRD NOTES				2FE	7,477,076	123.3620	7,483,139	6,066,000	7,254,992		(85,094)			6.700	3.979	FA	169,343	305,922	10/24/2019	08/01/2028
075887-BG-3	BECTON DICKINSON & COMPANY SR UNSCRD NOTES			2	2FE	1,021,894	117.0310	1,205,419	1,030,000	1,022,526		151			4.685	4.735	JD	2,145	48,256	07/15/2015	12/15/2044
0778FP-AB-5	BELL CANADA SR UNSCRD NOTES		A	2	2FE	1,746,535	113.2780	1,982,365	1,750,000	1,746,767		232			4.300	4.311	JJ	47,658		05/08/2019	07/29/2049
081437-AM-7	BEMIS CO SR UNSCRD NOTES 144A			2	2FE	1,500,529	103.0510	1,545,765	1,500,000	1,500,339		(190)			4.500	4.485	AO	14,250	22,875	06/13/2019	10/15/2021
59562V-AM-9	BERKSHIRE HATHAWAY ENERG BONDS				1FE	2,498,925	137.3700	3,434,250	2,500,000	2,499,231		27			6.125	6.128	AO	38,281	153,125	03/21/2006	04/01/2036
084664-BU-4	BERKSHIRE HATHAWAY FIN SR UNSCRD NOTES				1FE	2,606,028	117.6620	3,294,536	2,800,000	2,628,496		4,161			4.400	4.851	MN	15,742	123,200	06/30/2015	05/15/2042
084664-CQ-2	BERKSHIRE HATHAWAY FIN SR UNSCRD NOTES			2	1FE	696,451	118.3980	828,786	700,000	696,535		61			4.200	4.230	FA	11,107	29,400	08/07/2018	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FIN SR UNSCRD NOTES			2	1FE	8,703,186	118.6480	10,322,376	8,700,000	8,703,535		349			4.250	4.247	JJ	170,496	188,983	03/06/2019	01/15/2049
055451-AX-6	BHP BILLITON FIN USA LTD JR SUB NOTES 144A		D	2	2FE	2,067,000	117.4170	2,230,923	1,900,000	2,037,860		(19,817)			6.750	5.281	AO	25,650	128,250	07/11/2018	10/19/2075
09256B-AE-7	BLACKSTONE HOLDINGS FINA SR UNSCRD NOTES 144A				1FE	1,437,465	135.7220	2,035,830	1,500,000	1,443,875		1,060			6.250	6.570	FA	35,417	93,750	08/14/2012	08/15/2042
09256B-AG-2	BLACKSTONE HOLDINGS FINA SR UNSCRD NOTES 144A				1FE	2,661,876	121.2680	3,274,236	2,700,000	2,665,843		692			5.000	5.091	JD	6,000	135,000	04/02/2014	06/15/2044
09256B-AH-0	BLACKSTONE HOLDINGS FINA SR UNSCRD NOTES 144A				1FE	924,010	112.7630	1,127,630	1,000,000	925,781		1,432			4.450	4.966	JJ	20,519	44,500	10/16/2018	07/15/2045
09256B-AM-9	BLACKSTONE HOLDINGS FINA SR UNSCRD NOTES 144A			2	1FE	3,722,790	98.6170	3,698,138	3,750,000	3,722,950		160			3.500	3.539	MS	40,469		09/04/2019	09/10/2049

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
096630-AC-2	BOARDWALK PIPELINES LP SR UNSCRD NOTES			2	2FE	4,418,750	101.8930	5,094,650	5,000,000	4,766,967		68,234			3.375	5.026	FA	70,313	168,750	04/09/2014	02/01/2023
097023-AE-5	BOEING CO DEBS				1FE	1,681,938	151.7900	1,897,375	1,250,000	1,528,228		(15,919)			8.750	6.066	MS	32,205	109,375	04/07/2006	09/15/2031
097023-AM-7	BOEING CO DEBS				1FE	1,051,120	123.8680	1,238,680	1,000,000	1,019,585		(2,877)			7.250	6.814	JD	3,222	72,500	06/20/2001	06/15/2025
097023-AS-4	BOEING CO DEBS				1FE	1,654,569	140.4980	2,030,196	1,445,000	1,604,894		(4,971)			6.625	5.642	FA	36,165	95,731	02/07/2006	02/15/2038
097023-AU-9	BOEING CO NOTES				1FE	5,092,400	130.4870	6,135,499	4,702,000	4,957,853		(12,983)			6.125	5.536	FA	108,799	287,998	04/06/2005	02/15/2033
097023-CB-9	BOEING CO SR UNSCRD NOTES			2	1FE	699,998	106.2380	796,785	750,000	700,997		856			3.850	4.245	MN	4,813	28,955	10/29/2018	11/01/2048
097023-CE-3	BOEING CO SR UNSCRD NOTES			2	1FE	2,587,410	103.2540	2,787,858	2,700,000	2,590,820		3,410			3.500	3.799	MS	31,500	51,450	02/13/2019	03/01/2039
10075E-AT-5	BOSTON GAS COMPANY SR UNSCRD NOTES				1FE	2,324,900	119.4570	2,389,140	2,000,000	2,280,809		(41,854)			7.250	4.454	AO	36,250	145,000	12/10/2018	10/01/2025
101137-AE-7	BOSTON SCIENTIFIC CORP SR UNSCRD NOTES				2FE	3,272,350	140.9960	3,524,900	2,500,000	3,151,349		(27,204)			7.000	4.659	MN	22,361	175,000	02/18/2015	11/15/2035
101137-AT-4	BOSTON SCIENTIFIC CORP SR UNSCRD NOTES			2	2FE	1,740,200	117.6420	2,058,735	1,750,000	1,740,476		276			4.550	4.593	MS	26,542	41,140	02/21/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP SR UNSCRD NOTES			2	2FE	1,737,995	121.6930	2,129,628	1,750,000	1,738,170		175			4.700	4.743	MS	27,417	42,496	02/21/2019	03/01/2049
10373Q-AE-0	BP CAP MARKETS AMERICA SR UNSCRD NOTES			2	1FE	1,000,000	113.1050	1,131,050	1,000,000	1,000,000					4.234	4.234	MN	6,469	42,340	11/01/2018	11/06/2028
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SR UNSCRD NOTES			2	2FE	694,944	92.6610	833,949	900,000	697,171		2,227			4.700	6.464	JD	1,058	42,300	03/07/2019	06/22/2047
110122-BG-2	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A				1FE	1,370,318	103.3330	1,446,662	1,400,000	1,371,518		1,200			3.250	4.075	FA	17,189		11/20/2019	08/15/2022
110122-BN-7	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A			2	1FE	2,993,436	108.1020	3,243,060	3,000,000	2,993,619		182			3.875	3.917	FA	43,917		11/20/2019	08/15/2025
110122-BV-9	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A			2	1FE	1,547,438	119.3310	2,088,293	1,750,000	1,547,824		386			4.350	5.134	MN	9,727		11/20/2019	11/15/2047
110122-BW-7	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A			2	1FE	758,650	122.5320	918,990	750,000	758,650					4.550	4.477	FA	12,418		11/20/2019	02/20/2048
110122-CD-8	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A			2	1FE	743,685	118.7280	890,460	750,000	743,733		48			4.250	4.300	AO	5,755	14,167	05/07/2019	10/26/2049
11120V-AA-1	BRIXMOR OPERATING PART SR UNSCRD NOTES			2	2FE	3,915,605	105.0380	4,726,710	4,500,000	4,132,449		60,697			3.850	5.725	FA	72,188	173,250	02/22/2016	02/01/2025
114259-AP-9	BROOKLYN UNION GAS CO SR UNSCRD NOTES 144A			2	1FE	750,000	114.7030	860,273	750,000	750,000					4.504	4.504	MS	10,416	33,780	03/07/2016	03/10/2046
11778B-AB-8	BSKYB FINANCE UK PLC NOTES 144A		D		1FE	6,375,489	136.2310	8,780,088	6,445,000	6,393,039		1,826			6.500	6.583	AO	88,440	418,925	10/01/2007	10/15/2035
12189T-AA-2	BURLINGTN NORTH SANTA FE DEBS				1FE	981,600	126.4210	1,264,210	1,000,000	992,305		1,005			7.000	7.161	JD	3,111	70,000	03/22/2002	12/15/2025
12189T-AJ-3	BURLINGTN NORTH SANTA FE DEBS				1FE	1,244,663	130.8260	1,635,325	1,250,000	1,247,978		127			6.700	6.722	FA	34,896	83,750	04/09/2007	08/01/2028
12189T-AX-2	BURLINGTN NORTH SANTA FE DEBS				1FE	1,986,160	137.7110	2,754,220	2,000,000	1,989,551		350			6.200	6.251	FA	46,844	124,000	04/09/2007	08/15/2036
12189T-AR-5	BURLINGTN NORTH SANTA FE SR UNSCRD DEBS				1FE	1,479,400	145.9220	1,824,025	1,250,000	1,395,530		(9,317)			7.950	6.421	FA	37,542	99,375	04/09/2007	08/15/2030
12189L-AP-6	BURLINGTN NORTH SANTA FE SR UNSCRD NOTES			2	1FE	252,438	127.6620	319,155	250,000	252,198		(49)			5.150	5.085	MS	4,292	12,875	11/14/2013	09/01/2043
12189L-AU-5	BURLINGTN NORTH SANTA FE SR UNSCRD NOTES			2	1FE	745,845	119.2560	894,420	750,000	746,253		81			4.550	4.584	MS	11,375	34,125	08/11/2014	09/01/2044
12189L-AW-1	BURLINGTN NORTH SANTA FE SR UNSCRD NOTES			2	1FE	1,748,758	113.5400	1,986,950	1,750,000	1,748,915		24			4.150	4.154	AO	18,156	72,625	12/02/2016	04/01/2045
12189L-AX-9	BURLINGTN NORTH SANTA FE SR UNSCRD NOTES			2	1FE	745,688	122.0200	915,150	750,000	746,017		78			4.700	4.736	MS	11,750	35,250	08/13/2015	09/01/2045
12189L-BD-2	BURLINGTN NORTH SANTA FE SR UNSCRD NOTES			2	1FE	248,130	115.2350	288,088	250,000	248,165		32			4.150	4.194	JD	461	10,375	07/25/2018	12/15/2048
12201P-AB-2	BURLINGTON RESOURCES FIN CO GTD			A	1FE	2,050,000	142.0310	2,911,636	2,050,000	2,050,000					7.200	7.200	FA	55,760	147,600	08/14/2001	08/15/2031
68327L-AB-2	CADILLAC FAIRVIEW PRP TR SR UNSCRD NOTES 144A			A 2	1FE	1,994,080	107.0230	2,140,460	2,000,000	1,995,505		529			3.875	3.911	MS	21,743	77,500	03/13/2017	03/20/2027
13342B-AD-7	CAMERON INTL CORP SR NOTES				2FE	6,000,368	133.3460	7,000,665	5,250,000	5,933,370		(22,350)			7.000	5.803	JJ	169,458	367,500	09/12/2016	07/15/2038
133434-AC-4	CAMERON LNG LLC SR SCRD NOTES 144A			2	1FE	750,000	100.3650	752,738	750,000	750,000					3.402	3.402	JJ	1,276		12/05/2019	01/15/2038
133434-AD-2	CAMERON LNG LLC SR SCRD NOTES 144A			2	1FE	1,000,000	102.1840	1,021,840	1,000,000	1,000,000					3.701	3.701	JJ	1,851		12/05/2019	01/15/2039
136375-BE-1	CANADIAN NATL RAILWAY SR UNSCRD NOTES			A	1FE	1,590,143	143.3200	1,805,832	1,260,000	1,576,217		(12,591)			6.712	4.538	JJ	38,997	84,571	11/16/2018	07/15/2036
136375-CP-5	CANADIAN NATL RAILWAY SR UNSCRD NOTES			A 2	1FE	6,762,750	110.4160	8,281,200	7,500,000	6,778,674		13,289			3.650	4.239	FA	112,542	273,750	10/22/2018	02/03/2048
136375-BD-3	CANADIAN NATL RAILWAY UNSCRD			A	1FE	2,313,830	132.8280	2,656,560	2,000,000	2,169,474		(15,089)			6.900	5.636	JJ	63,633	138,000	11/10/2006	07/15/2028
136385-AC-5	CANADIAN NATL RESOURCES NOTES			A	2FE	2,612,281	133.7000	3,502,940	2,620,000	2,616,900		157			7.200	7.215	JJ	86,984	188,640	01/16/2002	01/15/2032
136440-AL-8	CANADIAN PACIFIC RAILWAY LTD DEBS			A	2FE	3,900,690	111.1410	3,334,230	3,000,000	3,116,592		(67,521)			9.450	6.819	FA	118,125	283,500	02/11/1999	08/01/2021
13645R-AQ-7	CANADIAN PACIFIC RAILWAY SR UNSCRD NOTES			A	2FE	1,022,710	132.8610	1,388,397	1,045,000	1,025,614		417			5.750	5.901	JJ	27,707	60,088	02/08/2012	01/15/2042
13645R-AX-2	CANADIAN PACIFIC RAILWAY SR UNSCRD NOTES			A 2	2FE	5,061,425	146.8820	7,344,100	5,000,000	5,061,408		(13)			6.125	6.050	MS	90,174	306,250	09/08/2015	09/15/2115
140420-NB-2	CAPITAL ONE BANK USA NA SR SUB NOTES				2FE	969,394	103.3200	1,239,840	1,200,000	1,113,148		24,631			3.375	5.950	FA	15,300	40,500	02/11/2013	02/15/2023
14040H-BK-0	CAPITAL ONE FINANCIAL CO SR SUB NOTES			2	2FE	3,709,400	105.3670	4,214,680	4,000,000	3,748,023		31,883			3.750	4.882	JJ	63,750	150,000	10/11/2018	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR UNSCRD NOTES			2	2FE	4,680,250	106.6710	5,333,550	5,000,000	4,719,023		32,253			3.750	4.680	MS	58,333	187,500	10/17/2018	03/09/2027
141781-BF-0	CARGILL INC SR UNSCRD NOTES 144A				1FE	8,168,594	122.4590	12,038,944	9,831,000	8,261,940		24,836			4.760	5.978	MN	49,395	467,956	11/23/2015	11/23/2045
142339-AH-3	CARLISLE COMPANIES INC SR UNSCRD NOTES			2	2FE	1,245,013	104.7370	1,309,213	1,250,000	1,245,934		433			3.750	3.798	JD	3,906	46,875	11/13/2017	12/01/2027
14314C-AA-3	CARLYLE FINANCE LLC SR UNSCRD NOTES 144A			2	2FE	2,697,678	119.0130	3,213,351	2,700,000	2,697,724		34			5.650	5.656	MS	44,918	152,974	09/07/2018	09/15/2048
14310F-AA-0	CARLYLE HOLDINGS II FIN SR UNSCRD NOTES 144A				2FE	3,002,700	117.6610	3,529,830	3,000,000	3,002,683		(17)			5.625	5.618	MS	42,656	168,750	03/02/2017	03/30/2043
149123-CB-5	CATERPILLAR INC SR UNSCRD NOTES				1FE	5,358,014	112.2150	8,732,571	7,782,000	5,611,034		42,662			3.803	6.070	FA	111,803	295,949	12/05/2012	08/15/2042
15189X-AT-5	CENTERPOINT ENER HOUSTON 1ST MTGE BONDS			2	1FE	11,498,405	117.6910	13,534,465	11,500,000	11,498,654		249			4.250	4.251	FA	203,646	266,097	01/10/2019	02/01/2049
15189X-AD-0	CENTERPOINT ENER HOUSTON GENL REF MORT SER K2				1FE	3,599,170	141.0560	4,936,960	3,500,000	3,567,732		(3,134)			6.950	6.726	MS	71,624	243,250	05/14/2004	03/15/2033
153527-AM-8	CENTRAL GARDEN & PET CO SR UNSCRD NOTES			2	4FE	750,000	103.5000	776,250	750,000	750,000					5.125	5.125	FA	16,016	19,219	07/23/2019	02/01/2028
161175-BS-2	CHARTER COMM OPT LLC/CAP 1ST LIEN			2	2FE	3,595,680	108.8350	3,918,060	3,600,000	3,595,680					5.125	5.133	JJ	87,638		06/25/2019	07/01/2049
161175-BT-0	CHARTER COMM OPT LLC/CAP SR SCRD NOTES			2	2FE	1,740,130	105.4500	1,845,375	1,750,000	1,740,130					4.800	4.836	MS	15,633		10/15/2019	03/01/2050
171232-AS-0	CHUBB CORP SR NOTES SER 1				1FE	5,511,440	146.4870	8,056,785	5,500,000	5,509,399		(265)			6.500	6.484	MN	45,681	357,500	05/08/2008	05/15/2038
00440E-AQ-0	CHUBB INA HOLDINGS INC SR UNSCRD NOTES				1FE	1,884,220	116.0530	2,321,060	2,000,000	1,897,082		2,471			4.150	4.510	MS	24,900	83,000	04/02/2014	03/13/2043

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
00440E-AW-7	CHUBB INA HOLDINGS INC SR UNSCRD NOTES			2	1FE	3,303,928	121.1940	3,938,805	3,250,000	3,299,835		(1,083)			4.350	4.250	MN	22,777	141,375	12/08/2015	11/03/2045
171798-AC-5	CIMAREX ENERGY CO SR UNSCRD NOTES			2	2FE	508,750	105.6290	528,145	500,000	504,186		(896)			4.375	4.155	JD	1,823	21,875	05/21/2014	06/01/2024
172062-AF-8	CINCINNATI FINL CORP DEBS SER *				1FE	4,486,760	129.3720	5,174,880	4,000,000	4,257,762		(23,175)			6.920	5.932	MN	35,369	276,800	11/28/2005	05/15/2028
172062-AE-1	CINCINNATI FINL CORP SR NOTES				1FE	4,563,575	133.4750	6,006,375	4,500,000	4,545,446		(1,874)			6.125	6.021	MN	45,938	275,625	03/30/2006	11/01/2034
17275R-AF-9	CISCO SYSTEMS INC SR NOTES				1FE	1,960,090	136.6280	2,732,560	2,000,000	1,966,911		873			5.500	5.639	JJ	50,722	110,000	12/18/2009	01/15/2040
125581-GZ-5	CIT GROUP INC SUB NOTES			2	3FE	5,500,000	100.7500	5,541,250	5,500,000	5,500,000					4.125	4.097	MN	30,250		11/07/2019	11/13/2029
172967-AS-0	CITIGROUP INC NOTES				1FE	1,204,973	139.4230	1,463,942	1,050,000	1,204,248		(89)			6.875	5.987	FA	27,271	72,188	01/23/2007	02/15/2098
172967-CT-6	CITIGROUP INC NOTES				1FE	2,992,830	126.4630	3,793,890	3,000,000	2,994,973		206			5.850	5.867	JD	9,750	175,500	12/02/2004	12/11/2034
172967-MD-0	CITIGROUP INC SR UNSCRD NOTES			2	1FE	2,901,870	125.0830	3,752,490	3,000,000	2,903,723		1,606			4.650	4.859	JJ	61,225	139,500	11/26/2018	07/23/2048
172967-DR-9	CITIGROUP INC SUB NOTES				2FE	3,920,200	130.2510	5,210,040	4,000,000	3,938,568		2,048			6.125	6.275	FA	85,750	245,000	09/10/2007	08/25/2036
172967-KR-1	CITIGROUP INC SUB NOTES				2FE	494,635	119.6130	598,065	500,000	494,953		93			4.750	4.818	MN	2,837	23,750	05/11/2016	05/18/2046
126117-AE-0	CNA FINANCIAL CORP SR UNSCRD NOTES				2FE	826,055	116.9370	855,979	732,000	768,967		(8,295)			7.250	5.775	MN	6,781	53,070	07/22/2011	11/15/2023
12594K-AB-8	CNH INDUSTRIAL NV SR UNSCRD NOTES		D	2	2FE	1,242,300	104.4090	1,305,113	1,250,000	1,243,702		671			3.850	3.925	MN	6,149	48,125	11/09/2017	11/15/2027
191216-AV-2	COCA-COLA CO SR UNSCRD NOTES				1FE	5,529,214	102.4780	7,404,036	7,225,000	6,849,464		203,885			3.300	6.635	MS	79,475	238,425	08/19/2011	09/01/2021
20030N-AC-5	COMCAST CORP CO GTD				1FE	3,795,650	143.4760	5,021,660	3,500,000	3,699,102		(9,363)			7.050	6.405	MS	72,654	246,750	04/15/2004	03/15/2033
20030N-BE-0	COMCAST CORP SR UNSCRD NOTES				1FE	1,010,650	120.2420	1,202,420	1,000,000	1,009,497		(237)			4.650	4.582	JJ	21,442	46,500	04/11/2014	07/15/2042
20030N-BH-3	COMCAST CORP SR UNSCRD NOTES				1FE	1,376,130	115.9080	1,738,620	1,500,000	1,404,668		5,115			4.250	4.916	JJ	29,396	63,750	09/09/2013	01/15/2033
20030N-BM-2	COMCAST CORP SR UNSCRD NOTES			2	1FE	2,131,491	114.1290	2,547,359	2,232,000	2,136,792		4,511			4.200	4.603	FA	35,414	93,744	11/02/2018	08/15/2034
20030N-BP-5	COMCAST CORP SR UNSCRD NOTES			2	1FE	1,021,060	117.3030	1,173,030	1,000,000	1,017,948		(833)			4.400	4.238	FA	16,622	44,000	12/10/2015	08/15/2035
20030N-CE-9	COMCAST CORP SR UNSCRD NOTES			2	1FE	2,000,742	110.8940	3,065,110	2,764,000	2,018,779		8,947			3.999	5.939	MN	18,422	110,532	12/14/2017	11/01/2049
20035A-AA-2	COMED FINANCING III JR SUB NOTES				2FE	2,900,465	106.6250	2,943,916	2,761,000	2,885,742		(6,124)			6.350	5.854	MS	51,623	175,324	05/03/2018	03/15/2033
202795-HK-9	COMMONWEALTH EDISON CO 1ST MTGE BONDS				1FE	928,408	132.7490	1,061,992	800,000	922,653		(4,999)			5.900	4.552	MS	13,898	47,200	11/01/2018	03/15/2036
202795-JP-6	COMMONWEALTH EDISON CO 1ST MTGE BONDS			2	1FE	1,735,755	113.2440	1,981,770	1,750,000	1,735,996		241			4.000	4.047	MS	23,333	37,333	02/11/2019	03/01/2049
205887-BN-1	CONAGRA BRANDS INC SR UNSCRD NOTES				2FE	2,053,564	126.1380	2,522,760	2,000,000	2,047,454		(1,185)			6.625	6.411	FA	50,056	132,500	10/03/2013	08/15/2039
20605P-AJ-0	CONCHO RESOURCES INC SR UNSCRD NOTES			2	2FE	1,745,608	116.8320	2,044,560	1,750,000	1,745,777		70			4.875	4.891	AO	21,328	85,313	09/13/2017	10/01/2047
20605P-AL-5	CONCHO RESOURCES INC SR UNSCRD NOTES			2	2FE	9,474,935	116.7450	11,090,775	9,500,000	9,477,109		1,093			4.850	4.865	FA	174,061	493,252	04/30/2019	08/15/2048
207597-DV-4	CONNECTICUT LIGHT & PWR 1ST MTGE BONDS				1FE	4,309,270	135.3290	4,736,515	3,500,000	4,272,452		(31,403)			6.350	4.442	JD	18,521	222,250	10/24/2018	06/01/2036
20825U-AC-8	CONOCO FUNDING CO SR UNSCRD NOTES		A		1FE	2,588,800	142.8210	2,856,420	2,000,000	2,539,350		(34,448)			7.250	4.308	AO	30,611	145,000	07/17/2018	10/15/2031
20825V-AB-8	CONOCOPHILLIPS CANADA SR UNSCRD NOTES		A		1FE	7,177,202	135.6400	8,297,099	6,117,000	7,132,591		(39,513)			5.950	4.527	AO	76,836	363,962	11/26/2018	10/15/2036
20825C-AF-1	CONOCOPHILLIPS CO GTD				1FE	671,710	131.7290	844,383	641,000	660,875		(1,043)			5.900	5.558	AO	7,984	37,819	03/29/2005	10/15/2032
718507-BK-1	CONOCOPHILLIPS DEBS				1FE	1,409,698	131.7460	1,706,111	1,295,000	1,362,781		(5,274)			7.000	6.246	MS	22,914	90,650	09/14/2007	03/30/2029
209111-EU-3	CONS EDISON CO OF NY BONDS				1FE	2,497,460	143.0210	3,575,525	2,500,000	2,497,915		57			6.750	6.758	AO	42,188	168,750	04/01/2008	04/01/2038
209111-EL-3	CONS EDISON CO OF NY DEBS				1FE	10,324,867	129.5360	13,426,406	10,365,000	10,409,500		(1,794)			5.850	5.774	MS	178,537	585,000	09/17/2019	03/15/2036
209111-ES-8	CONS EDISON CO OF NY DEBS				1FE	1,491,645	137.7050	2,065,575	1,500,000	1,493,373		200			6.300	6.342	FA	35,700	94,500	08/23/2007	08/15/2037
209111-EH-2	CONS EDISON CO OF NY NOTES				1FE	1,413,855	123.1940	1,847,910	1,500,000	1,438,893		2,478			5.300	5.705	MS	26,500	79,500	11/03/2005	03/01/2035
21036P-AK-4	CONSTELLATION BRANDS INC SR UNSCRD NOTES				2FE	278,250	102.2870	306,861	300,000	295,690		3,058			3.750	4.878	MN	1,875	11,250	07/09/2013	05/01/2021
21036P-AL-2	CONSTELLATION BRANDS INC SR UNSCRD NOTES				2FE	5,429,000	106.2950	6,032,241	5,675,000	5,574,332		27,048			4.250	4.831	MN	40,198	241,188	09/16/2014	05/01/2023
21036P-AN-8	CONSTELLATION BRANDS INC SR UNSCRD NOTES				2FE	2,321,250	110.8600	2,494,350	2,250,000	2,289,824		(7,197)			4.750	4.343	MN	13,656	106,875	05/07/2015	11/15/2024
210518-CZ-7	CONSUMERS ENERGY CO 1ST MTGE BONDS			2	1FE	3,362,000	100.5540	4,022,160	4,000,000	3,377,386		12,518			3.250	4.230	FA	49,111	130,000	10/04/2018	08/15/2046
210518-DD-5	CONSUMERS ENERGY CO 1ST MTGE BONDS			2	1FE	6,757,975	121.4030	8,194,703	6,750,000	6,757,618		(286)			4.350	4.343	AO	61,988	270,788	10/30/2018	04/15/2049
219350-AH-8	CORNING INC DEBS				2FE	3,357,544	124.6290	4,050,443	3,250,000	3,312,107		(4,803)			6.850	6.569	MS	74,208	222,625	02/02/2006	03/01/2029
219350-AX-3	CORNING INC SR UNSCRD NOTES				2FE	955,100	110.3730	1,103,730	1,000,000	956,932		1,572			4.700	5.078	MS	13,839	47,000	10/30/2018	03/15/2037
219350-BK-0	CORNING INC SR UNSCRD NOTES			2	2FE	1,747,638	125.5120	2,196,460	1,750,000	1,747,707		57			5.350	5.359	MN	11,963	95,966	10/30/2018	11/15/2048
224044-BV-8	COX COMMUNICATIONS INC BONDS 144A				2FE	1,494,195	150.3860	2,255,790	1,500,000	1,495,039		102			8.375	8.410	MS	41,875	125,625	02/12/2009	03/01/2039
22404Q-AG-3	COX COMMUNICATIONS INC SR NOTES MTN				2FE	5,288,430	121.9550	6,402,638	5,250,000	5,269,192		(1,737)			6.950	6.890	JJ	168,248	364,875	04/29/1999	01/15/2028
22541L-AE-3	CREDIT SUISSE FB USA INC NOTES				1FE	10,157,220	146.8270	12,700,536	8,650,000	9,641,030		(52,463)			7.125	5.825	JJ	284,189	616,313	09/29/2011	07/15/2032
225460-AD-9	CREDIT SUISSE NEW YORK SUB NOTES				2FE	249,765	100.0940	250,235	250,000	249,999		31			5.400	5.413	JJ	6,263	13,500	10/28/2011	01/14/2020
12641L-BU-6	CSX CORP MTN SER C				2FE	955,240	128.7730	1,287,730	1,000,000	975,422		1,912			6.800	7.178	JD	5,667	68,000	04/01/2002	12/01/2028
126408-GH-0	CSX CORP SR UNSCRD NOTES				2FE	1,799,901	130.2560	2,035,901	1,563,000	1,789,823		(8,673)			6.000	4.735	AO	23,445	93,780	10/30/2018	10/01/2036
126408-GY-3	CSX CORP SR UNSCRD NOTES			2	2FE	4,378,830	109.1450	5,457,250	5,000,000	4,437,658		11,841			4.100	4.897	MS	60,361	205,000	09/25/2015	03/15/2044
126408-HN-6	CSX CORP SR UNSCRD NOTES			2	2FE	743,010	121.3530	910,148	750,000	743,132		108			4.750	4.809	MN	4,552	35,625	11/07/2018	11/15/2048
126408-HP-1	CSX CORP SR UNSCRD NOTES			2	2FE	747,413	117.2040	879,030	750,000	747,465		53			4.500	4.521	MS	9,844	18,469	02/21/2019	03/15/2049
22966R-AC-0	CUBESMART LP SR UNSCRD NOTES			2	2FE	506,715	106.5810	532,905	500,000	504,760		(742)			4.000	3.811	MN	2,556	20,000	03/30/2017	11/15/2025
229899-AB-5	CULLEN/FROST BANKERS INC SUB NOTES			2	2FE	997,770	105.1190	1,051,190	1,000,000	998,296		196			4.500	4.528	MS	13,000	45,000	03/10/2017	03/17/2027
126650-CY-4	CVS HEALTH CORP SR UNSCRD NOTES			2	2FE	245,035	113.6870	284,218	250,000	245,319		155			4.780	4.937	MS	3,187	11,950	03/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP SR UNSCRD NOTES			2	2FE	2,485,750	118.5030	2,962,575	2,500,000	2,486,209		216			5.050	5.087	MS	33,667	126,250	03/06/2018	03/25/2048
125523-BC-3	Cigna Corporation SR UNSCRD NOTES 144A				2FE	3,995,381	127.2170	5,088,680	4,000,000	3,995,701		319			6.150	6.160	MN	31,433	123,000	10/11/2019	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
125523-BG-4	Cigna Corporation SR UNSCRD NOTES 144A			2	2FE	999,350	117.2260	1,172,260	1,000,000	999,403		52			5.375	5.379	FA	20,306		10/11/2019	02/15/2042
233835-AQ-0	DAIMLER FINANCE NA LLC CO GTD				1FE	7,670,140	148.8400	10,418,800	7,000,000	7,427,105		(24,992)			8.500	7.657	JJ	269,403	595,000	04/15/2005	01/18/2031
244199-AZ-8	DEERE & COMPANY DEBS				1FE	3,284,790	147.2830	4,786,698	3,250,000	3,270,433		(1,320)			8.100	8.007	MN	33,638	263,250	01/22/2002	05/15/2030
24668P-AE-7	DELHAIZE GROUP CO GTD NOTES		D		2FE	5,435,748	123.4830	7,746,089	6,273,000	5,547,759		15,401			5.700	6.738	AO	89,390	357,561	05/22/2017	10/01/2040
25272K-AN-3	DELL INT LLC / EMC CORP 1ST LIEN 144A			2	2FE	9,354,440	131.4940	10,519,520	8,000,000	9,301,510		(45,069)			8.100	6.456	JJ	298,800	648,000	10/17/2018	07/15/2036
25272K-AR-4	DELL INT LLC / EMC CORP SR SCRD NOTES 144A			2	2FE	1,062,484	137.7940	1,269,083	921,000	1,060,796		(1,688)			8.350	7.067	JJ	35,461	38,452	01/23/2019	07/15/2046
250847-EB-2	DETROIT EDISON COMPANY 1ST MTGE SER A				1FE	493,580	140.2560	656,398	468,000	487,647		(674)			6.625	6.213	JD	2,584	31,005	10/05/2007	06/01/2036
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GTD		D		2FE	3,005,365	159.0870	3,738,545	2,350,000	2,784,837		(21,430)			9.250	6.995	JD	18,115	217,375	04/11/2003	06/01/2032
251799-AA-0	DEVON ENERGY CORPORATION DEBS				2FE	1,219,170	141.9070	1,419,070	1,000,000	1,147,358		(7,794)			7.950	6.217	AO	16,783	79,500	01/11/2007	04/15/2032
25179S-AD-2	DEVON FINANCING CORP ULC CO GTD				2FE	1,801,845	139.3500	2,090,250	1,500,000	1,701,347		(11,327)			7.875	6.245	MS	29,859	118,125	10/03/2007	09/30/2031
252391-AB-3	DEXUS FINANCE PTY LTD SR UNSCRD NOTES 144A		D		1FE	996,450	103.7390	1,037,390	1,000,000	999,461		421			5.600	5.647	MS	16,489	56,000	03/10/2011	03/15/2021
25466A-AD-3	DISCOVER BANK SR UNSCRD NOTES				2FE	1,242,065	106.3120	1,328,900	1,250,000	1,246,678		836			4.200	4.280	FA	20,854	52,500	12/11/2013	08/08/2023
25466A-AB-7	DISCOVER BANK SUB NOTES				2FE	1,040,390	101.3420	1,013,420	1,000,000	1,001,735		(5,842)			7.000	6.376	AO	14,778	70,000	10/18/2011	04/15/2020
254709-AG-3	DISCOVER FINANCIAL SERVICES SR UNSCRD NOTES				2FE	533,557	106.6200	533,100	500,000	509,533		(3,825)			5.200	4.327	AO	4,622	26,000	11/15/2012	04/27/2022
254709-AJ-7	DISCOVER FINANCIAL SERVICES SR UNSCRD NOTES				2FE	348,905	104.5470	409,824	392,000	376,675		4,763			3.850	5.325	MN	1,677	15,092	03/19/2013	11/21/2022
25470D-AD-1	DISCOVERY COMMUNICATIONS CO GTD NOTES				2FE	1,988,090	127.2470	2,544,940	2,000,000	1,989,836		237			6.350	6.395	JD	10,583	127,000	05/27/2010	06/01/2040
256853-AB-8	DOLPHIN ENERGY LTD SR SCRD NOTES 144A		D		1FE	250,000	105.7470	264,368	250,000	250,000					5.500	5.500	JD	611	13,750	02/07/2012	12/15/2021
25746U-BD-0	DOMINION RESOURCES INC NOTES				2FE	1,185,814	138.8760	1,356,819	977,000	1,164,581		(5,848)			7.000	5.350	JD	3,040	68,390	01/22/2016	06/15/2038
25746U-AN-9	DOMINION RESOURCES INC SR NOTES				2FE	4,201,093	130.3730	5,540,853	4,250,000	4,217,254		1,537			6.300	6.387	MS	78,838	267,750	04/15/2004	03/15/2033
25746U-AV-1	DOMINION RESOURCES INC SR UNSCRD				2FE	2,384,791	127.2540	3,120,268	2,452,000	2,403,009		1,857			5.950	6.152	JD	6,484	145,894	02/24/2006	06/15/2035
257469-AJ-5	DOMINION RESOURCES INC SR UNSCRD NOTES				2FE	860,772	120.5660	946,443	785,000	849,785		(3,420)			5.250	4.434	FA	17,172	41,213	12/23/2016	08/01/2033
260003-AC-2	DOVER CORP DEBS				2FE	1,079,880	126.0770	1,260,770	1,000,000	1,045,546		(4,115)			6.650	5.950	JD	5,542	66,500	03/04/2010	06/01/2028
260003-AF-5	DOVER CORP NOTES				2FE	4,044,340	119.5060	5,377,770	4,500,000	4,154,211		12,675			5.375	6.142	AO	51,063	241,875	05/15/2008	10/15/2035
260543-CE-1	DOW CHEMICAL COMPANY SR UNSCRD NOTES			2	2FE	998,650	116.5740	1,165,740	1,000,000	998,841		28			5.250	5.259	MN	6,708	52,500	11/04/2011	11/15/2041
26078J-AF-7	DOWDUPONT INC SR UNSCRD NOTES			2	2FE	7,528,300	123.3880	9,254,100	7,500,000	7,527,779		(469)			5.419	5.393	MN	51,932	391,749	11/16/2018	11/15/2048
23338V-AA-4	DTE ELECTRIC CO 1ST MTGE BONDS			2	1FE	2,458,275	112.2930	2,807,325	2,500,000	2,461,283		980			4.000	4.104	AO	25,000	100,000	12/01/2016	04/01/2043
23338V-AF-3	DTE ELECTRIC CO 1ST MTGE BONDS			2	1FE	1,885,440	108.1740	2,163,480	2,000,000	1,892,068		2,256			3.700	4.034	JD	6,167	74,000	12/13/2016	06/01/2046
23338V-AJ-5	DTE ELECTRIC CO SR SCRD NOTES			2	1FE	2,678,346	114.4600	3,090,420	2,700,000	2,678,732		386			3.950	3.996	MS	35,550	58,065	02/11/2019	03/01/2049
233331-AJ-6	DTE ENERGY CO SR NOTES				2FE	8,237,092	130.9540	9,428,688	7,200,000	8,179,441		(43,396)			6.375	4.938	AO	96,900	459,000	03/11/2019	04/15/2033
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST MTGE BONDS				1FE	5,312,750	135.1870	6,759,350	5,000,000	5,251,440		(7,948)			6.000	5.555	JJ	138,333	300,000	03/19/2010	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MTGE BONDS				1FE	997,250	138.3590	1,383,590	1,000,000	997,809		64			6.050	6.070	AO	12,772	60,500	04/09/2008	04/15/2038
264399-ED-4	DUKE ENERGY CAROLINAS BONDS				1FE	2,109,020	137.2680	2,745,360	2,000,000	2,072,856		(3,689)			6.450	6.037	AO	27,233	129,000	11/18/2005	10/15/2032
264399-DK-9	DUKE ENERGY CAROLINAS SR NOTES				1FE	1,977,820	124.5280	2,490,560	2,000,000	1,987,755		1,008			6.000	6.090	JD	10,000	120,000	03/24/2006	12/01/2028
263901-AA-8	DUKE ENERGY INDIANA INC 1ST MTGE BONDS				1FE	1,993,640	142.0790	2,841,580	2,000,000	1,994,804		143			6.350	6.374	FA	47,978	127,000	08/18/2008	08/15/2038
144141-CY-2	DUKE ENERGY PROGRESS INC 1ST MTGE NOTES				1FE	998,210	139.2820	1,392,820	1,000,000	998,606		40			6.300	6.313	AO	15,750	63,000	03/10/2008	04/01/2038
26441Y-AV-9	DUKE REALTY LP SR UNSCRD NOTES			2	2FE	992,710	104.8270	1,048,270	1,000,000	997,907		790			4.375	4.466	JD	1,944	43,750	06/06/2012	06/15/2022
278058-AW-2	EATON CORP DEBS		D		2FE	783,820	137.1040	829,479	605,000	772,933		(10,887)			7.650	4.188	MN	5,914	46,283	03/11/2019	11/15/2029
278058-DB-5	EATON CORP SR UNSCRD NOTES		D		2FE	1,818,020	124.7170	2,494,340	2,000,000	1,855,900		4,445			5.800	6.502	MS	34,156	116,000	05/19/2008	03/15/2037
283695-BK-9	EL PASO NAT GAS CO SR UNSCRD NOTES				2FE	611,020	139.7820	698,910	500,000	595,090		(4,956)			8.375	6.165	JD	1,861	41,875	07/11/2016	06/15/2032
268317-AL-8	ELECTRICITE DE FRANCE SA SR UNSCRD NOTES 144A		D		1FE	9,695,300	118.1280	11,812,800	10,000,000	9,695,600		58			6.000	6.189	JJ	265,000	600,000	01/13/2014	01/22/2114
532457-BT-4	ELI LILLY & CO SR UNSCRD NOTES			2	1FE	1,740,183	115.8380	2,027,165	1,750,000	1,740,379		197			3.950	3.982	MS	20,353	38,979	02/20/2019	03/15/2049
28932M-AD-7	ELM ROAD GENERATING STATION SR SCRD NOTES 144A			4	1FE	9,061,940	123.8770	9,910,160	8,000,000	9,033,198		(24,375)			6.090	4.879	FA	189,467	365,400	07/22/2019	02/11/2040
28932M-AJ-4	ELM ROAD GENERATING STATION SR SCRD NOTES 144A			4	1FE	4,489,960	121.2380	4,849,520	4,000,000	4,437,123		(17,282)			5.848	4.869	JJ	105,264	233,920	10/05/2016	01/19/2041
291011-AQ-7	EMERSON ELECTRIC CO NOTES				1FE	1,719,528	132.2720	2,314,760	1,750,000	1,730,575		996			6.000	6.128	FA	39,667	105,000	08/28/2002	08/15/2032
292480-AL-4	ENABLE MIDSTREAM PARTNER SR UNSCRD NOTES			2	2FE	993,640	101.2970	1,012,970	1,000,000	994,324		533			4.950	5.034	MN	6,325	49,500	10/15/2018	05/15/2028
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP NOTES SER B				2FE	1,460,725	143.4960	1,793,700	1,250,000	1,422,564		(4,957)			7.500	6.225	AO	19,792	95,000	12/17/2009	04/15/2038
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP SR UNSCRD NOTES			2	2FE	2,959,950	149.3970	4,481,910	3,000,000	2,961,860		477			7.375	7.487	AO	46,708	224,250	10/01/2015	10/15/2045
698900-AG-2	ENCANA CORP BONDS		A		2FE	2,636,400	122.3530	3,058,825	2,500,000	2,612,054		(6,070)			7.200	6.647	MN	30,000	180,000	09/12/2016	11/01/2031
29278N-AM-5	ENERGY TRANSFER OPERATNG SR UNSCRD NOTES			2	2FE	1,417,928	110.7140	1,577,675	1,425,000	1,419,061		1,133			5.875	5.993	JJ	38,604	41,859	03/22/2019	01/15/2024
29279F-AA-7	ENERGY TRANSFER OPERATNG SR UNSCRD NOTES			2	2FE	1,747,375	120.6810	2,111,918	1,750,000	1,747,375					6.250	6.262	AO	23,090	82,031	01/08/2019	04/15/2049
29364D-75-3	ENTERGY ARKANSAS LLC 1ST MTGE BONDS			4	1FE	607,877	25.5280	806,659	31,599	604,279		787			4.750	6.395	MJSD		37,523	10/15/2013	06/01/2063
29364D-76-1	ENTERGY ARKANSAS LLC 1ST MTGE BONDS			4	1FE	6,068,355	25.9580	7,916,077	304,963	6,057,476		13,593			4.900	6.383	MJSD		373,580	10/16/2013	12/01/2052
29364W-50-4	ENTERGY LOUISIANA LLC 1ST MTGE BONDS			4	1FE	4,020	25.7900	5,158	200	4,052		8			5.250	6.740	JAJO	66	262	10/09/2013	07/01/2052
29364W-60-3	ENTERGY LOUISIANA LLC 1ST MTGE BONDS			4	1FE	1,543,479	25.6480	2,080,739	81,128	1,541,838		2,076			4.750	6.355	MJSD		95,325	10/16/2013	06/01/2063
29379V-AG-8	ENTERPRISE PRODUCTS OPER SR UNSCRD NOTES				2FE	1,787,117	130.8360	2,485,884	1,900,000	1,796,281		2,484			6.125	6.624	AO	24,568	116,375	02/05/2016	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER SR UNSCRD NOTES				2FE	2,764,058	145.0830	3,264,368	2,250,000	2,716,337		(14,172)			7.550	5.709	AO	35,863	169,875	05/11/2016	04/15/2038
29379V-BJ-1	ENTERPRISE PRODUCTS OPER SR UNSCRD NOTES			2	2FE	4,193,355	117.2900	4,926,180	4,200,000	4,193,953		108			4.900	4.910	MN	26,297	205,800	04/14/2016	05/15/2046

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
29379V-BU-6	ENTERPRISE PRODUCTS OPER SR UNSCRD NOTES			2	2FE	745,425	117.4750	881,063	750,000	745,460		35			4.800	4.839	FA	15,000	29,000	10/03/2018	02/01/2049
293791-AT-6	ENTERPRISE PRODUCTS OPERATING CO GTD NOTES				2FE	2,941,497	120.5930	3,733,559	3,096,000	2,979,509		4,468			5.750	6.132	MS	59,340	178,020	11/02/2018	03/01/2035
26875P-AQ-4	EOG RESOURCES INC SR UNSCRD NOTES			2	1FE	2,951,602	122.8950	2,947,022	2,398,000	2,941,801		(9,802)			5.100	3.232	JJ	56,393		08/15/2019	01/15/2036
26884L-AF-6	EQT CORP SR UNSCRD NOTES			2	2FE	1,018,164	93.0400	948,078	1,019,000	1,018,323		73			3.900	3.910	AO	9,935	39,741	09/27/2017	10/01/2027
26885B-AB-6	EQT MIDSTREAM PARTNERS L SR UNSCRD NOTES			2	2FE	495,955	94.3240	471,620	500,000	497,059		359			4.125	4.224	JD	1,719	20,625	11/01/2016	12/01/2026
26885B-AE-0	EQT MIDSTREAM PARTNERS L SR UNSCRD NOTES			2	2FE	1,466,014	93.7900	1,388,092	1,480,000	1,466,347		168			6.500	6.572	JJ	44,359	101,544	06/20/2018	07/15/2048
26882P-BE-1	ERAC USA FINANCE COMPANY CO GTD 144A				2FE	1,982,680	141.4620	2,829,240	2,000,000	1,985,957		386			7.000	7.070	AO	29,556	140,000	10/10/2007	10/15/2037
26882P-AR-3	ERAC USA FINANCE COMPANY NOTES 144A				2FE	4,953,070	135.0100	5,400,400	4,000,000	4,824,400		(41,118)			6.700	4.676	JD	22,333	268,000	09/12/2016	06/01/2034
26884T-AE-2	ERAC USA FINANCE LLC SR UNSCRD NOTES 144A				2FE	987,160	126.8970	1,268,970	1,000,000	988,762		246			5.625	5.715	MS	16,563	56,250	03/12/2012	03/15/2042
26884A-BB-8	ERP OPERATING LP SR UNSCRD NOTES			2	1FE	1,981,680	118.8900	2,377,800	2,000,000	1,983,578		359			4.500	4.556	JJ	45,000	90,000	08/13/2014	07/01/2044
26884A-BE-2	ERP OPERATING LP SR UNSCRD NOTES			2	1FE	2,833,047	119.1120	3,335,136	2,800,000	2,831,117		(678)			4.500	4.426	JD	10,500	126,000	11/17/2016	06/01/2045
29717P-AS-6	ESSEX PORTFOLIO LP SR UNSCRD NOTES			2	2FE	3,635,063	114.6440	4,299,150	3,750,000	3,637,476		1,929			4.500	4.693	MS	49,688	168,750	10/12/2018	03/15/2048
30231G-AW-2	EXXON MOBIL CORPORATION SR UNSCRD NOTES			2	1FE	1,750,000	117.4050	2,054,588	1,750,000	1,750,000					4.114	4.114	MS	23,998	71,995	02/29/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORPORATION SR UNSCRD NOTES			2	1FE	750,000	100.2670	752,003	750,000	750,000					2.995	2.995	FA	8,423		08/13/2019	08/16/2039
313747-AV-9	FEDERAL REALTY INVS TRST SR UNSCRD NOTES			2	1FE	5,853,072	115.4520	6,811,668	5,900,000	5,857,476		904			4.500	4.549	JD	22,125	265,500	11/13/2014	12/01/2044
31428X-BA-3	FEDEX CORP SR UNSCRD NOTES				2FE	2,808,570	101.9440	3,058,320	3,000,000	2,819,752		6,934			3.900	4.451	FA	48,750	78,000	03/21/2019	02/01/2035
31428X-BS-4	FEDEX CORP SR UNSCRD NOTES			2	2FE	992,730	109.3260	1,093,260	1,000,000	992,862		109			4.950	4.997	AO	10,175	49,500	10/15/2018	10/17/2048
314890-AA-2	FERGUSON FINANCE PLC SR UNSCRD NOTES 144A		D	2	2FE	747,375	109.4450	820,838	750,000	747,629		214			4.500	4.544	AO	6,281	33,750	10/17/2018	10/24/2028
31620M-AQ-9	FIDELITY NATIONAL INFO SERV SR UNSCRD NOTES			2	2FE	510,165	106.2320	531,160	500,000	504,362		(1,535)			4.500	4.147	AO	4,750	22,500	12/16/2015	10/15/2022
316773-CH-1	FIFTH THIRD BANCORP SUB NOTES				2FE	9,076,769	152.8040	11,669,641	7,637,000	8,945,077		(25,016)			8.250	6.574	MS	210,018	540,705	09/20/2019	03/01/2038
33616C-AB-6	FIRST REPUBLIC BANK SR SUB NOTES			2	2FE	908,190	110.4850	1,104,850	1,000,000	910,138		1,617			4.375	4.989	FA	18,229	43,750	10/23/2018	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUB NOTES				2FE	4,429,665	114.1280	5,135,760	4,500,000	4,432,981		1,201			4.625	4.723	FA	79,781	208,125	02/06/2017	02/13/2047
33767B-AC-3	FIRSTENERGY TRANSMISSION SR UNSCRD NOTES 144A			2	2FE	1,746,868	114.6430	2,006,253	1,750,000	1,746,913		45			4.550	4.561	AO	19,906	40,476	03/25/2019	04/01/2049
337738-AL-2	FISERV INC SR UNSCRD NOTES				2FE	996,610	103.9940	1,039,940	1,000,000	999,403		388			4.750	4.793	JD	2,111	47,500	06/06/2011	06/15/2021
337930-AC-5	FLAGSTAR BANCORP INC SR UNSCRD NOTES			2	2FE	2,999,995	104.4540	3,133,620	3,000,000	3,000,073		(44)			6.125	6.123	JJ	84,729	183,750	12/15/2016	07/15/2021
341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MTGE				1FE	1,538,351	130.2050	2,057,239	1,580,000	1,551,153		1,413			5.850	6.054	FA	38,513	92,430	09/28/2007	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MTGE				1FE	423,280	131.7280	526,912	400,000	415,650		(724)			5.625	5.232	AO	5,625	22,500	04/26/2005	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO 1ST MTGE				1FE	391,764	133.4730	533,892	400,000	394,140		266			5.950	6.109	AO	5,950	23,800	09/28/2007	10/01/2033
341081-EX-1	FLORIDA POWER & LIGHT CO 1ST MTGE				1FE	1,004,855	136.2760	1,362,760	1,000,000	1,003,736		(129)			6.200	6.163	JD	5,167	62,000	04/20/2006	06/01/2036
341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MTGE				1FE	2,490,615	132.6130	3,315,325	2,500,000	2,492,908		231			5.850	5.876	MN	24,375	146,250	11/29/2007	05/01/2037
341081-FR-3	FLORIDA POWER & LIGHT CO 1ST MTGE BONDS			2	1FE	5,900,595	117.1770	7,048,197	6,015,000	5,903,343		1,999			4.125	4.238	JD	20,677	248,119	10/11/2018	06/01/2048
341099-CH-0	FLORIDA POWER CORP 1ST MTGE				1FE	2,496,700	140.1060	3,502,650	2,500,000	2,497,375		78			6.350	6.360	MS	46,743	158,750	09/13/2007	09/15/2037
302508-AQ-9	FMR LLC BONDS 144A				1FE	10,523,800	139.6480	12,568,320	9,000,000	10,168,823		(96,742)			7.570	5.716	JD	30,280	681,300	05/21/2018	06/15/2029
345370-CQ-1	FORD MOTOR CO SR UNSCRD NOTES				2FE	2,659,419	88.8770	2,754,298	3,099,000	2,670,283		8,090			4.750	5.851	JJ	67,877	135,328	10/25/2019	01/15/2043
34959J-AH-1	FORTIVE CORPORATION SR UNSCRD NOTES			2	2FE	2,929,497	103.5450	3,106,350	3,000,000	2,932,737		1,315			4.300	4.445	JD	5,733	129,000	06/15/2017	06/15/2046
35802X-AJ-2	FRESENIUS MED CARE SR UNSCRD NOTES 144A			2	2FE	1,303,000	108.1270	1,405,651	1,300,000	1,301,575		(301)			4.750	4.720	AO	13,036	61,750	10/24/2014	10/15/2024
36164Q-NA-2	GE CAPITAL INTL FUNDING SR UNSCRD NOTES		D		2FE	4,327,400	106.9730	6,341,359	5,928,000	4,483,839		48,405			4.418	6.978	MN	33,465	261,899	07/01/2016	11/15/2035
37045V-AF-7	GENERAL MOTORS CO SR UNSCRD NOTES				2FE	3,250,800	112.3540	3,370,620	3,000,000	3,233,346		(4,582)			6.250	5.651	AO	46,354	187,500	10/21/2015	10/02/2043
37045V-AK-6	GENERAL MOTORS CO SR UNSCRD NOTES			2	2FE	1,748,600	118.0300	2,065,525	1,750,000	1,748,956		35			6.600	6.606	AO	28,875	115,500	02/18/2016	04/01/2036
37045V-AL-4	GENERAL MOTORS CO SR UNSCRD NOTES			2	2FE	749,318	117.3130	879,848	750,000	749,448		8			6.750	6.756	AO	12,656	50,625	02/18/2016	04/01/2046
37045X-BG-0	GENERAL MOTORS FINL CO SR UNSCRD NOTES			2	2FE	996,390	110.9020	1,109,020	1,000,000	997,558		327			5.250	5.297	MS	17,500	52,500	02/25/2016	03/01/2026
37331N-AB-7	GEORGIA-PACIFIC LLC CO GTD NOTES 144A				1FE	2,277,760	102.7760	2,312,460	2,250,000	2,252,865		(3,295)			5.400	5.241	MN	20,250	121,500	11/09/2010	11/01/2020
373298-CF-3	GEORGIA-PACIFIC LLC SR NOTES				1FE	1,477,313	121.5370	1,397,676	1,150,000	1,280,728		(28,643)			8.000	4.865	JJ	42,422	92,000	11/22/2011	01/15/2024
377372-AB-3	GLAXOSMITHKLINE CAP INC CO GTD				1FE	3,916,055	128.7770	4,454,396	3,459,000	3,886,247		(21,412)			5.375	4.214	AO	39,250	185,921	11/15/2018	04/15/2034
98417E-AR-1	GLENCORE FINANCE CANADA SR UNSCRD NOTES 144A		A		2FE	1,902,940	106.0190	2,120,380	2,000,000	1,911,159		1,810			5.550	5.907	AO	20,350	111,000	01/15/2015	10/25/2042
378272-AF-5	GLENCORE FUNDING LLC SR UNSCRD NOTES 144A				2FE	2,282,334	104.2100	2,547,935	2,445,000	2,377,698		17,661			4.125	5.013	MN	8,685	100,856	11/21/2013	05/30/2023
37940X-AC-6	GLOBAL PAYMENTS INC SR UNSCRD NOTES			2	2FE	997,440	106.9890	1,069,890	1,000,000	997,457		17			4.150	4.165	FA	15,793		08/07/2019	08/15/2049
361841-AP-4	GLP CAPITAL LP / FIN II SR UNSCRD NOTES			2	2FE	249,378	102.0700	255,175	250,000	249,386		9			4.000	4.030	JJ	3,389		08/15/2019	01/15/2030
38141G-GM-0	GOLDMAN SACHS GROUP INC SR UNSCRD NOTES				1FE	5,493,835	139.8360	7,690,980	5,500,000	5,494,776		111			6.250	6.258	FA	143,229	343,750	03/10/2011	02/01/2041
38141G-FD-1	GOLDMAN SACHS GROUP INC SUB NOTES				2FE	5,573,533	138.9130	7,640,215	5,500,000	5,562,282		(1,893)			6.750	6.639	AO	92,813	371,250	03/23/2011	10/01/2037
38239L-AA-4	GOODMAN US FIN ONE LLC SR UNSCRD NOTES 144A				2FE	1,244,245	104.7820	1,309,775	1,250,000	1,247,876		1,535			6.375	6.515	AO	16,823	79,688	06/07/2017	04/15/2021
382388-AU-0	GOODRICH CORP NOTES				2FE	5,565,844	129.6510	7,051,718	5,439,000	5,536,857		(3,221)			6.800	6.619	JJ	184,926	369,852	10/11/2006	07/01/2036
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 SR UNSCRD NOTES 144A			2	1FE	6,978,515	115.6510	8,256,325	7,139,000	6,981,445		2,625			4.581	4.723	MN	39,971	327,038	11/16/2018	05/17/2048
40049J-AT-4	GRUPO TELEVISA S.A. SR NOTES		D		2FE	3,611,227	134.6440	4,443,252	3,300,000	3,511,141		(10,535)			8.500	7.672	MS	85,708	280,500	03/23/2005	03/11/2032
40049J-AV-9	GRUPO TELEVISA S.A. SR NOTES		D		2FE	3,459,595	116.6450	4,082,575	3,500,000	3,483,953		2,483			6.625	6.731	MS	66,342	231,875	12/08/2005	03/18/2025
362320-BA-0	GTE CORP DEBS				2FE	5,298,300	125.1830	6,259,150	5,000,000	5,145,327		(12,882)			6.940	6.481	AO	73,256	347,000	02/23/1999	04/15/2028
406216-AY-7	HALLIBURTON COMPANY SR NOTES				2FE	994,860	144.3950	1,443,950	1,000,000	995,606		95			7.450	7.493	MS	21,936	74,500	03/10/2009	09/15/2039

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
406216-AW-1	HALLIBURTON COMPANY SR UNSCRD NOTES				2FE	4,985,490	132.4820	6,624,100	5,000,000	4,988,102		310			6.700	6.723	MS	98,639	335,000	09/10/2008	09/15/2038
406216-BK-6	HALLIBURTON COMPANY SR UNSCRD NOTES			2	2FE	4,178,400	114.3130	4,572,520	4,000,000	4,174,322		(3,513)			5.000	4.704	MN	25,556	200,000	10/12/2018	11/15/2045
413875-AW-5	HARRIS CORPORATION SR UNSCRD NOTES			2	2FE	4,998,860	111.4910	5,574,550	5,000,000	4,999,144		82			4.400	4.402	JD	9,778	220,000	10/11/2018	06/15/2028
416515-AS-3	HARTFORD FINL SVCS GRP SR UNSCRD NOTES				2FE	830,270	130.8010	1,308,010	1,000,000	859,698		4,106			5.950	7.426	AO	12,561	59,500	06/14/2010	10/15/2036
416515-BF-0	HARTFORD FINL SVCS GRP SR UNSCRD NOTES			2	2FE	1,977,540	102.6330	2,052,660	2,000,000	1,977,693		153			3.600	3.662	FA	26,400		08/08/2019	08/19/2049
416518-AC-2	HARTFORD FINL SVCS GRP SR UNSCRD NOTES				2FE	4,738,975	138.2000	6,509,220	4,710,000	4,735,970		(507)			6.625	6.577	AO	65,875	312,038	04/03/2012	04/15/2042
404119-BV-0	HCA INC SR SCRD NOTES			2	2FE	13,910,000	114.9500	15,690,675	13,650,000	13,900,851		(3,954)			5.500	5.370	JD	33,367	750,750	01/17/2019	06/15/2047
404119-BZ-1	HCA INC SR SCRD NOTES			2	2FE	295,584	111.7930	335,379	300,000	295,620		36			5.250	5.349	JD	700	8,006	06/05/2019	06/15/2049
19767Q-AQ-8	HCA INC SR UNSCRD NOTES				3FE	249,100	119.5000	280,825	235,000	243,228		(1,144)			7.580	6.828	MS	5,245	17,813	12/03/2013	09/15/2025
40414L-AE-9	HCP INC SR UNSCRD NOTES			2	2FE	1,978,900	140.9080	2,818,160	2,000,000	1,981,604		383			6.750	6.833	FA	56,250	135,000	01/19/2011	02/01/2041
40414L-AQ-2	HCP INC SR UNSCRD NOTES			2	2FE	249,765	103.7200	259,300	250,000	249,781		16			3.250	3.265	JJ	3,972		06/20/2019	07/15/2026
42217K-AX-4	HEALTH CARE REIT INC SR UNSCRD NOTES			2	2FE	1,729,938	135.5290	2,371,758	1,750,000	1,732,519		371			6.500	6.588	MS	33,493	113,750	03/10/2011	03/15/2041
423012-AG-8	HEINEKEN NV SR UNSCRD NOTES 144A		D	2	2FE	1,906,420	112.1390	2,242,780	2,000,000	1,908,446		1,670			4.350	4.648	MS	22,233	87,000	10/16/2018	03/29/2047
423452-AC-5	HELMERICH & PAYNE INC SR UNSCRD NOTES			2	2FE	512,320	109.2440	546,220	500,000	510,799		(1,521)			4.650	4.164	MS	6,846	11,625	03/18/2019	03/15/2025
023551-AF-1	HESS CORP BONDS				3FE	324,402	130.6850	392,055	300,000	314,180		(975)			7.875	7.192	AO	5,906	23,625	02/26/2002	10/01/2029
023551-AM-6	HESS CORP NOTES				3FE	3,197,067	126.4840	3,731,278	2,950,000	3,124,654		(8,176)			7.125	6.452	MS	61,889	210,188	10/09/2007	03/15/2033
428236-BM-4	HEWLETT-PACKARD CO SR UNSCRD NOTES				2FE	704,585	102.9940	720,958	700,000	700,914		(614)			4.300	4.204	JD	2,508	30,100	03/13/2013	06/01/2021
42981D-AA-4	HIGH STREET FDG TRUST II SR UNSCRD NOTES 144A			2	2FE	4,247,202	114.1360	4,987,743	4,370,000	4,249,823		2,077			4.682	4.862	FA	77,295	204,603	10/30/2018	02/15/2048
437076-AS-1	HOME DEPOT INC SR UNSCRD NOTES				1FE	495,967	138.0480	586,704	425,000	492,972		(2,621)			5.875	4.515	JD	1,040	24,969	11/02/2018	12/16/2036
437076-AU-6	HOME DEPOT INC SR UNSCRD NOTES			2	1FE	838,073	132.6930	995,198	750,000	826,197		(2,240)			5.400	4.621	MS	11,925	40,500	01/23/2014	09/15/2040
437076-BD-3	HOME DEPOT INC SR UNSCRD NOTES			2	1FE	2,008,380	127.2870	2,545,740	2,000,000	2,007,543		(168)			4.875	4.848	FA	36,833	97,500	11/21/2013	02/15/2044
437076-BH-4	HOME DEPOT INC SR UNSCRD NOTES			2	1FE	3,733,168	117.9250	4,422,188	3,750,000	3,733,692		361			4.250	4.278	AO	39,844	159,375	10/18/2018	04/01/2046
437076-BX-9	HOME DEPOT INC SR UNSCRD NOTES			2	1FE	6,708,035	123.5330	8,338,478	6,750,000	6,708,757		675			4.500	4.538	JD	21,094	303,750	11/28/2018	12/06/2048
438516-AR-7	HONEYWELL INTERNATIONAL BONDS				1FE	1,603,749	133.4510	1,840,289	1,379,000	1,603,749					5.700	4.352	MS	23,144	78,603	11/02/2018	03/15/2036
438516-BS-4	HONEYWELL INTERNATIONAL SR UNSCRD NOTES			2	1FE	4,069,903	113.7780	6,826,680	6,000,000	4,116,868		24,850			3.812	6.188	MN	25,413	228,720	01/29/2018	11/21/2047
42824C-AN-9	HP ENTERPRISE CO SR UNSCRD NOTES			2	2FE	2,778,048	105.6630	2,905,733	2,750,000	2,763,976		(4,893)			4.400	4.195	AO	25,544	121,000	12/23/2016	10/15/2022
404201-AA-5	HSBC BANK USA SUB NOTES				1FE	5,182,600	133.4020	6,670,100	5,000,000	5,147,547		(6,356)			5.875	5.578	MN	48,958	293,750	07/31/2013	11/01/2034
40428H-PB-2	HSBC USA INC SUB NOTES				1FE	4,427,012	102.0970	4,541,275	4,448,000	4,445,915		2,714			5.000	5.066	MS	58,071	222,400	05/16/2012	09/27/2020
444859-BG-6	HUMANA INC SR UNSCRD NOTES			2	2FE	1,748,338	117.2120	2,051,210	1,750,000	1,748,410		28			4.800	4.806	MS	24,733	84,000	03/13/2017	03/15/2047
444859-BL-5	HUMANA INC SR UNSCRD NOTES			2	2FE	7,819,135	104.7980	8,121,845	7,750,000	7,818,652		(483)			3.950	3.899	FA	115,647		08/08/2019	08/15/2049
446150-AM-6	HUNTINGTON BANCSHARES SR UNSCRD NOTES			2	2FE	4,969,000	108.0660	5,403,300	5,000,000	4,974,226		4,206			4.000	4.108	MN	25,556	200,000	10/11/2018	05/15/2025
44841S-AC-3	HUTCHISON WHAM INT 03/33 CO GTD 144A		D		1FE	8,597,580	146.6590	10,266,130	7,000,000	8,308,293		(68,343)			7.450	5.428	MN	53,599	521,500	09/12/2016	11/24/2033
448579-AD-4	HYATT HOTELS CORP SR UNSCRD NOTES			2	2FE	748,845	104.2870	782,153	750,000	749,771		132			5.375	5.395	FA	15,229	40,313	08/04/2011	08/15/2021
29266M-AF-6	IBERDROLA INTL BV SR UNSCRD NOTES		D		2FE	3,853,020	140.0660	4,902,310	3,500,000	3,778,808		(9,668)			6.750	5.985	JJ	108,938	236,250	03/23/2010	07/15/2036
45138L-BE-2	IDAHO POWER COMPANY 1ST MTGE NOTES			2	1FE	997,420	110.4780	1,104,780	1,000,000	997,594		51			4.050	4.065	MS	13,500	40,500	03/07/2016	03/01/2046
449505-AA-4	IFM US COLONIAL PIPELINE 2 LLC SR SCRD NOTES 144A			2	3FE	3,997,800	104.5570	4,182,280	4,000,000	3,999,646		247			6.450	6.457	MN	43,000	258,000	04/14/2011	05/01/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSCRD NOTES			2	1FE	985,390	127.0720	1,270,720	1,000,000	987,606		312			4.875	4.969	MS	14,354	48,750	08/24/2011	09/15/2041
455434-BS-8	INDIANAPOLIS PWR & LIGHT 1ST MTGE BONDS 144A			2	1FE	9,451,943	115.6660	10,679,442	9,233,000	9,435,180		(4,223)			4.700	4.553	MS	144,650	433,951	09/28/2015	09/01/2045
458140-AN-0	INTEL CORP SR UNSCRD NOTES				1FE	1,963,500	116.6700	2,333,400	2,000,000	1,971,948		1,608			4.000	4.141	JD	3,556	80,000	04/11/2014	12/15/2032
458140-AT-7	INTEL CORP SR UNSCRD NOTES			2	1FE	749,415	128.2960	962,220	750,000	749,458		10			4.900	4.905	JJ	15,517	36,750	07/22/2015	07/29/2045
460146-CC-5	INTERNATIONAL PAPER CO SR UNSCRD NOTES				2FE	1,485,720	147.9570	1,479,570	1,000,000	1,483,170		(2,550)			8.700	4.742	JD	3,867	43,500	10/31/2019	06/15/2038
460146-CF-8	INTERNATIONAL PAPER CO SR UNSCRD NOTES				2FE	1,415,285	138.5500	1,690,310	1,220,000	1,398,485		(4,562)			7.300	6.027	MN	11,380	89,060	12/14/2015	11/15/2039
460146-CH-4	INTERNATIONAL PAPER CO SR UNSCRD NOTES			2	2FE	999,860	124.8290	1,248,290	1,000,000	999,876		3			6.000	6.001	MN	7,667	60,000	11/08/2011	11/15/2041
460146-CM-3	INTERNATIONAL PAPER CO SR UNSCRD NOTES			2	2FE	2,433,883	117.6860	2,883,307	2,450,000	2,436,114		567			5.000	5.053	MS	36,069	122,500	06/12/2015	09/15/2035
460146-CN-1	INTERNATIONAL PAPER CO SR UNSCRD NOTES			2	2FE	964,740	115.0760	1,150,760	1,000,000	965,468		582			5.150	5.397	MN	6,581	51,500	10/19/2018	05/15/2046
461070-AG-9	INTERSTATE POWER & LIGHT SR UNSCRD NOTES				2FE	7,508,764	133.0860	8,822,271	6,629,000	7,472,330		(15,908)			6.250	5.159	JJ	191,044	328,125	09/20/2019	07/15/2039
459200-AS-0	INTL BUSINESS MACHINES CORP DEBS				1FE	2,023,120	127.5620	2,551,240	2,000,000	2,011,672		(1,081)			6.500	6.406	JJ	59,944	130,000	10/21/2002	01/15/2028
459200-BB-6	INTL BUSINESS MACHINES CORP DEBS				1FE	3,243,955	133.4330	4,336,573	3,250,000	3,246,190		133			5.875	5.886	MN	16,972	190,938	10/14/2004	11/29/2032
459200-GS-4	INTL BUSINESS MACHINES CORP SR UNSCRD NOTES				1FE	6,058,162	132.1570	8,920,598	6,750,000	6,165,947		14,037			5.600	6.369	MN	32,550	378,000	11/30/2009	11/30/2039
158525-AR-6	INTL PAPER CO DEBS				2FE	3,407,204	120.7580	4,184,265	3,465,000	3,440,815		3,199			7.350	7.500	MN	42,446	254,678	12/14/2001	11/01/2025
472319-AC-6	JEFFERIES GROUP LLC DEBS				2FE	4,940,146	119.4730	5,370,311	4,495,000	4,920,007		(12,136)			6.250	5.361	JJ	129,543	218,438	09/20/2019	01/15/2036
472319-AE-2	JEFFERIES GROUP LLC SR UNSCRD NOTES				2FE	400,170	117.3130	586,565	500,000	442,102		5,375			6.450	8.565	JD	2,060	32,250	09/28/2007	06/08/2027
472319-AM-4	JEFFERIES GROUP LLC SR UNSCRD NOTES				2FE	1,966,480	119.1780	2,383,560	2,000,000	1,968,578		567			6.500	6.634	JJ	58,139	130,000	05/24/2016	01/20/2043
476556-CP-8	JERSEY CENTRAL PWR & LT SR UNSCRD NOTES				2FE	5,021,803	128.1480	6,215,178	4,850,000	4,979,832		(4,548)			6.400	6.138	MN	39,662	310,400	09/28/2007	05/15/2036
476556-CX-1	JERSEY CENTRAL PWR & LT SR UNSCRD NOTES				2FE	915,120	129.3550	1,293,550	1,000,000	931,933		1,991			6.150	6.824	JD	5,125	61,500	04/09/2008	06/01/2037
478160-AL-8	JOHNSON & JOHNSON DEBS				1FE	7,613,766	124.8290	10,017,527	8,025,000	7,755,775		13,432			4.950	5.302	MN	50,758	397,238	04/01/2005	05/15/2033
478160-BJ-2	JOHNSON & JOHNSON SR UNSCRD NOTES			2	1FE	1,495,553	118.4770	1,777,155	1,500,000	1,496,521		178			4.375	4.397	JD	4,740	65,625	12/02/2013	12/05/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
478160-BU-7	JOHNSON & JOHNSON SR UNSCRD NOTES			2	1FE	746,063	109.4410	820,808	750,000	746,618		152			3.550	3.587	MS	8,875	26,625	02/25/2016	03/01/2036
478160-BV-5	JOHNSON & JOHNSON SR UNSCRD NOTES			2	1FE	1,439,183	113.0390	1,695,585	1,500,000	1,440,929		1,249			3.700	3.940	MS	18,500	55,500	10/22/2018	03/01/2046
78408L-AA-5	JOHNSON (S.C.) & SON INC SR UNSCRD NOTES 144A			2	1FE	1,732,300	104.2180	2,084,360	2,000,000	1,761,565		5,393			4.000	4.859	MN	10,222	80,000	11/20/2013	05/15/2043
478375-AL-2	JOHNSON CONTROLS INTL PL SR UNSCRD NOTES		D	2	2FE	1,129,447	109.9250	1,132,228	1,030,000	1,129,243		(204)			4.625	3.997	JJ	23,686		11/22/2019	07/02/2044
478375-AU-2	JOHNSON CONTROLS INTL PL SR UNSCRD NOTES		D	2	2FE	743,160	108.1680	811,260	750,000	743,501		120			4.500	4.556	FA	12,750	33,750	02/02/2017	02/15/2047
06423A-AJ-2	JP MORGAN CHASE & CO JR SUB NOTES				2FE	2,163,595	145.8800	3,136,420	2,150,000	2,162,670		(751)			8.750	8.661	MS	62,708	188,125	09/10/2018	09/01/2030
46625H-LL-2	JP MORGAN CHASE & CO SR SUB NOTES				1FE	1,008,980	127.2860	1,272,860	1,000,000	1,008,383		(164)			4.950	4.892	JD	4,125	49,500	12/09/2015	06/01/2045
46625H-JB-7	JP MORGAN CHASE & CO SR UNSCRD NOTES				1FE	1,990,020	136.9540	2,739,080	2,000,000	1,991,392		201			5.600	5.635	JJ	51,644	112,000	07/14/2011	07/15/2041
46647P-AL-0	JPMORGAN CHASE & CO SR UNSCRD NOTES			2	1FE	1,768,340	113.3110	2,266,220	2,000,000	1,772,375		3,690			3.964	4.687	MN	10,130	79,280	11/26/2018	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO SR UNSCRD NOTES			2	1FE	1,108,988	112.5480	1,406,850	1,250,000	1,111,760		2,255			3.897	4.590	JJ	21,379	48,713	10/11/2018	01/23/2049
485134-BS-8	KANSAS CITY POWER & LT SR SCRD NOTES			2	1FE	4,980,880	113.4730	5,673,650	5,000,000	4,981,154		274			4.125	4.147	AO	51,563	105,417	03/18/2019	04/01/2049
485170-AS-3	KANSAS CITY SOUTHERN SR UNSCRD NOTES			2	2FE	8,555,750	118.7800	10,096,300	8,500,000	8,552,585		(1,054)			4.950	4.907	FA	158,950	420,750	07/25/2016	08/15/2045
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTGE BONDS			2	1FE	3,308,008	116.1070	3,773,478	3,250,000	3,303,309		(1,180)			4.375	4.268	AO	35,547	142,188	09/24/2015	10/01/2045
49326Y-AA-7	KEYCORP CAP II CAP SECS				3FE	301,250	119.8690	299,673	250,000	292,211		(3,602)			6.875	4.604	MS	4,965	17,188	05/22/2017	03/17/2029
49337W-AC-4	KEYSPAN CORP SR NOTES				2FE	4,403,840	137.6610	5,506,440	4,000,000	4,248,030		(14,723)			8.000	7.168	MN	40,889	320,000	10/23/2002	11/15/2030
494368-AS-2	KIMBERLY-CLARK CORP SR UNSCRD DEBS				1FE	3,048,210	125.9270	3,777,810	3,000,000	3,026,888		(2,525)			6.375	6.231	JJ	95,625	191,250	07/10/2008	01/01/2028
494368-BL-6	KIMBERLY-CLARK CORP SR UNSCRD NOTES				1FE	6,349,140	106.4660	7,452,620	7,000,000	6,422,796		14,149			3.700	4.260	JD	21,583	259,000	04/10/2014	06/01/2043
28370T-AE-9	KINDER MORGAN ENERGY PARTNERS SR UNSCRD NOTES			2	2FE	993,370	104.2400	1,042,400	1,000,000	998,597		748			5.000	5.085	AO	12,500	50,000	09/15/2011	10/01/2021
28336L-BH-1	KINDER MORGAN INC SR UNSCRD NOTES				2FE	1,658,500	128.6110	1,993,471	1,550,000	1,645,398		(2,879)			7.420	6.806	FA	43,448	115,010	09/16/2014	02/15/2037
28368E-AD-8	KINDER MORGAN INC SR UNSCRD NOTES				2FE	3,061,988	137.9040	3,708,239	2,689,000	2,995,492		(17,431)			7.800	6.392	FA	87,393	209,742	07/08/2016	08/01/2031
494550-BF-2	KINDER MORGAN INC SR UNSCRD NOTES				2FE	1,507,335	127.2320	1,908,480	1,500,000	1,506,114		(140)			6.550	6.514	MS	28,929	98,250	05/12/2010	09/15/2040
494550-BP-0	KINDER MORGAN INC SR UNSCRD NOTES			2	2FE	898,438	109.6790	1,370,988	1,250,000	918,057		5,286			5.000	7.417	MS	20,833	62,500	11/20/2015	03/01/2043
496902-AN-7	KINROSS GOLD CORP SR UNSCRD NOTES		A	2	2FE	1,575,716	111.0000	1,776,000	1,600,000	1,588,443		2,108			5.950	6.134	MS	28,031	95,200	12/20/2016	03/15/2024
496902-AQ-0	KINROSS GOLD CORP SR UNSCRD NOTES		A	2	2FE	375,000	104.7500	392,813	375,000	375,000					4.500	4.500	JJ	7,781	16,875	07/10/2018	07/15/2027
49725V-AB-8	KIOWA POWER PARTNERS LLC NOTES 144A			4	2FE	73,483	101.9110	70,317	68,998	69,965		(553)			5.737	3.982	MJSD	11	3,958	05/17/2013	03/30/2021
48249D-AA-9	KKR GROUP FIN CO II SR UNSCRD NOTES 144A			2	1FE	7,353,566	122.3100	9,020,363	7,375,000	7,355,149		468			5.500	5.521	FA	169,010	405,625	12/14/2016	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III SR UNSCRD NOTES 144A			2	1FE	4,881,850	118.4420	5,922,100	5,000,000	4,888,305		2,204			5.125	5.289	JD	21,354	256,250	02/10/2017	06/01/2044
42307T-AG-3	KRAFT HEINZ FOODS CO SR UNSCRD NOTES				2FE	271,700	125.9500	277,090	220,000	261,082		(2,438)			6.750	4.719	MS	4,373	14,850	03/31/2015	03/15/2032
50076Q-AN-6	KRAFT HEINZ FOODS CO SR UNSCRD NOTES				2FE	2,278,812	121.3900	2,427,800	2,000,000	2,251,158		(6,740)			6.500	5.463	FA	51,278	130,000	06/17/2015	02/09/2040
50076Q-AR-7	KRAFT HEINZ FOODS CO SR UNSCRD NOTES				2FE	5,586,971	124.9440	5,809,896	4,650,000	5,484,603		(24,692)			6.875	5.360	JJ	137,643	319,688	06/12/2015	01/26/2039
501044-BZ-3	KROGER CO CO GTD				2FE	7,697,205	138.5350	9,697,450	7,000,000	7,453,459		(26,407)			7.500	6.671	AO	131,250	525,000	10/03/2007	04/01/2031
502431-AA-7	L3HARRIS TECH INC SR UNSCRD NOTES 144A			2	2FE	1,945,596	102.4590	1,997,951	1,950,000	1,946,991		1,395			4.950	5.093	FA	36,465	48,263	07/02/2019	02/15/2021
502431-AC-3	L3HARRIS TECH INC SR UNSCRD NOTES 144A			2	2FE	895,726	106.2030	994,060	936,000	899,434		3,708			3.950	4.948	MN	3,389	18,486	07/02/2019	05/28/2024
502431-AD-1	L3HARRIS TECH INC SR UNSCRD NOTES 144A			2	2FE	747,021	107.3130	804,848	750,000	747,206		185			3.850	3.912	JD	1,283	14,438	07/02/2019	12/15/2026
505861-AC-8	LAFARGE SA SR UNSCRD NOTES		D		2FE	1,632,582	130.7110	2,120,132	1,622,000	1,631,860		(388)			7.125	7.057	JJ	53,289	115,568	01/21/2015	07/15/2036
50587K-AB-7	LAFARGEHOLCIM FINANCE US SR UNSCRD NOTES 144A			2	2FE	1,696,713	102.8210	1,799,368	1,750,000	1,699,451		895			4.750	4.946	MS	22,859	83,125	12/06/2016	09/22/2046
50201D-AA-1	LCPR SR SECURED FIN DAC 1ST LIEN 144A		D	2	4FE	899,219	106.0000	927,500	875,000	898,441		(778)			6.750	6.096	AO	10,828		10/24/2019	10/15/2027
526057-CT-9	LENNAR CORP SR UNSCRD NOTES			2	3FE	550,000	109.5000	602,250	550,000	550,000					5.250	5.250	JD	2,406	28,875	06/11/2018	06/01/2026
583491-AC-9	LEONARDO US HOLDINGS INC SR UNSCRD NOTES 144A				3FE	6,438,809	111.5000	7,402,485	6,639,000	6,441,797		2,988			6.250	6.518	JJ	191,332	207,469	06/19/2019	01/15/2040
527288-BF-0	LEUCADIA NATIONAL CORP SR UNSCRD NOTES			2	2FE	5,609,163	115.7940	7,526,610	6,500,000	5,651,340		11,632			6.625	7.838	AO	81,340	430,625	03/31/2016	10/23/2043
53079E-BG-8	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A				2FE	763,135	111.7550	838,163	750,000	762,147		(988)			4.569	4.351	FA	14,278	17,419	01/28/2019	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A			2	2FE	998,850	111.6740	1,116,740	1,000,000	998,866		16			4.500	4.507	JD	2,000	23,000	06/04/2019	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A			2	2FE	861,641	104.0160	1,040,160	1,000,000	862,158		517			3.951	3.955	AO	10,317		09/27/2019	10/15/2050
534187-AR-0	LINCOLN NATIONAL CORP SR UNSCRD				2FE	3,972,350	124.9700	4,998,800	4,000,000	3,979,291		721			6.150	6.201	AO	57,400	246,000	04/06/2006	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP SR UNSCRD NOTES				2FE	3,997,100	129.4500	5,178,000	4,000,000	3,997,691		67			6.300	6.305	AO	57,400	252,000	10/03/2007	10/09/2037
5394E8-BR-9	LLOYDS BANK PLC SR UNSCRD NOTES		D	2	1FE	401,363	57.1500	397,193	695,000	415,321		13,959			0.000	3.904	AO			02/12/2019	04/26/2033
539830-BB-4	LOCKHEED MARTIN CORP SR UNSCRD NOTES				1FE	3,345,326	114.1990	5,237,166	4,586,000	3,462,156		20,655			4.070	6.017	JD	8,296	186,650	12/04/2017	12/15/2042
539830-BK-4	LOCKHEED MARTIN CORP SR UNSCRD NOTES			2	1FE	735,930	118.6080	889,560	750,000	737,795		489			4.500	4.643	MN	4,313	33,750	11/16/2015	05/15/2036
539830-BL-2	LOCKHEED MARTIN CORP SR UNSCRD NOTES			2	1FE	2,811,013	127.1570	3,496,818	2,750,000	2,806,624		(1,159)			4.700	4.562	MN	16,515	129,250	12/07/2015	05/15/2046
546676-AX-5	LOUISVILLE GAS & ELEC 1ST MTGE BONDS			2	1FE	5,300,053	115.3650	6,056,663	5,250,000	5,296,079		(1,001)			4.375	4.317	AO	57,422	229,688	09/22/2015	10/01/2045
546676-AY-3	LOUISVILLE GAS & ELEC 1ST MTGE BONDS			2	1FE	2,996,460	115.2290	3,456,870	3,000,000	2,996,505		45			4.250	4.257	AO	31,875	63,750	03/18/2019	04/01/2049
548661-AH-0	LOWES COS INC DEBS				2FE	1,068,922	127.3960	1,337,658	1,050,000	1,059,736		(876)			6.875	6.725	FA	27,271	72,188	04/01/2005	02/15/2028
548661-AK-3	LOWES COS INC DEBS				2FE	4,976,437	127.4820	6,374,100	5,000,000	4,987,775		942			6.500	6.536	MS	95,694	325,000	08/23/1999	03/15/2029
548661-CX-3	LOWES COS INC SR UNSCRD NOTES			2	2FE	2,162,884	114.6660	2,425,186	2,115,000	2,161,415		(1,228)			4.650	4.491	AO	20,762	98,348	10/17/2018	04/15/2042
548661-DA-2	LOWES COS INC SR UNSCRD NOTES			2	2FE	719,563	115.6210	722,631	625,000	719,180		(383)			5.000	3.997	MS	9,201		11/04/2019	09/15/2043
548661-DQ-7	LOWES COS INC SR UNSCRD NOTES			2	2FE	938,150	108.0340	1,080,340	1,000,000	939,515		1,119			4.050	4.434	MN	6,525	40,500	10/15/2018	05/03/2047
548661-CL-9	LOWES COS INC UNSCRD				2FE	2,144,531	124.2780	2,709,260	2,180,000	2,153,324		909			5.800	5.916	AO	26,693	126,440	12/21/2006	10/15/2036

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
552081-AD-3	LYONDELLBASELL IND NV SR UNSCRD NOTES		D	2	2FE	135,625	106.2280	132,785	125,000	127,183		(1,253)			6.000	4.875	MN	958	7,500	01/30/2012	11/15/2021
55616X-AG-2	MACYS RETAIL HLDGS INC SR UNSCRD NOTES			2	2FE	2,422,178	92.0030	2,708,568	2,944,000	2,432,874		10,126			5.125	6.635	JJ	69,572	150,880	12/12/2018	01/15/2042
55616X-AM-9	MACYS RETAIL HLDGS INC SR UNSCRD NOTES			2	2FE	4,243,598	95.1730	4,875,713	5,123,000	4,282,029		33,411			4.500	6.200	JD	10,246	230,535	12/19/2018	12/15/2034
559080-AK-2	MAGELLAN MIDSTREAM PARTN SR UNSCRD NOTES			2	2FE	2,473,320	112.9210	2,710,104	2,400,000	2,448,467		(6,944)			5.000	4.607	MS	40,000	120,000	03/07/2016	03/01/2026
559080-AN-6	MAGELLAN MIDSTREAM PARTN SR UNSCRD NOTES			2	2FE	11,651,407	116.1190	13,585,923	11,700,000	11,652,364		957			4.850	4.876	FA	236,438	304,216	01/11/2019	02/01/2049
56501R-AD-8	MANULIFE FINANCIAL CORP SR UNSCRD NOTES		A		1FE	3,063,955	133.0610	3,813,528	2,866,000	3,060,272		(3,442)			5.375	4.912	MS	50,065	154,048	11/27/2018	03/04/2046
565849-AB-2	MARATHON OIL CORP NOTES				2FE	5,933,065	127.0520	7,305,490	5,750,000	5,890,248		(7,415)			6.800	6.506	MS	115,128	391,000	09/12/2016	03/15/2032
565849-AE-6	MARATHON OIL CORP SR UNSCRD NOTES				2FE	1,897,665	127.5900	1,913,850	1,500,000	1,893,724		(3,941)			6.600	4.446	AO	24,750	49,500	09/20/2019	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP SR UNSCRD NOTES			2	2FE	1,490,555	129.8870	1,948,305	1,500,000	1,491,933		173			6.500	6.547	MS	32,500	97,500	02/03/2011	03/01/2041
56585A-AM-4	MARATHON PETROLEUM CORP SR UNSCRD NOTES			2	2FE	5,585,832	114.8390	6,430,984	5,600,000	5,586,645		215			5.850	5.868	JD	14,560	327,600	12/07/2015	12/15/2045
56585A-BB-7	MARATHON PETROLEUM CORP SR UNSCRD NOTES			2	2FE	999,343	102.7380	1,027,380	1,000,000	999,476		132			5.125	5.139	AO	12,813	25,625	05/22/2019	04/01/2024
570535-AQ-7	MARKEL CORP SR UNSCRD NOTES				2FE	3,233,213	114.7630	3,729,798	3,250,000	3,234,218		282			5.000	5.033	AO	38,819	162,500	12/13/2016	04/05/2046
570535-AT-1	MARKEL CORP SR UNSCRD NOTES			2	2FE	746,768	117.8480	883,860	750,000	746,797		29			5.000	5.028	MN	4,271	18,750	05/15/2019	05/20/2049
570535-AV-6	MARKEL CORP SR UNSCRD NOTES			2	2FE	3,591,900	103.0790	3,710,844	3,600,000	3,591,938		38			4.150	4.163	MS	43,160		09/12/2019	09/17/2050
571676-AD-7	MARS INC SR UNSCRD NOTES 144A			2	1FE	998,750	110.5790	1,105,790	1,000,000	998,784		34			3.875	3.884	AO	9,688	19,590	03/26/2019	04/01/2039
571676-AF-2	MARS INC SR UNSCRD NOTES 144A			2	1FE	4,699,336	113.2000	5,320,400	4,700,000	4,699,346		10			3.950	3.951	AO	46,413	93,856	03/27/2019	04/01/2049
571748-AR-3	MARSH & MCLENNAN COS INC SR UNSCRD NOTES			2	1FE	2,502,715	103.6320	2,590,800	2,500,000	2,500,507		(311)			4.800	4.786	JJ	55,333	120,000	07/13/2011	07/15/2021
574599-BL-9	MASCO CORP SR UNSCRD NOTES			2	2FE	248,810	108.0710	270,178	250,000	249,203		108			4.375	4.434	AO	2,734	10,938	03/10/2016	04/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSCRD NOTES 144A				1FE	4,582,786	133.4210	5,603,682	4,200,000	4,570,662		(11,264)			5.900	5.166	MN	31,663	247,800	10/29/2018	11/15/2039
58013M-EC-4	MCDONALD'S CORP SR UNSCRD NOTES				2FE	4,635,423	135.8260	5,100,266	3,755,000	4,529,594		(27,706)			6.300	4.589	AO	49,942	236,565	03/23/2016	10/15/2037
58013M-EZ-3	MCDONALD'S CORP SR UNSCRD NOTES			2	2FE	747,593	118.6040	889,530	750,000	747,918		86			4.700	4.725	JD	2,154	35,250	12/02/2015	12/09/2035
58013M-FA-7	MCDONALD'S CORP SR UNSCRD NOTES			2	2FE	6,782,920	120.5610	8,077,587	6,700,000	6,777,094		(1,538)			4.875	4.796	JD	19,960	326,625	12/03/2015	12/09/2045
58013M-FC-3	MCDONALD'S CORP SR UNSCRD NOTES			2	2FE	946,520	113.7070	1,137,070	1,000,000	947,617		961			4.450	4.797	MS	14,833	44,500	11/15/2018	03/01/2047
58013M-FK-5	MCDONALD'S CORP SR UNSCRD NOTES			2	2FE	735,563	101.7220	762,915	750,000	735,671		108			3.625	3.732	MS	10,497		08/07/2019	09/01/2049
552676-AQ-1	MDC HOLDINGS INC SR UNSCRD NOTES			2	3FE	4,509,500	104.0000	4,784,000	4,600,000	4,514,191		1,645			6.000	6.152	JJ	127,267	276,000	10/11/2017	01/15/2043
582839-AF-3	MEAD JOHNSON NUTRITION CO SR UNSCRD NOTES				1FE	268,666	133.4280	313,556	235,000	266,141		(917)			5.900	4.852	MN	2,311	13,865	02/03/2017	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION CO SR UNSCRD NOTES			2	1FE	1,534,590	109.3120	1,639,680	1,500,000	1,523,683		(3,698)			4.125	3.811	MN	7,906	61,875	12/01/2016	11/15/2025
585055-BT-2	MEDTRONIC INC SR UNSCRD NOTES				1FE	1,042,320	118.4080	1,184,080	1,000,000	1,037,199		(1,739)			4.375	4.045	MS	12,882	43,750	11/22/2016	03/15/2035
585055-BU-9	MEDTRONIC INC SR UNSCRD NOTES				1FE	1,745,310	125.9560	2,204,230	1,750,000	1,745,700		88			4.625	4.642	MS	23,832	80,938	09/01/2015	03/15/2045
58933Y-AJ-4	MERCK & CO INC SR UNSCRD NOTES				1FE	769,613	119.3190	894,893	750,000	768,251		(465)			4.150	3.989	MN	3,718	31,125	11/30/2016	05/18/2043
59156R-AE-8	METLIFE INC SR NOTES				1FE	2,076,378	140.9530	2,819,060	2,000,000	2,050,261		(2,471)			6.500	6.214	JD	5,778	130,000	04/01/2005	12/15/2032
59156R-AM-0	METLIFE INC SR NOTES				1FE	699,818	134.4390	1,008,293	750,000	713,202		1,389			5.700	6.198	JD	1,900	42,750	04/07/2006	06/15/2035
59156R-BR-8	METLIFE INC SR UNSCRD NOTES			2	1FE	1,582,505	123.2520	1,848,780	1,500,000	1,583,832		40			4.600	4.218	MN	9,200	57,500	11/04/2019	05/13/2046
594918-AW-4	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	4,673,736	106.4590	5,003,573	4,700,000	4,688,497		2,655			3.625	3.692	JD	7,572	170,375	12/04/2013	12/15/2023
594918-BD-5	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	958,920	113.7240	1,137,240	1,000,000	961,229		884			3.750	3.996	FA	14,479	37,500	05/05/2017	02/12/2045
594918-BK-9	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	1,018,330	118.9760	1,189,760	1,000,000	1,017,472		(788)			4.200	4.046	MN	6,767	42,000	11/26/2018	11/03/2035
594918-BL-7	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	1,074,700	125.2200	1,252,200	1,000,000	1,070,636		(1,585)			4.450	4.004	MN	7,169	44,500	05/03/2017	11/03/2045
594918-BT-0	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	1,602,073	113.0750	1,978,813	1,750,000	1,610,353		2,812			3.700	4.201	FA	25,720	64,750	12/12/2016	08/08/2046
594918-BZ-6	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	997,830	118.3010	1,183,010	1,000,000	998,046		77			4.100	4.116	FA	16,514	41,000	01/30/2017	02/06/2037
594918-CA-0	MICROSOFT CORP SR UNSCRD NOTES			2	1FE	1,246,638	122.7060	1,533,825	1,250,000	1,246,810		62			4.250	4.266	FA	21,398	53,125	01/30/2017	02/06/2047
595620-AE-5	MIDAMERICAN ENERGY CO 1ST MTGE BONDS				1FE	998,910	131.8350	1,318,350	1,000,000	999,280		27			5.750	5.757	MN	9,583	57,500	02/08/2006	11/01/2035
59562H-AJ-7	MIDAMERICAN FUNDING LLC SCRD				1FE	3,500,000	131.8540	4,614,890	3,500,000	3,500,000					6.927	6.927	MS	80,815	242,445	03/09/1999	03/01/2029
59748T-AA-7	MIDLAND COGENERATION VENTURE SR SCRD NOTES 144A			4	3FE	1,697,868	100.2810	1,702,639	1,697,868	1,697,868					6.000	5.999	MS	29,996	101,872	08/17/2011	03/15/2025
605417-BZ-6	MISSISSIPPI POWER CO SR UNSCRD NOTES				2FE	1,668,533	107.5250	1,639,756	1,525,000	1,667,306		(1,227)			4.250	3.634	MS	19,084		09/12/2019	03/15/2042
60871R-AD-2	MOLSON COORS BREWING CO SR UNSCRD NOTES				2FE	4,606,855	109.3460	5,412,627	4,950,000	4,633,144		6,843			5.000	5.496	MN	41,250	247,500	12/10/2015	05/01/2042
50075N-AC-8	MONDELEZ INTERNATIONAL INC SR UNSCRD NOTES				2FE	801,878	127.7100	957,825	750,000	782,462		(1,866)			6.500	5.981	MN	8,125	48,750	12/17/2004	11/01/2031
50075N-AZ-7	MONDELEZ INTERNATIONAL INC SR UNSCRD NOTES				2FE	2,744,288	129.5070	3,588,639	2,771,000	2,748,312		532			6.500	6.574	FA	71,045	180,115	02/04/2010	02/09/2040
61238Q-AA-6	MONTELL FINANCE CO-B.V. SR UNSCRD NOTES 144A		D		2FE	12,584,141	127.9080	12,100,097	9,460,000	11,446,833		(227,541)			8.100	4.634	MS	225,621	766,260	02/22/2017	03/15/2027
615394-AM-5	MOOG INC SR UNSCRD NOTES 144A			2	3FE	125,000	101.7600	127,200	125,000	125,000					4.250	4.250	JD	266		12/06/2019	12/15/2027
617446-7P-8	MORGAN STANLEY SR UNSCRD NOTES				1FE	491,650	102.0180	510,090	500,000	499,340		1,124			5.500	5.742	JJ	11,993	27,500	09/13/2011	07/24/2020
617446-HD-4	MORGAN STANLEY SR UNSCRD NOTES				1FE	743,190	143.1000	1,073,250	750,000	744,848		253			7.250	7.336	AO	13,594	54,375	10/11/2011	04/01/2032
61744Y-AL-2	MORGAN STANLEY SR UNSCRD NOTES			2	1FE	2,065,523	111.0940	2,499,615	2,250,000	2,072,818		5,968			3.971	4.607	JJ	39,462	89,348	10/11/2018	07/22/2038
61746B-CY-0	MORGAN STANLEY SR UNSCRD NOTES				1FE	4,593,600	121.8030	5,481,135	4,500,000	4,550,354		(6,042)			6.250	6.042	FA	110,938	281,250	11/17/2010	08/09/2026
617482-V9-2	MORGAN STANLEY SR UNSCRD NOTES				1FE	2,570,542	147.4250	3,833,050	2,600,000	2,573,647		508			6.375	6.461	JJ	72,285	165,750	07/19/2012	07/24/2042
61945C-AA-1	MOSAIC CO SR UNSCRD NOTES			2	2FE	611,559	102.8520	633,568	616,000	614,844		585			3.750	3.855	MN	2,952	23,100	10/28/2013	11/15/2021
61945C-AD-5	MOSAIC CO SR UNSCRD NOTES			2	2FE	1,008,870	113.5190	1,135,190	1,000,000	1,006,992		(350)			5.450	5.376	MN	6,964	54,500	11/07/2013	11/15/2033
55336V-AT-7	MPLX LP SR UNSCRD NOTES			2	2FE	983,738	113.6090	1,136,090	1,000,000	983,887		149			5.500	5.613	FA	20,778	41,250	11/08/2018	02/15/2049

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
626717-AA-0	MURPHY OIL CORPORATION NOTES				3FE	1,536,000	109.2500	1,638,750	1,500,000	1,520,228		(1,505)			7.050	6.852	MN	17,625	105,750	07/11/2002	05/01/2029
626717-AG-7	MURPHY OIL CORPORATION SR UNSCRD NOTES			2	3FE	1,674,410	92.0000	1,748,000	1,900,000	1,718,263		4,770			5.875	6.695	JD	9,302	109,250	03/19/2014	12/01/2042
626717-AH-5	MURPHY OIL CORPORATION SR UNSCRD NOTES			2	3FE	125,000	105.5000	131,875	125,000	125,000					6.875	6.875	FA	3,247	8,594	08/12/2016	08/15/2024
62854A-AP-9	MYLAN NV SR UNSCRD NOTES		D	2	2FE	2,931,720	112.4760	3,093,090	2,750,000	2,930,419		(1,301)			5.250	4.805	JD	6,417	72,188	07/29/2019	06/15/2046
631005-BC-8	NARRAGANSETT ELECTRIC CO SR UNSCRD NOTES 144A				1FE	2,937,990	125.5880	3,767,640	3,000,000	2,948,205		1,324			5.638	5.784	MS	49,802	169,140	03/24/2010	03/15/2040
637071-AJ-0	NATIONAL OILWELL VARCO I SR UNSCRD NOTES			2	2FE	97,493	100.9610	119,134	118,000	108,129		3,026			2.600	5.759	JD	256	3,068	03/11/2016	12/01/2022
637432-BS-3	NATIONAL RURAL UTIL COOP COLL TRUST			4	1FE	1,933,785	118.0550	2,065,963	1,750,000	1,807,383		(6,275)			7.350	6.340	MN	21,438	128,625	01/05/1999	11/01/2026
637432-NT-8	NATIONAL RURAL UTIL COOP SCRD NOTES				1FE	747,435	118.9100	891,825	750,000	747,526		91			4.300	4.320	MS	9,496	20,156	01/28/2019	03/15/2049
638612-AL-5	NATIONWIDE FINANCIAL SER SR UNSCRD NOTES 144A				2FE	249,108	114.1070	285,268	250,000	249,178		16			5.300	5.324	MN	1,583	13,250	11/17/2014	11/18/2044
638612-AM-3	NATIONWIDE FINANCIAL SER SR UNSCRD NOTES 144A			2	1FE	1,990,160	104.2200	2,084,400	2,000,000	1,990,180		20			3.900	3.928	MN	8,667		11/14/2019	11/30/2049
64072T-AA-3	NEPTUNE FINCO CORP SR UNSCRD NOTES 144A			2	4FE	1,724,000	111.7500	1,788,000	1,600,000	1,671,661		(14,993)			10.875	9.448	JJ	80,233	174,000	11/03/2015	10/15/2025
651229-AV-8	NEWELL RUBBERMAID INC SR UNSCRD NOTES			2	3FE	249,923	103.9210	259,803	250,000	249,962		11			3.850	3.855	AO	2,406	9,625	03/18/2016	04/01/2023
651229-AW-6	NEWELL RUBBERMAID INC SR UNSCRD NOTES			2	3FE	997,980	104.2760	1,042,760	1,000,000	998,642		186			4.200	4.225	AO	10,500	42,000	03/18/2016	04/01/2026
651229-AX-4	NEWELL RUBBERMAID INC SR UNSCRD NOTES			2	3FE	5,970,650	108.2680	6,225,410	5,750,000	5,942,944		(7,880)			5.375	5.063	AO	77,266	309,063	03/21/2016	04/01/2036
651229-AY-2	NEWELL RUBBERMAID INC SR UNSCRD NOTES			2	3FE	2,818,790	107.1900	2,947,725	2,750,000	2,814,699		(1,168)			5.500	5.330	AO	37,813	151,250	03/18/2016	04/01/2046
651290-AP-3	NEWFIELD EXPLORATION CO SR UNSCRD NOTES				2FE	1,999,120	106.3070	2,126,140	2,000,000	1,999,998		1			5.750	5.750	JJ	48,236	115,000	09/27/2011	01/30/2022
651639-AV-8	NEWMONT GOLDCORP CORP SR UNSCRD NOTES			2	2FE	3,940,902	124.2810	4,854,416	3,906,000	3,940,818		(84)			5.450	5.383	JD	13,009	106,439	08/06/2019	06/09/2044
651639-AW-6	NEWMONT GOLDCORP CORP SR UNSCRD NOTES				2FE	1,373,274	128.3570	1,540,284	1,200,000	1,370,676		(2,598)			5.875	4.570	AO	17,625	35,250	08/28/2019	04/01/2035
65334H-AA-0	NEXEN INC NOTES		A		1FE	2,206,125	144.5010	3,251,273	2,250,000	2,220,103		1,399			7.875	8.048	MS	52,172	177,188	03/06/2002	03/15/2032
65339K-BK-5	NEXTERA ENERGY CAPITAL JR SUB NOTES			2	2FE	1,200,000	110.8520	1,330,224	1,200,000	1,200,000					5.650	5.315	MN	11,300	38,985	04/01/2019	05/01/2079
654106-AD-5	NIKE INC SR UNSCRD NOTES			2	1FE	8,746,456	108.4260	10,501,058	9,685,000	8,837,150		20,970			3.625	4.218	MN	58,514	351,081	09/18/2018	05/01/2043
654894-AG-9	NOBLE ENERGY INC SR UNSCRD NOTES				2FE	3,681,886	139.1230	4,250,208	3,055,000	3,681,341		(369)			7.250	6.006	FA	92,286	221,488	01/09/2018	08/01/2097
655044-AE-5	NOBLE ENERGY INC SR UNSCRD NOTES			2	2FE	2,018,920	120.3490	2,406,980	2,000,000	2,017,502		(423)			6.000	5.926	MS	40,000	120,000	10/28/2015	03/01/2041
655044-AJ-4	NOBLE ENERGY INC SR UNSCRD NOTES			2	2FE	744,488	111.2020	834,015	750,000	744,959		99			5.050	5.098	MN	4,840	37,875	11/04/2014	11/15/2044
655844-AJ-7	NORFOLK SOUTHERN CORP SR NOTES				2FE	865,943	133.4490	1,000,868	750,000	809,017		(6,083)			7.800	6.442	MN	7,475	58,500	06/26/2006	05/15/2027
655844-AV-0	NORFOLK SOUTHERN CORP SR UNSCRD NOTES				2FE	6,904,855	133.3580	9,335,060	7,000,000	6,905,179		39			6.000	6.083	MS	123,667	420,000	04/25/2011	03/15/2105
655844-BD-9	NORFOLK SOUTHERN CORP SR UNSCRD NOTES				2FE	2,000,000	133.4500	2,669,000	2,000,000	2,000,000					6.000	6.000	MN	12,667	120,000	05/18/2011	05/23/2111
655844-CB-2	NORFOLK SOUTHERN CORP SR UNSCRD NOTES			2	2FE	4,030,800	118.2720	4,730,880	4,000,000	4,030,821		6			5.100	5.061	FA	85,000	178,075	04/29/2019	08/01/2118
665772-CA-5	NORTHERN STATES PWR-MINN 1ST MTGE BONDS				1FE	5,371,984	121.9750	7,281,908	5,970,000	5,521,844		17,044			5.250	5.999	JJ	144,524	313,425	07/25/2008	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN BONDS				1FE	1,494,735	138.4750	2,077,125	1,500,000	1,496,040		135			6.250	6.276	JD	7,813	93,750	05/18/2006	06/01/2036
665789-AW-3	NORTHERN STATES PWR-WISC 1ST MTGE BONDS				1FE	992,350	140.9500	1,409,500	1,000,000	993,743		170			6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS SR UNSCRD NOTES				2FE	1,292,060	128.9630	1,289,630	1,000,000	1,284,971		(7,089)			7.875	2.808	MS	26,250		10/30/2019	03/01/2026
66989H-AK-4	NOVARTIS CAPITAL CORP SR UNSCRD NOTES			2	1FE	5,843,700	116.1480	6,968,880	6,000,000	5,847,792		3,224			4.000	4.161	MN	27,333	240,000	10/11/2018	11/20/2045
670346-AQ-8	NUCOR CORP SR UNSCRD NOTES			2	2FE	7,454,650	113.4600	8,509,500	7,500,000	7,455,971		765			4.400	4.437	MN	55,000	330,000	04/24/2018	05/01/2048
67080L-AA-3	NUVEEN LLC SR UNSCRD NOTES 144A			2	1FE	3,986,900	111.3670	4,454,680	4,000,000	3,988,234		1,128			4.000	4.040	MN	26,667	164,000	10/18/2018	11/01/2028
67078A-AD-5	NVENT FINANCE SARL SR UNSCRD NOTES		D	2	2FE	4,456,336	103.8070	4,671,315	4,500,000	4,461,134		3,982			4.550	4.675	AO	43,225	204,750	03/27/2019	04/15/2028
67103H-AB-3	O'REILLY AUTOMOTIVE INC SR UNSCRD NOTES			2	2FE	998,260	103.6900	1,036,900	1,000,000	999,643		197			4.625	4.647	MS	13,618	46,250	09/14/2011	09/15/2021
674599-DW-2	OCCIDENTAL PETROLEUM SR UNSCRD NOTES				2FE	16,251,243	137.2740	18,202,532	13,260,000	16,250,855		(388)			7.730	6.295	MS	301,805		10/16/2019	09/15/2096
812007-AE-2	OCEAN ENERGY INC SR NOTES				2FE	4,675,780	126.9260	5,077,040	4,000,000	4,336,924		(33,321)			7.500	6.112	MS	88,333	300,000	05/20/2005	09/15/2027
677071-AG-7	OHANA MILITARY COMM LLC NOTES SER A I 144A			4	1FE	7,848,670	123.8540	9,289,050	7,500,000	7,861,277		(23,230)			5.780	5.211	AO	108,375	433,500	05/21/2018	10/01/2036
677415-CF-6	OHIO POWER COMPANY SR NOTES				1FE	2,330,560	135.6740	2,713,480	2,000,000	2,215,993		(11,043)			6.600	5.438	FA	49,867	132,000	05/24/2005	02/15/2033
68233J-AH-7	ONCOR ELECTRIC DELIVERY 1ST MTGE NOTES				1FE	1,584,343	128.2660	1,891,924	1,475,000	1,582,041		(845)			5.250	4.671	MS	19,574	60,113	11/04/2019	09/30/2040
68233J-AS-3	ONCOR ELECTRIC DELIVERY 1ST MTGE NOTES			2	1FE	7,882,465	130.8760	9,815,700	7,500,000	7,846,026		(8,711)			5.300	4.951	JD	33,125	397,500	01/25/2016	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SCRD NOTES			2	1FE	3,256,979	119.8210	4,163,780	3,475,000	3,287,696		4,650			4.550	4.956	JD	13,176	158,113	04/19/2012	12/01/2041
68235P-AG-3	ONE GAS INC SR UNSCRD NOTES			2	1FE	4,715,970	118.8740	5,646,515	4,750,000	4,716,584		537			4.500	4.544	MN	35,625	211,375	11/02/2018	11/01/2048
682680-AN-3	ONEOK INC SR UNSCRD NOTES				2FE	2,784,744	120.0350	3,155,720	2,629,000	2,769,387		(5,655)			6.000	5.483	JD	7,011	157,740	02/13/2017	06/15/2035
68389X-AM-7	ORACLE CORP SR NOTES				1FE	988,410	129.9840	1,299,840	1,000,000	990,314		251			5.375	5.454	JJ	24,785	53,750	07/12/2010	07/15/2040
68389X-AH-8	ORACLE CORP SR UNSCRD NOTES				1FE	1,986,680	141.0690	2,821,380	2,000,000	1,988,964		286			6.125	6.174	JJ	58,868	122,500	06/30/2009	07/08/2039
68389X-BE-4	ORACLE CORP SR UNSCRD NOTES			2	1FE	3,274,810	111.5370	3,903,795	3,500,000	3,285,484		9,555			3.900	4.455	MN	17,442	136,500	11/15/2018	05/15/2035
68389X-BF-1	ORACLE CORP SR UNSCRD NOTES			2	1FE	2,731,860	113.0010	3,390,030	3,000,000	2,750,495		5,039			4.125	4.689	MN	15,813	123,750	02/01/2016	05/15/2045
68620Y-AA-0	ORIGIN ENERGY FINANCE LT SR UNSCRD NOTES 144A		D		2FE	1,495,425	105.1790	1,577,685	1,500,000	1,498,993		523			5.450	5.490	AO	17,485	81,750	10/06/2011	10/14/2021
690742-AG-6	OWENS CORNING SR UNSCRD NOTES			2	2FE	7,743,456	94.9170	9,284,781	9,782,000	7,767,263		23,807			4.300	5.807	JJ	193,955	210,313	04/05/2019	07/15/2047
690742-AH-4	OWENS CORNING SR UNSCRD NOTES			2	2FE	2,396,970	96.7370	2,902,110	3,000,000	2,403,706		6,736			4.400	5.850	JJ	55,367	66,000	03/14/2019	01/30/2048
695114-BZ-0	PACIFICORP 1ST MTGE				1FE	2,380,589	123.0060	3,136,653	2,550,000	2,428,421		4,794			5.250	5.719	JD	5,950	133,875	12/21/2005	06/15/2035
695114-CB-2	PACIFICORP 1ST MTGE				1FE	3,047,100	135.0060	4,050,180	3,000,000	3,035,181		(1,253)			6.100	5.986	FA	76,250	183,000	11/09/2006	08/01/2036
695114-CD-8	PACIFICORP 1ST MTGE				1FE	1,999,920	132.3370	2,646,740	2,000,000	2,000,002					5.750	5.750	AO	28,750	115,000	03/09/2007	04/01/2037
695114-CG-1	PACIFICORP 1ST MTGE				1FE	998,750	140.3020	1,403,020	1,000,000	999,039		29			6.250	6.259	AO	13,194	62,500	09/28/2007	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
695114-CJ-5	PACIFICORP 1ST MTGE BONDS				1FE	745,823	140.2010	1,051,508	750,000	746,607		94			6.350	6.392	JJ	21,960	47,625	07/14/2008	07/15/2038
695114-CV-8	PACIFICORP 1ST MTGE BONDS			2	1FE	746,513	114.9300	861,975	750,000	746,547		35			4.150	4.177	FA	11,758	14,179	02/25/2019	02/15/2050
701094-AL-8	PARKER-HANNIFIN CORP SR UNSCRD NOTES			2	2FE	746,959	109.1160	818,370	750,000	747,112		57			4.100	4.124	MS	10,250	30,750	12/11/2017	03/01/2047
701094-AP-9	PARKER-HANNIFIN CORP SR UNSCRD NOTES			2	2FE	1,732,030	108.1590	1,892,783	1,750,000	1,732,201		171			4.000	4.059	JD	3,306	35,000	06/05/2019	06/14/2049
70457L-AB-0	PEABODY SEC FIN CORP SR SCRD NOTES 144A			2	3FE	904,139	92.0000	841,800	915,000	904,616		105	19,639		6.375	6.066	MS	14,745	29,166	06/21/2019	03/31/2025
693304-AH-0	PECO ENERGY CO 1ST REF MTGE BONDS				1FE	8,141,100	135.9370	11,554,645	8,500,000	8,220,982		9,194			5.950	6.269	AO	126,438	505,750	04/23/2008	10/01/2036
71270Q-EB-8	PEOPLES UNITED BANK SR SUB NOTES			2	2FE	2,982,270	104.4870	3,134,610	3,000,000	2,991,139		1,744			4.000	4.072	JJ	55,333	120,000	06/23/2014	07/15/2024
713448-BP-2	PEPSICO INC SR UNSCRD NOTES				1FE	6,475,500	134.2130	8,723,845	6,500,000	6,479,748		537			5.500	5.526	JJ	164,847	357,500	01/12/2010	01/15/2040
713448-EG-9	PEPSICO INC SR UNSCRD NOTES				1FE	5,661,454	135.8040	7,061,808	5,200,000	5,627,490		(33,964)			7.000	5.828	MS	121,333	364,000	01/02/2019	03/01/2029
714264-AA-6	PERNOD-RICARD SA SR UNSCRD BONDS 144A		D		2FE	514,710	104.6770	523,385	500,000	502,333		(1,737)			5.750	5.363	AO	6,708	28,750	05/03/2011	04/07/2021
714264-AD-0	PERNOD-RICARD SA SR UNSCRD NOTES 144A		D		2FE	1,394,795	104.6170	1,438,484	1,375,000	1,379,629		(2,132)			4.450	4.276	JJ	28,214	61,188	10/20/2011	01/15/2022
714264-AK-4	PERNOD-RICARD SA SR UNSCRD NOTES 144A		D		2FE	2,267,800	123.5360	2,779,560	2,250,000	2,265,425		(358)			5.500	5.446	JJ	57,063	123,750	01/05/2012	01/15/2042
71429M-AB-1	PERRIGO FINANCE UNLIMITED SR UNSCRD NOTES		D	2	2FE	748,133	103.2410	774,308	750,000	748,753		171			4.375	4.406	MS	9,661	32,813	03/07/2016	03/15/2026
71644E-AJ-1	PETRO-CANADA SR UNSCRD NOTES		A		1FE	1,499,845	142.4670	2,137,005	1,500,000	1,499,867		3			6.800	6.801	MN	13,033	102,000	05/13/2008	05/15/2038
71647N-AK-5	PETROBRAS GLOBAL FINANCE SR UNSCRD NOTES		D		3FE	1,790,250	121.3000	2,335,025	1,925,000	1,795,621		1,750			7.250	7.876	MS	40,318	139,563	10/27/2016	03/17/2044
71647N-AN-9	PETROBRAS GLOBAL FINANCE SR UNSCRD NOTES		D		3FE	608,025	114.2760	857,070	750,000	608,042		4			6.850	8.450	JD	3,710	51,375	06/01/2015	06/05/2115
71713U-AW-2	PHARMACIA CORP DEBS				1FE	1,595,853	131.4240	1,774,224	1,350,000	1,539,937		(8,535)			6.600	4.609	JD	7,425	77,550	11/04/2019	12/01/2028
718549-AB-4	PHILLIPS 66 PARTNERS LP SR UNSCRD NOTES			2	2FE	1,610,189	104.8320	1,782,144	1,700,000	1,643,701		9,623			3.605	4.333	FA	23,152	61,285	04/25/2016	02/15/2025
17162L-AB-7	PLA ADMINISTRADORA INDUS SR UNSCRD NOTES 144A		D	2	2FE	1,000,000	103.3760	1,033,760	1,000,000	1,000,000					4.962	4.962	JJ	22,467		07/15/2019	07/18/2029
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE CO GTD NOTES				2FE	8,885,202	118.1780	10,251,942	8,675,000	8,859,972		(6,227)			6.650	6.438	JJ	266,009	576,888	12/14/2016	01/15/2037
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE SR UNSCRD NOTES				2FE	1,006,292	115.0200	1,230,714	1,070,000	1,012,853		1,775			6.700	7.263	MN	9,160	71,690	12/09/2015	05/15/2036
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE SR UNSCRD NOTES			2	2FE	894,810	107.1520	1,071,520	1,000,000	930,941		9,683			4.650	6.084	AO	9,817	46,500	12/09/2015	10/15/2025
69349L-AQ-1	PNC BANK NA SR SUB NOTES			2	1FE	1,023,430	109.9740	1,099,740	1,000,000	1,018,959		(2,888)			4.200	3.830	MN	7,000	42,000	06/01/2018	11/01/2025
69353R-EQ-7	PNC BANK NA SR UNSCRD NOTES			2	1FE	2,885,490	104.9550	3,148,650	3,000,000	2,904,499		15,544			3.250	3.908	JD	8,125	97,500	10/10/2018	06/01/2025
69349L-AS-7	PNC BANK NA SUB NOTES				1FE	746,873	99.8770	749,078	750,000	746,926		53			2.700	2.748	AO	3,881		10/17/2019	10/22/2029
73102Q-AA-4	POLAR TANKERS INC SR UNSCRD NOTES 144A			4	1FE	1,149,160	126.1420	1,261,420	1,000,000	1,136,419		(4,949)			5.951	4.785	MN	8,431	59,510	04/24/2017	05/10/2037
69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MTGE BONDS				1FE	993,980	140.0270	1,400,270	1,000,000	995,000		129			6.250	6.295	MN	7,986	62,500	05/19/2009	05/15/2039
69351U-AU-7	PPL ELECTRIC UTILITIES 1ST MTGE BONDS			2	1FE	937,820	111.2120	1,112,120	1,000,000	939,204		1,139			3.950	4.331	JD	3,292	39,500	10/22/2018	06/01/2047
74251V-AA-0	PRINCIPAL FINANCIAL GRP CO GTD				1FE	2,007,740	129.7870	2,595,740	2,000,000	2,005,871		(198)			6.050	6.022	AO	25,544	121,000	10/12/2006	10/15/2036
7425AO-BC-3	PRINCIPAL LIFE GLOBAL BONDS 144A				1FE	2,087,540	133.3950	2,667,900	2,000,000	2,058,627		(2,711)			6.125	5.813	AO	25,861	122,500	04/02/2004	10/15/2033
742718-DB-2	PROCTER & GAMBLE CO BONDS				1FE	5,393,896	137.5420	7,358,497	5,350,000	5,380,381		(1,309)			5.800	5.742	FA	117,224	310,300	04/01/2005	08/15/2034
742718-CB-3	PROCTER & GAMBLE CO SR NOTES				1FE	983,210	133.1650	1,331,650	1,000,000	988,815		510			5.500	5.616	FA	22,917	55,000	04/02/2004	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO SR NOTES				1FE	1,388,500	136.0100	1,944,943	1,430,000	1,398,206		1,061			5.550	5.756	MS	25,573	79,365	09/11/2007	03/05/2037
742741-AA-9	PROCTER & GAMBLE- ESOP DEBS SER A			4	1FE	1,012,901	102.8060	899,810	875,250	888,070		(11,875)			9.360	7.809	JJ	40,962	81,923	06/29/2000	01/01/2021
743263-AE-5	PROGRESS ENERGY INC SR NOTES				2FE	2,311,520	140.8300	2,816,600	2,000,000	2,198,287		(11,776)			7.750	6.488	MS	51,667	155,000	11/01/2005	03/01/2031
743263-AG-0	PROGRESS ENERGY INC SR NOTES				2FE	1,697,430	136.6510	2,049,765	1,500,000	1,625,750		(7,126)			7.000	6.000	AO	17,792	105,000	05/27/2005	10/30/2031
743315-AJ-2	PROGRESSIVE CORP SR NOTES				1FE	1,200,199	131.0020	1,644,075	1,255,000	1,224,805		2,272			6.625	6.984	MS	27,715	83,144	05/20/2013	03/01/2029
743315-AL-7	PROGRESSIVE CORP SR NOTES				1FE	3,193,176	138.3990	3,958,211	2,860,000	3,142,303		(16,343)			6.250	5.152	JD	14,896	178,750	12/19/2016	12/01/2032
743315-AP-8	PROGRESSIVE CORP SR UNSCRD NOTES				1FE	4,273,513	117.0460	5,050,535	4,315,000	4,276,986		858			4.350	4.409	AO	34,412	187,703	11/09/2015	04/25/2044
743315-AV-5	PROGRESSIVE CORP SR UNSCRD NOTES			2	1FE	1,996,560	111.8350	2,236,700	2,000,000	1,996,815		245			4.000	4.021	MS	26,667	68,444	10/18/2018	03/01/2029
74340X-BJ-9	PROLOGIS LP SR UNSCRD NOTES			2	1FE	7,640,654	120.4470	9,274,419	7,700,000	7,641,886		980			4.375	4.422	MS	99,191	336,875	10/12/2018	09/15/2048
744320-AQ-8	PRUDENTIAL FINANCIAL INC NOTES				1FE	3,983,326	135.6870	5,888,816	4,340,000	4,061,765		8,926			5.700	6.321	JD	11,682	247,380	04/22/2008	12/14/2036
744320-AK-1	PRUDENTIAL FINANCIAL INC SR UNSCRD NOTES				1FE	4,692,550	126.4620	6,323,100	5,000,000	4,765,744		8,066			5.900	6.368	MS	86,861	295,000	07/26/2007	03/17/2036
744482-BM-1	PUB SVC NEW HAMP 1ST MTGE BONDS			2	1FE	748,223	106.8810	801,608	750,000	748,241		19			3.600	3.613	JJ	13,725		06/24/2019	07/01/2049
744448-CA-7	PUBLIC SERVICE COLORADO 1ST MTGE BONDS				1FE	2,161,483	143.1510	2,877,335	2,010,000	2,145,197		(4,872)			6.500	5.856	FA	54,438	130,650	12/21/2015	08/01/2038
744448-CN-9	PUBLIC SERVICE COLORADO 1ST MTGE BONDS			2	1FE	1,154,363	108.8130	1,360,163	1,250,000	1,156,506		1,767			3.800	4.265	JD	2,111	47,500	10/22/2018	06/15/2047
744560-AR-7	PUBLIC SERVICE EL & GAS 1ST MTGE MTN SER E				1FE	3,067,216	132.4320	3,554,475	2,684,000	3,038,072		(14,362)			5.800	4.638	MN	25,945	155,672	05/22/2017	05/01/2037
744560-BQ-8	PUBLIC SERVICE EL & GAS 1ST MTGE NOTES			2	1FE	933,710	110.3070	1,103,070	1,000,000	935,352		1,351			3.800	4.210	MS	12,667	38,000	10/16/2018	03/01/2046
744560-AU-0	PUBLIC SERVICE EL & GAS SCRD NOTES				1FE	996,790	129.8260	1,298,260	1,000,000	997,341		73			5.375	5.397	MN	8,958	53,750	11/18/2009	11/01/2039
744560-AP-1	PUBLIC SERVICE EL & GAS SR SRCD NOTES				1FE	1,786,922	122.2940	1,773,263	1,450,000	1,782,374		(4,548)			5.250	3.343	JJ	38,063		09/17/2019	07/01/2035
745310-AF-9	PUGET ENERGY INC SR SCRD NOTES			2	2FE	1,330,988	107.2830	1,341,038	1,250,000	1,275,086		(10,116)			5.625	4.693	JJ	32,422	70,313	10/04/2013	07/15/2022
745332-CD-6	PUGET SOUND ENERGY INC 1ST MTGE BONDS			2	1FE	999,950	129.6750	1,296,750	1,000,000	999,998					5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
74531E-AA-0	PUGET SOUND ENERGY INC SR NOTES MTN				1FE	2,712,725	127.9310	3,198,275	2,500,000	2,599,824		(9,398)			7.020	6.371	MS	51,675	175,500	01/25/1999	12/01/2027
745867-AM-3	PULTE GROUP INC SR UNSCRD NOTES				3FE	2,575,000	128.5000	2,570,000	2,000,000	2,569,878		(5,122)			7.875	4.807	JD	7,000	78,750	11/01/2019	06/15/2032
745867-AT-8	PULTE GROUP INC SR UNSCRD NOTES				3FE	3,709,138	111.5000	3,735,250	3,350,000	3,706,711		(2,426)			6.000	4.988	FA	75,933		11/07/2019	02/15/2035
74913G-AX-3	QWEST CORP SR UNSCRD NOTES				3FE	1,472,715	107.6710	1,615,065	1,500,000	1,493,391		3,120			6.750	7.000	JD	8,438	101,250	09/27/2011	12/01/2021
74977R-CM-4	RABOBANK NEDERLAND SR NOTES 144A		D		1FE	5,576,465	149.1640	8,949,840	6,000,000	5,577,528		94			5.800	6.241	MS	87,967	348,000	03/09/2011	09/30/2110

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
755111-AP-6	RAYTHEON CO DEBENTURES				1FE	3,279,821	132.4620	4,020,222	3,035,000	3,177,758		(11,811)			7.000	6.296	MN	35,408	212,450	09/04/2008	11/01/2028
755111-BW-0	RAYTHEON CO SR UNSCRD NOTES				1FE	1,060,400	124.0010	1,240,010	1,000,000	1,053,106		(1,427)			4.700	4.323	JD	2,089	47,000	04/29/2014	12/15/2041
756109-AT-1	REALTY INCOME CORP SR UNSCRD NOTES			2	1FE	1,749,440	121.2510	2,121,893	1,750,000	1,749,466		10			4.650	4.652	MS	23,960	81,375	03/08/2017	03/15/2047
75886A-AL-2	REGENCY ENERGY PARTNERS SR UNSCRD NOTES			2	2FE	1,589,335	106.1420	1,671,737	1,575,000	1,580,599		(2,742)			5.875	5.675	MS	30,844	92,531	12/27/2016	03/01/2022
75913M-AA-7	REGIONS BANK SR SUB NOTES				2FE	11,078,131	131.2200	13,064,263	9,956,000	10,960,284		(35,011)			6.450	5.527	JD	8,919	642,162	08/03/2017	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP SR SUB NOTES				2FE	1,173,500	143.2260	1,432,260	1,000,000	1,156,212		(5,020)			7.375	5.926	JD	4,302	73,750	09/12/2016	12/10/2037
74955E-AB-5	RGS (I&M) FUNDING CORP SCRD SER F			4	2FE	2,874,241	107.3990	2,440,261	2,272,145	2,412,762		(41,487)			9.820	7.431	JD	14,875	223,122	01/19/1999	12/07/2022
771196-AU-6	ROCHE HOLDINGS INC CO GTD NOTES 144A				1FE	1,945,560	156.4420	3,128,840	2,000,000	1,954,114		1,084			7.000	7.223	MS	46,667	140,000	02/18/2009	03/01/2039
773903-AJ-8	ROCKWELL AUTOMATION SR UNSCRD NOTES			2	1FE	1,747,323	116.8340	2,044,595	1,750,000	1,747,361		38			4.200	4.209	MS	24,500	36,750	02/27/2019	03/01/2049
775109-AL-5	ROGERS COMMUNICATIONS INC CO GTD NOTES		A		2FE	997,530	146.0660	1,460,660	1,000,000	997,957		49			7.500	7.521	FA	28,333	75,000	07/31/2008	08/15/2038
775109-AY-7	ROGERS COMMUNICATIONS INC SR UNSCRD NOTES		A	2	2FE	998,130	107.0180	1,070,180	1,000,000	999,208		191			4.100	4.123	AO	10,250	41,000	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC SR UNSCRD NOTES		A	2	2FE	994,010	126.3740	1,263,740	1,000,000	994,600		109			5.450	5.491	AO	13,625	54,500	09/25/2013	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC SR UNSCRD NOTES		A	2	2FE	1,050,925	121.1950	1,220,434	1,007,000	1,048,288		(931)			5.000	4.711	MS	14,825	50,350	12/12/2016	03/15/2044
775371-AU-1	ROHM & HAAS COMPANY DEBS				2FE	2,764,715	133.7160	3,008,610	2,250,000	2,549,143		(22,699)			7.850	5.998	JJ	81,444	176,625	12/08/2006	07/15/2029
780097-BA-8	ROYAL BK SCOTLND GRP PLC SR UNSCRD NOTES		D		2FE	748,643	111.1160	833,370	750,000	749,077		124			4.800	4.823	AO	8,600	36,000	03/30/2016	04/05/2026
478165-AH-6	S C JOHNSON & SON INC SR UNSCRD NOTES 144A			2	1FE	7,550,399	122.0940	8,956,816	7,336,000	7,536,931		(3,936)			4.750	4.569	AO	73,564	348,460	12/14/2016	10/15/2046
785592-AM-8	SABINE PASS LIQUEFACTION SR SCRD NOTES			2	2FE	601,457	112.6310	675,786	600,000	600,913		(153)			5.625	5.590	MS	11,250	33,750	01/13/2016	03/01/2025
797440-BH-6	SAN DIEGO G & E 1ST MTGE				1FE	2,986,590	118.6570	3,559,710	3,000,000	2,993,860		763			6.000	6.039	JD	15,000	180,000	06/05/2006	06/01/2026
797440-BK-9	SAN DIEGO G & E 1ST MTGE BONDS				1FE	995,400	128.2720	1,282,720	1,000,000	996,253		100			6.000	6.033	JD	5,000	60,000	05/11/2009	06/01/2039
797440-BP-8	SAN DIEGO G & E 1ST MTGE BONDS				1FE	4,140,421	101.4610	4,457,182	4,393,000	4,144,610		4,189			3.950	4.353	MN	22,172	120,989	06/25/2019	11/15/2041
797440-BX-1	SAN DIEGO G & E 1ST MTGE BONDS			2	1FE	1,248,688	110.7050	1,383,813	1,250,000	1,248,724		36			4.100	4.106	JD	2,278	27,760	05/28/2019	06/15/2049
806851-AG-6	SCHLUMBERGER HLDGS CORP SR UNSCRD NOTES 144A			2	2FE	4,497,075	107.7050	4,846,725	4,500,000	4,498,116		274			4.000	4.008	JD	5,000	180,000	12/10/2015	12/21/2025
81373P-AA-1	SECURIAN FINANCIAL GROUP SR UNSCRD NOTES 144A				1FE	7,353,105	117.4660	8,809,950	7,500,000	7,356,081		2,251			4.800	4.926	AO	76,000	360,000	10/04/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCRD NOTES			2	2FE	4,787,705	119.0080	5,652,880	4,750,000	4,787,379		(326)			5.375	5.320	MS	85,104	127,656	03/28/2019	03/01/2049
81721M-AG-4	SENIOR HOUSING PROPERTIES TRUS SR UNSCRD NOTES			2	2FE	1,473,285	106.1530	1,592,295	1,500,000	1,493,266		3,113			6.750	7.000	JD	4,500	101,250	12/05/2011	12/15/2021
822582-BE-1	SHELL INTERNATIONAL FIN SR UNSCRD NOTES		D		1FE	2,677,482	117.0110	3,159,297	2,700,000	2,681,182		858			4.125	4.187	MN	15,469	111,375	05/06/2015	05/11/2035
826200-AD-9	SIEMENS AG SR UNSCRD NOTES 144A		D		1FE	2,749,680	122.1670	2,748,758	2,250,000	2,555,901		(39,909)			6.125	3.786	FA	51,297	137,813	09/25/2014	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT SR UNSCRD NOTES 144A		D		1FE	3,144,090	118.8500	3,565,500	3,000,000	3,132,975		(2,923)			4.400	4.117	MN	12,467	132,000	12/08/2015	05/27/2045
82620K-AM-5	SIEMENS FINANCIERINGSMAT SR UNSCRD NOTES 144A		D		1FE	1,646,140	101.2900	2,025,800	2,000,000	1,653,934		6,742			3.300	4.409	MS	19,433	66,000	11/02/2018	09/15/2046
828807-CE-5	SIMON PROPERTY GROUP LP SR UNSCRD NOTES			2	1FE	1,960,560	146.7070	2,934,140	2,000,000	1,966,381		758			6.750	6.906	FA	56,250	135,000	02/17/2010	02/01/2040
828807-CL-9	SIMON PROPERTY GROUP LP SR UNSCRD NOTES			2	1FE	2,427,434	120.1300	3,033,283	2,525,000	2,440,930		2,029			4.750	5.000	MS	35,315	119,938	03/14/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP SR UNSCRD NOTES			2	1FE	1,209,563	113.2720	1,415,900	1,250,000	1,213,454		797			4.250	4.446	AO	13,281	53,125	10/02/2014	10/01/2044
835495-AK-8	SONOCO PRODUCTS COMPANY SR UNSCRD NOTES			2	2FE	497,715	102.8920	514,460	500,000	499,504		254			4.375	4.432	MN	3,646	21,875	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS 1ST MTGE				1FE	992,010	135.6460	1,356,460	1,000,000	994,914		267			6.625	6.687	FA	27,604	66,250	01/24/2002	02/01/2032
837004-CB-4	SOUTH CAROLINA ELEC & GAS 1ST MTGE BONDS				1FE	7,049,335	136.1990	9,874,428	7,250,000	7,088,855		4,646			6.050	6.256	JJ	202,255	438,625	03/10/2009	01/15/2038
837004-CD-0	SOUTH CAROLINA ELEC & GAS 1ST MTGE BONDS				1FE	2,480,350	126.3260	3,158,150	2,500,000	2,483,836		434			5.500	5.554	JD	6,111	137,500	12/02/2009	12/15/2039
842400-GG-2	SOUTHERN CAL EDISON 1ST MTGE BOND			2	1FE	1,039,880	105.2850	1,052,850	1,000,000	1,039,573		(307)			4.000	3.764	AO	10,000	20,000	08/01/2019	04/01/2047
842400-FP-3	SOUTHERN CAL EDISON 1ST MTGE BONDS				1FE	2,963,910	123.5040	3,705,120	3,000,000	2,970,056		785			5.500	5.583	MS	48,583	165,000	03/08/2010	03/15/2040
842400-FV-0	SOUTHERN CAL EDISON 1ST MTGE BONDS			2	2FE	470,240	103.6100	518,050	500,000	470,827		587			4.050	4.467	MS	5,963	10,125	03/26/2019	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON 1ST MTGE BONDS			2	2FE	1,675,539	102.5800	1,882,343	1,835,000	1,678,453		2,915			3.900	4.496	MS	21,072	35,783	03/26/2019	03/15/2043
842400-GR-8	SOUTHERN CAL EDISON 1ST MTGE BONDS			2	1FE	1,747,305	118.6370	2,076,148	1,750,000	1,747,307		2			4.875	4.885	MS	28,438	39,339	03/12/2019	03/01/2049
842400-FA-6	SOUTHERN CAL EDISON 1ST REF MTGE BONDS SER 2005E				2FE	2,132,921	117.2500	2,767,100	2,360,000	2,188,832		6,480			5.350	6.078	JJ	58,220	126,260	05/30/2008	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON 1ST REF MTGE BONDS SER 2006A				1FE	2,851,440	121.8530	3,655,590	3,000,000	2,887,350		4,076			5.625	5.992	FA	70,313	168,750	02/28/2008	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON 1ST REF MTGE BONDS SER 2006E				1FE	1,408,005	120.8330	1,812,495	1,500,000	1,428,584		2,359			5.550	6.000	JJ	38,388	83,250	05/07/2008	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON 1ST REF MTGE BONDS SER 2008A				2FE	1,493,100	126.8610	1,902,915	1,500,000	1,494,574		163			5.950	5.983	FA	37,188	89,250	01/14/2008	02/01/2038
842434-CK-6	SOUTHERN CALIF GAS CO 1ST MTGE BONDS			2	1FE	800,257	104.8120	831,159	793,000	800,183		(74)			3.750	3.690	MS	8,756	14,869	06/24/2019	09/15/2042
842434-CT-7	SOUTHERN CALIF GAS CO 1ST MTGE BONDS			2	1FE	2,693,439	111.9820	3,023,514	2,700,000	2,693,439					3.950	3.964	FA	40,290	21,034	05/30/2019	02/15/2050
842434-CG-5	SOUTHERN CALIF GAS CO 1ST MTGE BONDS SER KK				1FE	1,898,599	125.0310	2,500,620	2,000,000	1,922,810		2,811			5.750	6.134	MN	14,694	115,000	06/20/2008	11/15/2035
84265V-AE-5	SOUTHERN COPPER CORP SR UNSCRD NOTES				2FE	3,974,170	133.5440	5,341,760	4,000,000	3,977,406		432			6.750	6.800	AO	56,250	270,000	04/13/2011	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP SR UNSCRD NOTES				2FE	1,296,657	115.0990	1,725,334	1,499,000	1,314,497		3,561			5.250	6.271	MN	11,586	78,698	04/02/2014	11/08/2042
84346L-AA-8	SOUTHERN NATURAL GAS SR UNSCRD NOTES 144A			2	2FE	747,870	113.6140	852,105	750,000	747,967		36			4.800	4.818	MS	10,600	36,000	03/07/2017	03/15/2047
845467-AN-9	SOUTHWESTERN ENERGY CO SR UNSCRD NOTES			2	3FE	425,000	92.6200	393,635	425,000	425,000					7.750	7.750	AO	8,234	32,938	09/11/2017	10/01/2027
845743-BQ-5	SOUTHWESTERN PUBLIC SERV 1ST MTGE BONDS			2	1FE	856,370	100.6530	1,006,530	1,000,000	859,703		2,799			3.400	4.289	FA	12,844	34,000	10/22/2018	08/15/2046
845743-BS-1	SOUTHWESTERN PUBLIC SERV 1ST MTGE BONDS			2	1FE	3,576,780	118.2970	4,258,692	3,600,000	3,577,271		427			4.400	4.439	MN	20,240	162,800	10/29/2018	11/15/2048
84861T-AD-0	SPIRIT REALTY LP SR UNSCRD NOTES			2	2FE	749,430	105.3180	789,885	750,000	749,468		38			4.000	4.009	JJ	15,333		06/20/2019	07/15/2029
852061-AQ-3	SPRINT COMMUNICATIONS SR UNSCRD NOTES 144A				4FE	140,938	100.5320	125,665	125,000	125,489		(2,907)			7.000	4.572	MS	2,917	8,750	01/29/2014	03/01/2020
854502-AJ-0	STANLEY BLACK & DECKER I SR UNSCRD NOTES			2	1FE	4,695,696	123.0280	5,782,316	4,700,000	4,695,841		118			4.850	4.856	MN	29,127	233,649	10/31/2018	11/15/2048

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
857477-BD-4	STATE STREET CORP SR UNSCRD NOTES			2	1FE	1,750,000	111.6120	1,953,210	1,750,000	1,750,000					4.141	4.141	JD	5,636	72,468	11/28/2018	12/03/2029
857477-BF-9	STATE STREET CORP SUB NOTES			2	1FE	1,500,000	100.3910	1,505,865	1,500,000	1,500,000					3.031	3.031	MN	7,578		10/29/2019	11/01/2034
656531-AJ-9	STATOIL ASA DEBS		D		1FE	1,381,590	134.4520	1,344,520	1,000,000	1,236,947		(21,379)			7.150	4.000	JJ	32,969	71,500	04/16/2012	01/15/2029
86202*-AB-1	STONEHENGE CAPITAL FUND NC VI SER 2015 B-2			4	1FE	64,792	100.0000	64,792	64,792	64,792					8.001	8.037		1,094	5,184	06/30/2015	10/15/2020
863667-AJ-0	STRYKER CORP SR UNSCRD NOTES			2	1FE	6,712,095	120.4740	8,131,995	6,750,000	6,713,297		767			4.625	4.661	MS	91,922	312,188	11/28/2018	03/15/2046
86787G-AJ-1	SUNTRUST BANK SUB NOTES			2	1FE	4,688,900	104.0820	5,204,100	5,000,000	4,731,732		35,911			3.300	4.271	MN	21,083	165,000	10/18/2018	05/15/2026
871829-AJ-6	SYSCO CORPORATION SR UNSCRD NOTES				2FE	3,563,640	122.8220	4,912,880	4,000,000	3,668,210		12,171			5.375	6.209	MS	59,722	215,000	06/05/2008	09/21/2035
871829-AY-3	SYSCO CORPORATION SR UNSCRD NOTES			2	2FE	5,832,818	120.1910	6,910,983	5,750,000	5,826,527		(1,519)			4.850	4.759	AO	69,719	278,875	11/15/2018	10/01/2045
87264A-AM-7	T-MOBILE USA INC SR UNSCRD NOTES			2	3FE	1,582,938	101.8000	1,577,900	1,550,000	1,554,756		(6,841)			6.000	5.523	MS	31,000	93,000	06/12/2015	03/01/2023
87264A-AN-5	T-MOBILE USA INC SR UNSCRD NOTES			2	3FE	1,196,875	103.3330	1,291,663	1,250,000	1,216,724		5,179			6.375	6.998	MS	26,563	79,688	10/01/2015	03/01/2025
87264A-AP-0	T-MOBILE USA INC SR UNSCRD NOTES			2	3FE	125,000	107.2210	134,026	125,000	125,000					6.500	6.500	JJ	3,747	8,125	11/02/2015	01/15/2026
875127-AW-2	TAMPA ELECTRIC BONDS				1FE	7,791,444	131.8270	9,597,006	7,280,000	7,819,872		(1,865)			6.150	5.416	MN	57,209	386,220	10/10/2019	05/15/2037
87612E-AR-7	TARGET CORP BONDS				1FE	1,918,930	148.4910	2,969,820	2,000,000	1,933,532		1,815			6.500	6.822	AO	27,444	130,000	01/16/2009	10/15/2037
87612E-AK-2	TARGET CORP SR UNSCRD DEBS				1FE	8,164,351	140.5710	10,191,398	7,250,000	7,839,573		(31,069)			6.350	5.460	MN	76,729	460,375	04/26/2005	11/01/2032
87612E-BF-2	TARGET CORP SR UNSCRD NOTES				1FE	884,680	109.4010	1,094,010	1,000,000	887,397		2,259			3.625	4.348	AO	7,653	36,250	10/16/2018	04/15/2046
878742-AE-5	TECK RESOURCES LIMITED NOTES		A		2FE	1,060,000	117.5980	1,175,980	1,000,000	1,058,274		(1,726)			6.125	5.565	AO	15,313	61,250	03/27/2019	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED SR UNSCRD NOTES		A	2	2FE	3,157,500	114.6450	3,439,350	3,000,000	3,154,992		(2,508)			6.250	5.821	JJ	86,458	93,750	03/25/2019	07/15/2041
87938W-AC-7	TELEFONICA EMISIONES SAU CO GTD		D		2FE	3,595,800	139.9740	4,899,090	3,500,000	3,575,291		(2,458)			7.045	6.824	JD	7,534	246,575	05/29/2008	06/20/2036
880451-AS-8	TENNESSEE GAS PIPELINE DEB				2FE	2,355,600	124.5650	2,491,300	2,000,000	2,269,815		(30,691)			7.000	4.765	MS	41,222	140,000	01/25/2017	03/15/2027
880451-AV-1	TENNESSEE GAS PIPELINE SR UNSCRD NOTES				2FE	830,273	128.2060	961,545	750,000	813,042		(5,372)			7.000	5.767	AO	11,083	52,500	07/18/2016	10/15/2028
881685-BB-6	TEXACO CAPITAL INC DEBS				1FE	2,582,118	154.0350	2,772,630	1,800,000	2,357,224		(31,822)			8.000	4.711	FA	60,000	144,000	08/25/2011	08/01/2032
882508-BD-5	TEXAS INSTRUMENTS INC SR UNSCRD NOTES			2	1FE	2,986,680	118.9300	3,567,900	3,000,000	2,987,091		234			4.150	4.176	MN	15,908	124,500	04/30/2018	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC SR UNSCRD NOTES			2	1FE	1,734,355	113.0540	1,978,445	1,750,000	1,734,786		431			3.875	3.940	MS	19,967	34,660	03/01/2019	03/15/2039
883203-BS-9	TEXTRON INC SR UNSCRD NOTES			2	2FE	1,979,116	105.5990	2,090,860	1,980,000	1,979,752		96			5.950	5.956	MS	32,725	117,810	09/15/2011	09/21/2021
883203-BW-0	TEXTRON INC SR UNSCRD NOTES			2	2FE	744,315	106.6240	799,680	750,000	746,214		525			4.000	4.093	MS	8,833	30,000	03/04/2016	03/15/2026
88732J-BB-3	TIME WARNER CABLE INC SR SCRD NOTES			2	2FE	1,393,893	111.7110	1,954,943	1,750,000	1,425,249		6,096			5.500	7.205	MS	32,083	96,250	12/10/2013	09/01/2041
88731E-AJ-9	TIME WARNER ENT SR SCRD				2FE	6,721,048	140.2660	8,065,295	5,750,000	6,459,844		(30,920)			8.375	6.951	JJ	222,054	481,563	02/25/2008	07/15/2033
88947E-AK-6	TOLL BROS FINANCE CORP SR UNSCRD NOTES			2	3FE	281,188	105.7500	290,813	275,000	276,699		(826)			5.875	5.528	FA	6,103	16,156	09/18/2013	02/15/2022
88947E-AN-0	TOLL BROS FINANCE CORP SR UNSCRD NOTES			2	3FE	1,365,531	104.5000	1,515,250	1,450,000	1,415,631		9,297			4.375	5.166	AO	13,392	63,438	06/16/2014	04/15/2023
88947E-AQ-3	TOLL BROS FINANCE CORP SR UNSCRD NOTES			2	3FE	1,411,313	110.0000	1,540,000	1,400,000	1,405,306		(1,197)			5.625	5.515	JJ	36,313	78,750	01/09/2014	01/15/2024
88947E-AS-9	TOLL BROS FINANCE CORP SR UNSCRD NOTES			2	3FE	1,000,000	108.0000	1,080,000	1,000,000	1,000,000					4.875	4.875	MS	14,354	48,750	03/07/2017	03/15/2027
89356B-AB-4	TRANSCANADA TRUST JR SUB NOTES		A	2	2FE	3,060,000	107.6300	3,228,900	3,000,000	3,043,280		(5,292)			5.875	5.610	FA	66,583	176,250	08/12/2016	08/15/2076
893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSCRD NOTES			2	2FE	496,690	117.7680	588,840	500,000	497,162		68			5.400	5.445	FA	10,200	27,000	08/10/2011	08/15/2041
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD SR SCRD NOTES 144A		D	2	4FE	731,500	106.0000	742,000	700,000	721,430		(3,126)			7.750	6.635	AO	11,453	54,250	10/07/2016	10/15/2024
792860-AK-4	TRAVELERS COS INC SR UNSCRD				1FE	2,550,873	144.7980	3,517,143	2,429,000	2,521,966		(3,198)			6.750	6.368	JD	5,010	163,958	09/11/2007	06/20/2036
89417E-AD-1	TRAVELERS COS INC SR UNSCRD NOTES				1FE	2,506,880	139.6520	3,491,300	2,500,000	2,505,609		(175)			6.250	6.229	JD	6,944	156,250	10/25/2007	06/15/2037
89417E-AN-9	TRAVELERS COS INC SR UNSCRD NOTES			2	1FE	1,901,260	114.0920	2,281,840	2,000,000	1,903,408		1,754			4.050	4.349	MS	25,650	81,000	10/15/2018	03/07/2048
89566E-AH-1	TRISTATE GEN & TRANS ASSN 1ST MTGE BONDS			2	1FE	1,740,920	114.4680	2,003,190	1,750,000	1,741,711		172			4.700	4.733	MN	13,708	82,250	09/08/2015	11/01/2044
870836-AC-7	UBS-NY SUB DEBS				2FE	6,230,200	121.1000	6,055,000	5,000,000	5,478,085		(72,101)			7.500	5.475	JJ	172,917	375,000	03/31/2005	07/15/2025
90265E-AP-5	UDR INC SR UNSCRD NOTES			2	2FE	4,001,220	111.6940	4,467,760	4,000,000	4,000,994		(123)			4.400	4.397	JJ	75,778	132,000	10/18/2018	01/26/2029
904764-AH-0	UNILEVER CAPITAL CORP				1FE	5,019,338	136.2760	7,005,949	5,141,000	5,056,121		4,243			5.900	6.087	MN	38,757	303,319	07/03/2008	11/15/2032
907818-DR-6	UNION PACIFIC CORP SR UNSCRD NOTES			2	1FE	244,410	105.7510	244,285	231,000	243,908		(502)			3.646	2.135	FA	3,182		11/04/2019	02/15/2024
907818-EM-6	UNION PACIFIC CORP SR UNSCRD NOTES			2	1FE	7,256,298	106.2380	11,807,291	11,114,000	7,354,515		34,179			3.799	6.229	AO	105,555	422,221	12/19/2016	10/01/2051
907818-EW-4	UNION PACIFIC CORP SR UNSCRD NOTES			2	2FE	1,748,233	118.1240	2,067,170	1,750,000	1,748,599		150			4.500	4.505	MS	24,281	98,875	06/05/2018	09/10/2048
907818-FD-5	UNION PACIFIC CORP SR UNSCRD NOTES			2	2FE	997,150	103.9190	1,039,190	1,000,000	997,196		46			3.550	3.570	FA	14,397		07/29/2019	08/15/2039
911312-AJ-5	UNITED PARCEL SERVICE SR NOTES				1FE	6,018,460	139.3110	8,358,660	6,000,000	6,014,869		(448)			6.200	6.177	JJ	171,533	372,000	06/30/2008	01/15/2038
911312-AZ-9	UNITED PARCEL SERVICE SR UNSCRD NOTES			2	1FE	1,499,960	99.7560	1,745,730	1,750,000	1,505,747		4,774			3.400	4.279	MN	7,603	59,500	10/15/2018	11/15/2046
911312-BQ-8	UNITED PARCEL SERVICE SR UNSCRD NOTES			2	1FE	1,998,660	117.1370	2,342,740	2,000,000	1,998,678		18			4.250	4.254	MS	25,028	42,500	03/13/2019	03/15/2049
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				2FE	5,826,350	129.7990	6,489,950	5,000,000	5,427,861		(38,211)			6.700	5.439	FA	139,583	335,000	04/14/2005	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES CORP NOTES				2FE	3,277,788	138.8790	4,444,128	3,200,000	3,262,731		(1,983)			6.125	5.944	JJ	90,378	196,000	10/29/2009	07/15/2038
913017-BJ-7	UNITED TECHNOLOGIES CORP SR NOTES				2FE	1,250,725	128.5090	1,606,363	1,250,000	1,250,509		(21)			5.400	5.396	MN	11,250	67,500	04/27/2005	05/01/2035
913017-BS-7	UNITED TECHNOLOGIES CORP SR UNSCRD NOTES				2FE	997,720	134.6490	1,346,490	1,000,000	998,212		46			5.700	5.715	AO	12,033	57,000	02/23/2010	04/15/2040
913017-CX-5	UNITED TECHNOLOGIES CORP SR UNSCRD NOTES			2	2FE	747,623	125.3180	939,885	750,000	747,627		5			4.625	4.645	MN	4,336	34,688	08/13/2018	11/16/2048
913017-BA-6	UNITED TECHNOLOGIES CORP UNSUB				2FE	1,267,160	141.1250	1,411,250	1,000,000	1,147,686		(11,231)			7.500	5.514	MS	22,083	75,000	10/14/2004	09/15/2029
91324P-BE-1	UNITEDHEALTH GROUP INC BONDS				1FE	744,308	144.5960	1,084,470	750,000	745,422		130			6.625	6.684	MN	6,349	49,688	11/14/2007	11/15/2037
91324P-AX-0	UNITEDHEALTH GROUP INC UNSCRD BONDS				1FE	3,083,910	142.4840	4,274,520	3,000,000	3,066,175		(2,040)			6.500	6.290	JD	8,667	195,000	10/03/2007	06/15/2037
91529Y-AD-8	UNUM GROUP DEBS				2FE	31,490	128.6820	38,605	30,000	31,534		(89)			7.375	6.725	JD	98	2,213	10/29/2018	06/15/2032

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
903192-AA-0	UNUM GROUP NOTES				2FE	275,896	124.3050	348,054	280,000	281,640		(243)			6.750	6.626	JD	840	18,900	10/29/2018	12/15/2028
91159H-HN-3	US BANCORP SR UNSCRD NOTES			2	1FE	5,383,350	100.3120	6,018,720	6,000,000	5,466,622		70,109			2.375	3.926	JJ	62,938	142,500	10/19/2018	07/22/2026
91911T-AH-6	VALE OVERSEAS LIMITED BONDS		D		2FE	1,520,055	130.0000	1,950,000	1,500,000	1,515,854		(491)			6.875	6.769	MN	11,458	103,125	01/26/2007	11/21/2036
91913Y-AL-4	VALERO ENERGY CORP SR NOTES				2FE	2,563,310	132.3170	3,307,925	2,500,000	2,550,233		(1,527)			6.625	6.432	JD	7,361	165,625	10/09/2007	06/15/2037
92334N-AC-7	VEOLIA ENVIRONNEMENT NOTES		D		2FE	2,967,810	136.7610	4,102,830	3,000,000	2,973,717		698			6.750	6.834	JD	16,875	202,500	06/17/2008	06/01/2038
92343V-CK-8	VERIZON COMMUNICATIONS SR UNSCRD NOTES				2FE	9,545,413	124.1400	14,398,999	11,599,000	9,665,166		27,992			4.862	6.138	FA	203,646	563,943	04/01/2015	08/21/2046
92343V-CX-0	VERIZON COMMUNICATIONS SR UNSCRD NOTES				2FE	4,138,056	119.9950	6,442,532	5,369,000	4,196,023		14,582			4.522	6.150	MS	71,487	242,786	08/20/2015	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS SR UNSCRD NOTES				2FE	591,806	123.5580	984,757	797,000	597,578		1,455			4.672	6.487	MS	10,964	37,236	08/20/2015	03/15/2055
92343V-DR-2	VERIZON COMMUNICATIONS SR UNSCRD NOTES				2FE	132,443	120.7170	190,733	158,000	133,981		639			4.812	6.175	MS	2,239	7,603	07/12/2017	03/15/2039
92343V-DS-0	VERIZON COMMUNICATIONS SR UNSCRD NOTES				2FE	67,223	128.2120	112,827	88,000	67,750		213			5.012	6.841	AO	931	4,411	07/12/2017	04/15/2049
92553P-AP-7	VIACOM INC SR UNSCRD NOTES				2FE	975,375	106.0260	1,325,325	1,250,000	992,188		4,995			4.375	6.039	MS	16,102	54,688	05/20/2016	03/15/2043
92553P-AU-6	VIACOM INC SR UNSCRD NOTES			2	2FE	879,428	125.2910	1,096,296	875,000	879,415		(12)			5.850	5.810	MS	17,063	51,188	12/12/2018	09/01/2043
92769V-AC-3	VIRGIN MEDIA FINANCE PLC SR UNSCRD NOTES		D		4FE	1,190,625	101.5000	1,268,750	1,250,000	1,230,078		8,553			5.250	6.062	FA	24,792	65,625	10/17/2014	02/15/2022
927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSCRD NOTES				2FE	5,120,460	132.9480	5,450,868	4,100,000	5,097,678		(20,316)			6.000	3.929	JJ	113,433	126,000	10/28/2019	01/15/2036
927804-FB-5	VIRGINIA ELEC & POWER CO SR UNSCRD NOTES				2FE	1,445,280	135.1590	2,027,385	1,500,000	1,457,208		1,332			6.000	6.272	MN	11,500	90,000	09/28/2007	05/15/2037
927804-GA-6	VIRGINIA ELEC & POWER CO SR UNSCRD NOTES			2	1FE	3,579,660	122.6170	4,414,212	3,600,000	3,580,029		339			4.600	4.635	JD	13,800	166,980	11/26/2018	12/01/2048
92849T-AJ-7	VITERRA INC SR UNSCRD NOTES 144A		A		2FE	994,810	102.0860	1,020,860	1,000,000	999,605		647			5.950	6.020	FA	24,792	59,500	07/30/2010	08/01/2020
92857W-BQ-2	VODAFONE GROUP PLC JR SUB DEBS		D	2	3FE	1,505,113	117.4860	1,762,290	1,500,000	1,504,840		(273)			7.000	6.952	AO	25,375	52,500	03/28/2019	04/04/2079
92857T-AH-0	VODAFONE GROUP PLC NOTES		D		2FE	1,094,840	139.5820	1,395,820	1,000,000	1,055,353		(3,636)			7.875	7.099	FA	29,750	78,750	01/19/2001	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC NOTES		D		2FE	1,544,460	128.0330	1,920,495	1,500,000	1,529,171		(1,458)			6.250	6.031	MN	8,073	93,750	02/04/2004	11/30/2032
92857W-BM-1	VODAFONE GROUP PLC SR UNSCRD NOTES		D		2FE	749,610	120.1220	900,915	750,000	749,671		61			5.250	5.253	MN	3,391	39,375	03/27/2019	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SR UNSCRD NOTES		D		2FE	1,719,393	115.9700	2,029,475	1,750,000	1,719,634		242			4.875	4.988	JD	2,844	42,656	06/12/2019	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC SR UNSCRD NOTES		D		2FE	1,743,420	104.3800	1,826,650	1,750,000	1,743,450		30			4.250	4.272	MS	21,486		09/10/2019	09/17/2050
45685E-AJ-5	VOYA FINANCIAL INC SR UNSCRD NOTES				2FE	996,460	125.2630	1,252,630	1,000,000	996,832		63			5.700	5.725	JJ	26,283	57,000	12/19/2013	07/15/2043
929160-AV-1	VULCAN MATERIALS SR UNSCRD NOTES			2	2FE	188,797	109.9490	238,589	217,000	189,181		384			4.500	5.401	JD	434	9,765	02/26/2019	06/15/2047
337358-BA-2	WACHOVIA CORP SUB NOTES				1FE	1,470,407	141.3070	1,783,294	1,262,000	1,427,112		(6,351)			7.500	6.166	AO	19,982	94,650	06/30/2011	04/15/2035
931142-CM-3	WALMART INC SR NOTES				1FE	997,030	145.3990	1,453,990	1,000,000	997,620		68			6.200	6.222	AO	13,089	62,000	04/08/2008	04/15/2038
931142-CS-0	WALMART INC SR NOTES				1FE	2,974,650	138.5450	4,156,350	3,000,000	2,978,867		545			5.625	5.684	AO	42,188	168,750	03/24/2010	04/01/2040
931142-BF-9	WALMART INC SR UNSCRD				1FE	2,271,180	145.1180	2,902,360	2,000,000	2,154,899		(10,545)			7.550	6.494	FA	57,044	151,000	12/13/2001	02/15/2030
931142-CK-7	WALMART INC SR UNSCRD NOTES				1FE	6,756,750	148.2510	9,636,315	6,500,000	6,702,346		(6,208)			6.500	6.207	FA	159,611	422,500	02/22/2008	08/15/2037
931142-DB-6	WALMART INC SR UNSCRD NOTES				1FE	490,420	140.6700	703,350	500,000	491,781		193			5.625	5.760	AO	5,938	28,125	04/11/2011	04/15/2041
25468P-BW-5	WALT DISNEY COMPANY SR NOTES				1FE	7,694,762	144.8990	9,853,132	6,800,000	7,380,624		(31,610)			7.000	6.001	MS	158,667	476,000	03/23/2006	03/01/2032
254687-DT-0	WALT DISNEY COMPANY SR UNSCRD NOTES				1FE	529,630	138.5000	692,500	500,000	529,375		(255)			7.625	6.737	MN	3,283	19,063	11/22/2019	11/30/2028
254687-DV-5	WALT DISNEY COMPANY SR UNSCRD NOTES				1FE	1,891,062	141.2190	2,520,759	1,785,000	1,890,481		(581)			6.550	5.869	MS	34,426		11/22/2019	03/15/2033
254687-DZ-6	WALT DISNEY COMPANY SR UNSCRD NOTES				1FE	1,193,461	140.4490	1,404,490	1,000,000	1,192,491		(970)			6.200	4.426	JD	2,756	31,000	11/22/2019	12/15/2034
254687-EF-9	WALT DISNEY COMPANY SR UNSCRD NOTES				1FE	947,559	139.6350	1,396,350	1,000,000	947,790		231			6.150	6.664	MS	20,500		11/22/2019	03/01/2037
254687-FB-7	WALT DISNEY COMPANY SR UNSCRD NOTES			2	1FE	749,229	127.7060	957,795	750,000	749,233		3			4.750	4.757	MN	4,552		11/22/2019	11/15/2046
94106L-AN-9	WASTE MANAGEMENT INC CO GTD				2FE	1,482,091	144.9740	1,884,662	1,300,000	1,418,832		(6,033)			7.750	6.654	MN	12,874	100,750	04/11/2003	05/15/2032
94106L-BK-4	WASTE MANAGEMENT INC SR UNSCRD NOTES			2	2FE	749,040	114.4240	858,180	750,000	749,104		64			4.150	4.157	JJ	18,934		05/14/2019	07/15/2049
947890-AH-2	WEBSTER FINANCIAL CORP SR UNSCRD NOTES			2	2FE	2,480,200	105.4070	2,635,175	2,500,000	2,490,784		1,994			4.375	4.474	FA	41,319	109,375	02/04/2014	02/15/2024
949746-RF-0	WELLS FARGO & COMPANY SR SUB NOTES				1FE	2,048,579	131.7850	3,302,532	2,506,000	2,082,307		6,584			5.606	7.080	JJ	64,780	140,486	02/04/2014	01/15/2044
669380-AW-7	WELLS FARGO & COMPANY SUB DEBS				1FE	1,752,060	112.5720	2,251,440	2,000,000	1,926,108		16,189			6.650	7.796	AO	28,078	133,000	08/16/1999	10/15/2023
92976G-AG-6	WELLS FARGO BANK NA SUB NOTES				1FE	9,213,780	132.5040	12,587,880	9,500,000	9,277,573		7,126			5.850	6.071	FA	231,563	555,750	10/25/2007	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA SUB NOTES				1FE	1,492,830	144.7440	2,171,160	1,500,000	1,494,525		154			6.600	6.635	JJ	45,650	99,000	01/31/2008	01/15/2038
957576-AA-9	WESTERN & SOUTHERN FIN SR UNSCRD NOTES 144A				1FE	2,494,443	126.2560	2,651,376	2,100,000	2,447,710		(18,827)			5.750	4.140	JJ	55,679	120,750	06/02/2017	07/15/2033
582834-AP-2	WESTROCK MWV LLC SR UNSCRD NOTES				2FE	4,656,188	137.5920	5,159,700	3,750,000	4,621,109		(12,892)			7.550	5.835	MS	94,375	283,125	02/14/2017	03/01/2047
772739-AL-2	WESTROCK RKT CO SR UNSCRD NOTES				2FE	778,578	105.3590	805,996	765,000	768,819		(1,638)			4.900	4.655	MS	12,495	37,485	03/21/2013	03/01/2022
961548-AV-6	WESTVACO CORP DEBS				2FE	5,068,853	137.9620	5,173,575	3,750,000	4,896,222		(65,236)			8.200	4.396	JJ	141,792	225,500	10/21/2019	01/15/2030
962166-AU-8	WEYERHAEUSER CO UNSCRD				2FE	1,064,370	122.8270	1,228,270	1,000,000	1,024,903		(3,798)			7.950	7.365	MS	23,408	79,500	02/26/2002	03/15/2025
969457-BB-5	WILLIAMS COS INC DEBS SER A				2FE	3,822,891	130.5130	4,293,878	3,290,000	3,766,168		(30,901)			7.500	5.698	JJ	113,779	246,750	05/23/2018	01/15/2031
969457-BD-1	WILLIAMS COS INC SR UNSCRD NOTES				2FE	4,380,991	133.3740	5,134,899	3,850,000	4,279,064		(24,930)			7.750	6.362	JD	13,261	298,375	07/10/2015	06/15/2031
96950F-AK-0	WILLIAMS PARTNERS LP SR UNSCRD NOTES			2	2FE	704,963	119.1010	833,707	700,000	704,736		(95)			5.800	5.747	MN	5,188	40,600	08/15/2016	11/15/2043
96950F-AN-4	WILLIAMS PARTNERS LP SR UNSCRD NOTES			2	2FE	1,635,000	112.7290	2,254,580	2,000,000	1,653,358		5,480			5.400	6.881	MS	35,100	108,000	05/24/2016	03/04/2044
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCRD NOTES			2	2FE	1,742,913	99.7690	1,745,958	1,750,000	1,742,956		44			3.875	3.898	MS	20,909		09/03/2019	09/15/2049
976656-BW-7	WISCONSIN ELECTRIC POWER SR UNSCRD NOTES				1FE	1,259,230	128.6050	1,286,050	1,000,000	1,217,331		(12,484)			5.625	3.567	MN	7,188	56,250	06/24/2016	05/15/2033
976826-BE-6	WISCONSIN POWER & LIGHT SR UNSCRD DEBS				1FE	2,693,317	136.9840	3,360,218	2,453,000	2,644,424		(6,208)			6.375	5.669	FA	59,076	156,379	02/02/2010	08/15/2037
976843-BM-3	WISCONSIN PUBLIC SERVICE SR UNSCRD NOTES			2	1FE	749,138	100.2550	751,913	750,000	749,151		13			3.300	3.306	MS	9,419		08/07/2019	09/01/2049

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
980888-AD-3	WOOLWORTHS LIMITED SR UNSCRD NOTES 144A		D		2FE	972,450	101.2090	1,012,090	1,000,000	997,541		3,281			4.000	4.350	MS	11,000	40,000	12/30/2010	09/22/2020
084423-AP-7	WR BERKLEY CORP SR NOTES				2FE	4,972,015	123.1010	6,462,803	5,250,000	5,028,339		6,744			6.250	6.666	FA	123,958	328,125	03/15/2010	02/15/2037
983024-AL-4	WYETH NOTES				1FE	1,982,860	135.2820	2,705,640	2,000,000	1,987,160		460			6.000	6.063	FA	45,333	120,000	11/08/2005	02/15/2036
983024-AN-0	WYETH NOTES				1FE	9,390,380	136.5980	12,976,810	9,500,000	9,415,248		2,705			5.950	6.034	AO	141,313	565,250	09/10/2007	04/01/2037
98385X-AJ-5	XTO ENERGY INC NOTES				1FE	4,480,370	136.1480	6,126,660	4,500,000	4,485,292		507			6.100	6.132	AO	68,625	274,500	03/26/2007	04/01/2036
98385X-AM-8	XTO ENERGY INC SR UNSCRD NOTES				1FE	3,544,070	146.9210	4,407,630	3,000,000	3,524,047		(8,800)			6.750	5.126	FA	84,375	135,000	08/15/2019	08/01/2037
98462Y-AB-6	YAMANA GOLD INC SR UNSCRD NOTES		A	2	2FE	1,748,248	104.4890	1,828,558	1,750,000	1,749,147		164			4.950	4.962	JJ	39,944	86,625	11/20/2014	07/15/2024
98877D-AB-1	ZF NA CAPITAL SR UNSCRD NOTES 144A				2FE	1,037,500	103.0950	1,030,950	1,000,000	1,016,993		(6,868)			4.500	3.730	AO	7,750	45,000	11/21/2016	04/29/2022
98971D-AB-6	ZIONS BANCORP NA SUB NOTES			2	2FE	2,991,620	98.2010	2,946,030	3,000,000	2,991,745		125			3.250	3.283	AO	16,792		10/25/2019	10/29/2029
989701-81-8	ZIONS BANCORP SR SUB NOTES			3	2FE	1,901,515	30.4100	2,286,832	75,200	1,888,586		(2,000)			6.950	6.855	MJSD		130,659	04/07/2014	09/15/2028
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,148,332,684	XXX	2,608,089,014	2,126,755,144	2,140,479,876		(1,085,132)	19,639		XXX	XXX	XXX	31,232,574	107,728,822	XXX	XXX
23321P-GF-9	DLJ MORTGAGE ACCEPTANCE CORP CMO SER 1993-19 M MEZ,NAS			4	1FM	5,219	98.6710	5,319	5,391	5,314		(13)			6.750	7.532	MON	30	364	01/04/1999	01/25/2024
81375F-CM-3	SECURITIZED ASSET SALES,INC. CMO SER 1993-7 PAC-2(22)			4	1FM	7,130	100.1600	7,419	7,407	7,348		17			6.250	6.670	MON	39	463	01/04/1999	12/25/2023
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						12,349	XXX	12,738	12,798	12,662		4			XXX	XXX	XXX	69	827	XXX	XXX
04624U-AL-5	ASSURANT COMMERCIAL MORTGAGE T CMBS 2016-1A C 144A			4	1FM	3,519,228	89.3130	3,572,519	4,000,000	3,607,572		28,532			4.352	5.713	MON	14,506	174,507	05/13/2016	05/15/2049
04624U-AN-1	ASSURANT COMMERCIAL MORTGAGE T CMBS 2016-1A D 144A			4	1FM	2,690,168	72.2080	2,888,320	4,000,000	2,915,987		72,137			4.352	8.714	MON	14,506	174,508	05/13/2016	05/15/2049
04624U-AQ-4	ASSURANT COMMERCIAL MORTGAGE T CMBS 2016-1A E 144A			4	1FM	828,460	39.5100	986,565	2,497,000	994,962		58,447			4.352	17.963	MON	9,055	108,937	05/13/2016	05/15/2049
04624U-AS-0	ASSURANT COMMERCIAL MORTGAGE T CMBS 2016-1A F 144A			4	1FM	838,143	37.7620	981,057	2,598,000	991,021		53,821			4.352	17.962	MON	9,422	113,343	05/13/2016	05/15/2049
06540A-AB-7	BANK CMBS SER 2019-BN20 A5B			4	1FM	3,604,839	102.8650	3,600,275	3,500,000	3,601,286		(3,553)			2.933	2.485	MON	8,555	25,664	09/13/2019	09/15/2061
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						11,480,838	XXX	12,028,736	16,595,000	12,110,828		209,384			XXX	XXX	XXX	56,044	596,959	XXX	XXX
33830P-AL-5	522 Funding CLO LTD CLO SER 2019-1A D 144A			2	2FE	6,000,000	100.3870	6,023,195	6,000,000	6,000,000					6.201	6.242	JAJO	14,467		11/22/2019	01/15/2033
33830N-AA-4	522 Funding CLO LTD CLO SER 2019-1A E 144A			2	3FE	970,000	100.6140	1,006,143	1,000,000	970,065		65			9.341	10.021	JAJO	3,633		11/22/2019	01/15/2033
00900C-AG-9	AIMCO SER 2017-AA D 144A			4	2FE	1,990,000	99.6220	1,992,431	2,000,000	1,993,246		1,518			5.646	5.769	JAJO	22,584	125,455	04/21/2017	07/20/2029
00908P-AA-5	AIR CANADA 2017-1AA PTT PTC SER 2017-1AA 144A		A	4	1FE	474,400	101.9370	483,589	474,400	474,400					3.300	3.300	JJ	7,219	15,655	12/07/2017	01/15/2030
023771-R9-1	AMER AIRLINE 16-3 AA PTT PTC			2	1FE	1,217,291	101.9360	1,333,109	1,307,790	1,225,346		6,291			3.000	4.124	AO	8,283	39,234	10/31/2018	10/15/2028
03027W-AK-8	AMERICAN TOWER TRUST I PTC 144A				1FE	7,200,000	104.5390	7,526,808	7,200,000	7,200,000					3.652	3.680	MON	11,686	262,944	03/27/2018	03/23/2028
03027W-AJ-1	AMERICAN TOWER TRUST I SR SCRD NOTES 144A			2	1FE	4,795,550	101.3100	5,065,500	5,000,000	4,919,048		23,411			3.070	3.633	MON	6,822	153,500	04/02/2014	03/15/2023
03767L-AE-0	APIDOS CLO SER 2013-12RR C 144A			4	1FE	1,559,250	99.7500	1,571,063	1,575,000	1,560,624		1,145			4.351	4.550	JAJO	14,847	77,917	10/04/2018	04/15/2031
04009F-AA-7	ARES CLO LTD CLO SER 2019-52A E 144A			2	3FE	1,455,000	97.6960	1,465,447	1,500,000	1,455,000					8.503	9.108	JAJO	25,155	78,423	02/28/2019	04/22/2031
04941Y-AG-4	ATLAS SENIOR LOAN FUND LTD SER 2018-11A A2 144A			2	1FE	10,000,000	100.8070	10,080,707	10,000,000	10,000,000					4.205	4.225	JAJO	75,924	558,331	06/08/2018	07/26/2031
07133Y-AG-5	BATPK 2019-1A B2 SER 2019-1A B2 144A			2	1FE	5,997,520	100.4190	6,025,121	6,000,000	5,998,020		501			4.530	4.560	JAJO	113,250		06/27/2019	07/15/2032
07133W-AA-2	BATPK 2019-1A D SER 2019-1A D 144A			2	3FE	2,908,800	97.3930	2,921,777	3,000,000	2,911,834		3,034			8.532	9.075	JAJO	110,564		06/27/2019	07/15/2032
09629X-AA-7	BLUEMOUNTAIN CLO LTD CLO SER 2019-24A E 144A			2	3FE	1,231,250	99.1120	1,238,898	1,250,000	1,231,250					8.726	9.085	JAJO	21,815	66,724	02/15/2019	04/20/2031
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PTC			4	1FE	806,258	108.9950	803,171	736,888	801,958		(4,300)			5.996	2.109	AO	11,046		11/04/2019	04/01/2024
05567Y-AA-7	BURLINGTON NO SF 05-4 TR PTC			4	1FE	218,685	104.3150	209,285	200,628	205,099		(1,577)			4.967	3.385	AO	2,491	11,100	08/24/2010	04/01/2023
136055-AA-8	CANADIAN IMPERIAL BANK PTC 144A		A	4	1FE	7,273,799	121.5000	7,774,086	6,398,424	7,127,270		(41,939)			7.262	5.908	AO	104,547	464,654	09/12/2016	04/10/2032
146865-AG-5	CARVAL CLO LTD SER 2018-1A D 144A			2	2FE	4,925,000	96.6630	4,833,129	5,000,000	4,937,345		7,617			4.891	5.149	JAJO	52,305	274,923	05/08/2018	07/16/2031
14686A-AG-4	CARVAL CLO LTD SER 2019-1A D 144A			2	2FE	2,979,600	100.0480	3,001,445	3,000,000	2,981,533		1,933			6.116	6.272	JAJO	36,695	127,408	02/01/2019	04/20/2032
12482N-AC-5	CBAM CLO MANAGEMENT CLO SER 2019-10A A1B 144A			2	1FE	25,000,000	101.1130	25,278,135	25,000,000	25,000,000					3.748	3.764	JAJO	182,194	442,472	04/10/2019	04/20/2032
15137E-BL-6	CENT CLO LP CLO SER 2014-21A A1RB 144A			4	1FE	3,875,000	100.6860	3,901,582	3,875,000	3,875,000					4.050	4.057	JAJO	27,900	156,938	07/12/2018	07/27/2030
12528H-AA-8	CFIP CLO LTD SER 2017-1A E 144A			2	3FE	1,322,100	96.5280	1,283,819	1,330,000	1,323,659		597			8.203	8.381	JAJO	22,730	117,719	11/16/2017	01/18/2030
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 PTC			4	1FE	653,682	105.1960	680,838	647,209	648,684		(821)			5.983	5.820	AO	7,745	38,723	08/23/2011	04/19/2022
210805-DT-1	CONTINENTAL AIRLINES INC PTC SER ERJ1			4	3FE	43,238	101.8130	42,539	41,782	41,882		(102)			9.798	9.362	MON	341	4,097	04/27/2006	04/01/2021
126410-LM-9	CSX TRANSPORTATION INC PTC			4	1FE	1,031,083	108.9270	1,146,166	1,052,233	1,044,317		1,842			6.251	6.563	JJ	30,330	65,775	05/26/2009	01/15/2023
126650-BP-4	CVS HEALTH CORP PTC			4	2FE	1,260,346	111.7200	1,264,228	1,131,604	1,229,116		(10,456)			6.036	4.055	MON	3,984	68,304	12/27/2016	12/10/2028
126650-AQ-3	CVS HEALTH CORP PTC 144A			4	2FE	1,645,990	107.0860	1,694,015	1,581,920	1,629,728		(7,680)			5.789	4.766	MON	5,342	91,578	12/27/2016	01/10/2026

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
126659-AA-9	CVS PASS-THROUGH TRUST PTC 144A			4	2FE	2,184,974	127.5500	2,786,934	2,184,974	2,184,974					8.353	8.500	MON	10,646	182,511	06/10/2009	07/10/2031
247367-AX-3	DELTA AIR LINES INC PTC SER 2002-1G1			4	1FE	1,274,923	105.1170	1,287,357	1,224,690	1,240,379		(8,204)			6.718	5.674	JJ	40,909	82,275	12/27/2016	01/02/2023
29001R-AA-6	ELMWOOD CLO II LTD CLO SER 2019-2A E 144A			2	3FE	1,940,000	100.7490	2,014,973	2,000,000	1,940,274		274			8.734	9.409	JAJO	34,936	83,762	04/05/2019	04/20/2031
444838-AJ-5	HULL STREET CDO LTD SER 2014-1A AR 144A			4	1FE	4,909,014	100.1420	4,906,772	4,899,827	4,905,506		(1,052)			3.223	3.165	JAJO	32,903	186,285	01/22/2018	10/18/2026
47047Q-AA-6	JAMESTOWN CLO LTD CLO SER 2019-1A D 144A			2	3FE	1,915,000	98.5960	1,971,911	2,000,000	1,915,000					8.966	9.675	JAJO	35,864	116,998	02/14/2019	04/20/2032
47048X-AL-6	JAMESTOWN CLO LTD SER 2019-14A C2B 144A			4	2FE	3,000,000	100.4010	3,012,020	3,000,000	3,000,000					6.911	6.960	JAJO	20,157		10/17/2019	10/20/2032
56608K-AL-7	MARBLE POINT CLO LTD CLO SER 2018-2A A2 144A			2	1FE	6,000,000	101.5260	6,091,568	6,000,000	6,000,000					4.250	4.270	JAJO	50,292	206,125	12/07/2018	01/20/2032
59802U-AV-1	MIDOCEAN CREDIT CLO SER 2014-3A A2R 144A			2	1FE	5,000,000	100.4120	5,020,624	5,000,000	5,000,000					4.070	4.090	JAJO	39,569	202,935	06/14/2018	04/21/2031
66860M-AA-9	NORTHWOODS CAPITAL LTD CLO SER 2019-18A A 144A			2	1FE	15,000,000	101.3770	15,206,604	15,000,000	15,000,000					3.864	3.866	FMAN	66,010	299,460	04/02/2019	05/20/2032
73742D-AG-6	POST CLO LTD SER 2018-1A D 144A			2	2FE	5,936,400	97.0610	5,823,672	6,000,000	5,946,894		5,900			4.951	5.136	JAJO	63,536	333,558	04/17/2018	04/16/2031
69355D-AC-1	PPM CLO LTD CLO SER 2018-1 B1 144A			2	1FE	3,000,000	100.7790	3,023,368	3,000,000	3,000,000					4.661	4.682	JAJO	29,520	167,796	07/02/2018	07/15/2031
803169-AU-5	SARANAC CLO LTD CLO SER 2014-3A CR 144A			4	1FE	3,990,000	95.4210	3,816,844	4,000,000	3,991,777		1,142			4.278	4.339	MJSD	4,278	195,403	04/30/2018	06/22/2030
80317L-AE-3	SARANAC CLO LTD CLO SER 2018-6A C 144A			2	1FE	8,000,000	100.7630	8,061,062	8,000,000	8,000,000					5.393	5.422	MJSD	21,572	431,440	07/20/2018	08/13/2031
80349B-AZ-0	SARATOGA INVESTMENT CORP CLO L CLO SER 2013-1A AXR2 144A			4	1FE	9,000,000	100.2460	9,022,102	9,000,000	9,000,000					4.190	3.587	JAJO	74,373	320,535	12/03/2018	01/20/2030
89640X-AY-2	TRINITAS CLO LTD CLO SER 2016-4A A1FR 144A			4	1FE	11,000,000	102.3790	11,261,703	11,000,000	11,000,000					4.192	4.201	JAJO	93,505	461,120	08/07/2018	10/18/2031
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC			4	1FE	1,452,255	115.0110	1,434,112	1,246,935	1,445,753		(6,501)			6.176	2.442	JJ	38,291		11/04/2019	01/02/2031
909318-AA-5	UNITED AIR 2018-1 AA PTT PTT SER 2018-1 AA			2	1FE	3,698,772	103.0210	3,946,979	3,831,237	3,710,192		8,965	13,218		3.500	4.016	MS	44,698	134,093	10/29/2018	03/01/2030
90783S-AA-0	UNP RR CO 2003 PASS TRST PTC			4	1FE	63,460	104.3810	62,491	59,868	62,489		(240)			4.698	2.406	JJ	1,398	2,813	12/27/2016	01/02/2024
903436-AA-1	US AIRWAYS GROUP INC PTC SER 2011-1A			4	1FE	394,829	112.3110	442,605	394,089	394,383		(55)			7.125	7.095	AO	5,382	28,079	06/22/2011	10/22/2023
92330Y-AC-7	VENTURE CDO LTD CLO SER 2018-33A A1F 144A			2	1FE	10,000,000	100.6440	10,064,416	10,000,000	10,000,000					4.039	4.058	JAJO	85,268	471,217	07/19/2018	07/15/2031
92332L-AG-4	VENTURE CDO LTD CLO SER 2019-36A A1B 144A			2	1FE	10,000,000	101.0030	10,100,261	10,000,000	10,000,000					3.685	3.684	JAJO	71,653	179,132	03/26/2019	04/20/2032
60689W-BA-8	VENTURE CDO LTD SER 2017-28AR BF 144A			4	1FE	2,073,825	99.5300	2,116,998	2,127,000	2,081,759		4,190			3.923	4.409	JAJO	16,225	83,442	01/05/2018	10/21/2029
60689W-BC-4	VENTURE CDO LTD SER 2017-28AR CF 144A			4	1FE	620,940	99.9630	631,767	632,000	622,534		857			4.599	4.959	JAJO	5,652	29,066	01/05/2018	10/21/2029
60689W-AP-6	VENTURE CDO LTD SER 2017-28RR CF 144A			4	1FE	1,115,500	99.6500	1,145,977	1,150,000	1,120,099		2,435			4.453	5.013	JAJO	9,957	51,210	01/05/2018	07/22/2030
60689W-CM-1	VENTURE CDO LTD VENTR 2014-16RA ARR			4	1FE	7,990,000	100.1620	8,012,928	8,000,000	7,991,663		994			2.851	2.888	JAJO	48,782	274,103	03/29/2018	01/15/2028
96467F-AG-5	WHITEBOX CLO I LTD CLO SER 2019-1A C 144A			2	2FE	2,968,200	100.3490	3,010,465	3,000,000	2,969,338		1,138			6.286	6.485	JAJO	70,174		07/25/2019	07/24/2032
87249W-AA-5	WIND RIVER CLO LTD CLO SER 2019-3A E 144A			2	3FE	1,922,500	96.8220	1,936,447	2,000,000	1,923,095		595			8.551	9.267	JAJO	37,054	75,904	04/05/2019	04/15/2031
88432D-BS-2	WIND RIVER CLO LTD SER 2014-3A A1B2 144A			2	1FE	4,077,400	101.1480	4,045,900	4,000,000	4,074,773		(2,627)			4.238	3.849	JAJO	32,491	42,380	10/17/2019	10/22/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						225,361,834	XXX	228,905,086	225,053,498	225,305,306		(11,110)	13,218		XXX	XXX	XXX	2,008,994	7,883,516	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,385,187,705	XXX	2,849,035,574	2,368,416,440	2,377,908,672		(886,854)	32,857		XXX	XXX	XXX	33,297,681	116,210,124	XXX	XXX
01852F-AC-7	ALLFIRST PFD CAP TRUST JR SUB DEBS				2FE	726,562	95.0000	712,500	750,000	730,733		1,700			3.501	2.962	JAJO	5,689	30,640	05/17/2017	07/15/2029
020002-AU-5	ALLSTATE CORP JR SUB DEBS			2	2FE	5,663,020	126.2500	7,259,374	5,750,000	5,666,528		478			6.500	6.605	MN	47,757	373,750	10/26/2011	05/15/2057
026874-BE-6	AMERICAN INTL GROUP JR SUB			2	2FE	320,000	109.0000	4,360,000	4,000,000	321,641		22			6.250	76.968	MS	73,611	250,000	05/15/2007	03/15/2037
00170F-20-9	AMG CAPITAL TRUST II CONVERTIBLE JR SUB DEBS			4	2FE	1,728,250	48.2500	1,688,750	35,000	1,727,017		609			5.150	5.299	JAJO	22,531	83,687	01/15/2019	10/15/2037
17305H-AA-6	CITIGROUP CAPITAL III CO GTD				2FE	1,385,685	138.2390	1,538,600	1,113,000	1,359,941		(8,600)			7.625	5.581	JD	7,072	84,866	10/20/2016	12/01/2036
32082C-AC-1	FIRST MARYLAND CAPTL II JR SUB DEBS				2FE	802,500	94.5000	945,000	1,000,000	857,712		17,436			2.759	3.699	FMAN	4,675	34,225	05/05/2016	02/01/2027
G43646-AB-7	HBOS CAPITAL FUNDING LP PFD SECURITIES		D	2	2FE	10,968,910	102.4380	11,063,304	10,800,000	10,800,000					6.850	(30,543)	MJSD	16,440	740,016	03/05/2018	03/29/2049
539439-AF-6	LLOYDS BANKING GROUP PLC SR UNSCRD BONDS 144A		D	2	3FE	143,625	119.1440	446,790	375,000	143,625					6.657	17.381	MN	2,774	24,964	12/27/2016	01/01/9999
591560-AA-5	METLIFE CAPITAL TRUST IV JR SUB DEBS 144A			2	2FE	997,500	133.5000	1,335,000	1,000,000	997,502		(14)			7.875	7.893	JD	3,500	78,750	09/29/2011	12/15/2037
69331V-AA-4	PECO ENERGY CAP TRST III CO GTD				2FE	292,372	114.6330	314,094	274,000	288,415		(1,310)			7.380	6.536	AO	3,426	20,221	12/27/2016	04/06/2028
69335G-AA-3	PECO ENERGY CAP TRST IV CO GTD DEBS				2FE	544,290	103.3750	646,094	625,000	562,930		2,722			5.750	6.893	JD	1,597	35,938	04/24/2012	06/15/2033
780097-AH-4	ROYAL BK SCOTLND GRP PLC JR SUB DEBS		D	2	3FE	1,326,563	143.5090	1,793,863	1,250,000	1,310,552		(3,226)			7.648	7.035	MS	24,166	95,600	02/10/2014	08/29/2049
780097-AU-5	ROYAL BK SCOTLND GRP PLC JR SUB NOTES		D	2	3FE	201,750	98.4780	265,891	270,000	201,750					4.265	5.750	MJSD	32	13,169	12/27/2016	01/01/9999
90330S-AA-8	USF&G CAPITAL CO GTD 144A				2FE	6,230,818	152.4410	7,186,069	4,714,000	6,147,411		(21,966)			8.312	6.001	JJ	195,914	391,828	05/24/2016	07/01/2046
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						31,331,845	XXX	39,555,329	31,956,000	31,115,757		(12,149)			XXX	XXX	XXX	409,184	2,257,654	XXX	XXX
4899999. Total - Hybrid Securities						31,331,845	XXX	39,555,329	31,956,000	31,115,757		(12,149)			XXX	XXX	XXX	409,184	2,257,654	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						2,276,074,284	XXX	2,761,236,147	2,252,176,144	2,267,172,256		(1,240,135)	19,639		XXX	XXX	XXX	33,040,438	115,373,567	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						247,524,682	XXX	269,770,038	261,687,513	252,134,594		877,921			XXX	XXX	XXX	715,017	7,824,587	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						24,190,793	XXX	25,687,201	29,031,136	24,814,803		203,954			XXX	XXX	XXX	67,392	1,111,753	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
7999999. Total - Other Loan-Backed and Structured Securities						225,361,834	XXX	228,905,086	225,053,498	225,305,306		(11,110)	13,218		XXX	XXX	XXX	2,008,994	7,883,516	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						2,773,151,593	XXX	3,285,598,472	2,767,948,291	2,769,426,959		(169,370)	32,857		XXX	XXX	XXX	35,831,841	132,193,423	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
26441C-50-1	DUKE ENERGY CORP 5.750 PREF SER A			36,000.000	25.00		900,000	27.800	1,000,800	900,000		36,943							2FE	03/25/2019
30241B-30-9	FBOP CORPORATION 6.770 PFD SER 144A			146.000	1,000.00			0.000											6*	06/08/2005
637417-87-4	NATIONAL RETAIL PROP INC 5.200 PFD			2,031.000	25.00		42,542	25.450	51,689	42,542		2,640							2FE	12/09/2016
74460W-73-5	PUBLIC STORAGE 4.950 PFD			37,500.000	25.00		795,000	25.520	957,000	795,000		46,406							2FE	12/01/2016
74460W-87-5	PUBLIC STORAGE 5.200 PFD SER W			26,509.000	25.00		503,470	25.300	670,678	503,470		34,462							2FE	12/23/2013
74460W-10-7	PUBLIC STORAGE 5.200 PFD SER X			18,020.000	25.00		341,741	25.319	456,248	341,741		23,426							2FE	12/23/2013
74460W-71-9	PUBLIC STORAGE PFD 4.9% SER E			71,270.000	25.00		1,493,845	25.590	1,823,799	1,493,845		87,306							2FE	12/20/2016
857477-85-5	STATE STREET CORP 5.350 PFD SER G			3,494.000	25.00		89,935	27.830	97,238	89,935		4,672							2FE	02/05/2018
902973-83-3	US BANCORP 6.500 PFD SER F			1,703.000	25.00		46,216	27.660	47,105	46,216	692	692							2FE	08/06/2019
949746-80-4	WELLS FARGO & COMPANY CONVERTIBLE 7.500 PFD			2,460.000	1,000.00		3,145,369	1,448.690	3,563,777	3,145,369		184,500							2FE	01/19/2018
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							7,358,118	XXX	8,668,334	7,358,118	692	421,047							XXX	XXX
8999999 - Total Preferred Stocks							7,358,118	XXX	8,668,334	7,358,118	692	421,047							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
015271-10-9	ALEXANDRIA REAL ESTATE EQTYS			2,378.000	384,237	161.580	384,237	366,087	2,449			18,149		18,149		10/07/2019	
292480-10-0	ENABLE MIDSTREAM PARTNER			15,800.000	158,474	10.030	158,474	224,642		20,492		(55,300)		(55,300)		12/21/2017	
29273V-10-0	ENERGY TRANSFER LP			70,848.000	908,980	12.830	908,980	930,803		86,435		(26,922)		(26,922)		10/19/2018	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			30,000.000	844,800	28.160	844,800	792,380		52,650		107,100		107,100		12/18/2017	
478160-10-4	JOHNSON & JOHNSON			15,000.000	2,188,050	145.870	2,188,050	2,119,200		42,750		68,850		68,850		05/03/2019	
726503-10-5	PLAINS ALL AMERICAN PIPELINE			31,000.000	570,090	18.390	570,090	622,697		42,780		(51,150)		(51,150)		11/21/2017	
950400-10-4	WELLTOWER INC			22,142.000	1,810,773	81.780	1,810,773	1,650,465		57,791		160,308		160,308		02/28/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,865,404	XXX	6,865,404	6,706,274	2,449	302,898		221,035		221,035		XXX	XXX
9799999 - Total Common Stocks					6,865,404	XXX	6,865,404	6,706,274	2,449	302,898		221,035		221,035		XXX	XXX
9899999 - Total Preferred and Common Stocks					14,223,522	XXX	15,533,738	14,064,392	3,141	723,945		221,035		221,035		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
36179S-4Y-0	GINNIE MAE II POOL # MA4439 2.000% 06/20/44		09/05/2019	BREAN CAPITAL LLC #0443		679,886	713,790	713
36179M-VL-1	GINNIE MAE POOL # G2 MA0619 3.500% 12/20/42		10/15/2019	BREAN CAPITAL LLC #0443		673,435	655,412	1,274
0599999. Subtotal - Bonds - U.S. Governments						1,353,321	1,369,202	1,987
3140JV-T9-3	FANNIE MAE POOL # B01475 4.000% 10/01/49		10/22/2019	BREAN CAPITAL LLC #0443		9,331,135	8,942,686	11,925
3140JY-RQ-1	FANNIE MAE POOL # B04094 4.000% 11/01/49		11/08/2019	BREAN CAPITAL LLC #0443		2,090,458	1,997,452	2,663
3140K1-DH-6	FANNIE MAE POOL # B05503 4.000% 09/01/49		09/26/2019	BREAN CAPITAL LLC #0443		2,139,743	2,046,378	2,046
3140K2-U6-9	FANNIE MAE POOL # B06904 4.000% 10/01/49		10/21/2019	BREAN CAPITAL LLC #0443		4,396,516	4,207,193	5,610
3137B5-BK-8	FREDDIE MAC CMO SER 4258 JB 4.000% 12/15/42		03/11/2019	ASSURANT INC		7,666,147	7,483,000	8,314
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B CMBS 2015-R1 A3 144A 4.104% 11/25/52		03/06/2019	BREAN CAPITAL LLC #0443		1,943,811	1,851,248	7,842
31322Y-UR-0	FREDDIE MAC POOL # T65092 3.500% 08/01/42		09/18/2019	BREAN CAPITAL LLC #0443		711,609	691,512	1,479
3199999. Subtotal - Bonds - U.S. Special Revenues						28,279,419	27,219,469	39,879
33830P-AL-5	522 Funding CLO LTD CLO SER 2019-1A D 144A 6.201% 01/15/33		11/22/2019	MORGAN STANLEY #050		6,000,000	6,000,000	
33830N-AA-4	522 Funding CLO LTD CLO SER 2019-1A E 144A 9.341% 01/15/33		11/22/2019	MORGAN STANLEY #050		970,000	1,000,000	
00115A-AK-5	AEP TRANSMISSION CO LLC SR UNSCRD NOTES 3.800% 06/15/49		06/10/2019	BANK AMERICA SEC #773		3,578,889	3,600,000	
015271-AS-8	ALEXANDRIA REAL ESTATE EQTYS SR UNSCRD NOTES 4.000% 02/01/50		07/08/2019	Various		9,005,953	9,000,000	
015271-AQ-2	ALEXANDRIA REAL ESTATE EQTYS SR UNSCRD NOTES 4.850% 04/15/49		03/12/2019	GOLDMAN SACHS #005		499,745	500,000	
36186C-BY-8	ALLY FINANCIAL INC SR UNSCRD NOTES 8.000% 11/01/31		09/04/2019	SEAPORT GLOBAL HOLDINGS #0161		5,373,333	3,821,000	105,858
02209S-BE-2	ALTRIA GROUP INC SR UNSCRD NOTES 5.800% 02/14/39		02/12/2019	J.P. MORGAN SECURITIES # 187		748,238	750,000	
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR SR UNSCRD NOTES 5.550% 01/23/49		01/10/2019	BANK AMERICA SEC #773		2,691,009	2,700,000	
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCRD NOTES 5.800% 01/23/59		01/10/2019	BANK AMERICA SEC #773		1,743,788	1,750,000	
037735-CX-3	APPALACHIAN POWER CO SR UNSCRD NOTES 4.500% 03/01/49		03/04/2019	MITSUBISHI #0076		744,870	750,000	
03835V-AH-9	APTIV PLC SR UNSCRD NOTES 5.400% 03/15/49	D	02/28/2019	Various		2,254,175	2,250,000	
04009F-AA-7	ARES CLO LTD CLO SER 2019-52A E 144A 8.503% 04/22/31		02/28/2019	SOCIETE GENERALE #0286		1,455,000	1,500,000	
040555-CY-8	ARIZONA PUBLIC SERVICE SR UNSCRD NOTES 4.250% 03/01/49		02/26/2019	BARCLAYS 7256 DTC		1,999,660	2,000,000	
046353-AD-0	ASTRAZENECA PLC SR UNSCRD NOTES 6.450% 09/15/37	D	10/24/2019	CSFB #355		2,805,200	2,000,000	15,408
00206R-JF-0	AT&T INC SR UNSCRD 6.250% 03/29/41		06/01/2019	Tax Free Exchange		1,977,254	2,000,000	21,528
00206R-HQ-8	AT&T INC SR UNSCRD NOTES 7.570% 02/01/24		06/01/2019	Tax Free Exchange		2,935,816	3,000,000	75,700
049560-AS-4	ATMOS ENERGY CORP SR UNSCRD NOTES 3.375% 09/15/49		09/25/2019	J.P. MORGAN SECURITIES # 187		2,997,780	3,000,000	
049560-AQ-8	ATMOS ENERGY CORP SR UNSCRD NOTES 4.125% 03/15/49		02/25/2019	CREDIT AGRICOLE		1,992,120	2,000,000	
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSCRD NOTES 5.000% 04/20/48		01/16/2019	Tax Free Exchange		1,988,428	2,000,000	23,889
06540A-AB-7	BANK CMBS SER 2019-BN20 A5B 2.933% 09/15/61		09/13/2019	MORGAN STANLEY #050		3,604,839	3,500,000	7,129
067901-AH-1	BARRICK GOLD CORP SR UNSCRD NOTES 5.250% 04/01/42	A	03/27/2019	STIFEL NICHOLAUS AND CO. #0793		2,676,903	2,470,000	63,688
06849R-AK-8	BARRICK NA FINANCE LLC SR UNSCRD NOTES 5.750% 05/01/43		03/27/2019	UBS SECURITIES 642		1,155,150	1,000,000	23,639
07133Y-AG-5	BATPK 2019-1A B2 SER 2019-1A B2 144A 4.530% 07/15/32		06/27/2019	WELLS FARGO #250		5,997,520	6,000,000	
07133W-AA-2	BATPK 2019-1A D SER 2019-1A D 144A 8.532% 07/15/32		06/27/2019	WELLS FARGO #250		2,908,800	3,000,000	
05531G-AB-7	BB&T CORPORATION SUB NOTES 3.875% 03/19/29		03/11/2019	MORGAN STANLEY #050		6,993,070	7,000,000	
075887-AQ-2	BECTON DICKINSON & COMPANY SR UNSCRD NOTES 6.700% 08/01/28		10/24/2019	PIERPONT SECURITIES		1,866,330	1,500,000	24,288
0778FP-AB-5	BELL CANADA SR UNSCRD NOTES 4.300% 07/29/49	A	05/08/2019	BANK AMERICA SEC #773		1,746,535	1,750,000	
081437-AM-7	BEMIS CO SR UNSCRD NOTES 144A 4.500% 10/15/21		06/13/2019	Tax Free Exchange		1,500,529	1,500,000	
084664-CR-0	BERKSHIRE HATHAWAY FIN SR UNSCRD NOTES 4.250% 01/15/49		03/06/2019	Various		8,703,186	8,700,000	45,333
09256B-AM-9	BLACKSTONE HOLDINGS FINA SR UNSCRD NOTES 144A 3.500% 09/10/49		09/04/2019	MORGAN STANLEY #050		3,722,790	3,750,000	
09629X-AA-7	BLUEMOUNTAIN CLO LTD CLO SER 2019-24A E 144A 8.726% 04/20/31		02/15/2019	BANK AMERICA SEC #773		1,231,250	1,250,000	
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PTC 5.996% 04/01/24		11/04/2019	ASSURANT INC		806,258	736,887	4,050
097023-CE-3	BOEING CO SR UNSCRD NOTES 3.500% 03/01/39		02/13/2019	BANK AMERICA SEC #773		2,587,410	2,700,000	
101137-AT-4	BOSTON SCIENTIFIC CORP SR UNSCRD NOTES 4.550% 03/01/39		02/21/2019	BANK AMERICA SEC #773		1,740,200	1,750,000	
101137-AU-1	BOSTON SCIENTIFIC CORP SR UNSCRD NOTES 4.700% 03/01/49		02/21/2019	BANK AMERICA SEC #773		1,737,995	1,750,000	
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SR UNSCRD NOTES 4.700% 06/22/47		03/07/2019	MARKETAXESS #0443		694,944	900,000	9,283
110122-BG-2	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A 3.250% 08/15/22		11/20/2019	Tax Free Exchange		1,370,318	1,400,000	12,007
110122-BN-7	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A 3.875% 08/15/25		11/20/2019	Tax Free Exchange		2,993,436	3,000,000	30,677
110122-CD-8	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A 4.250% 10/26/49		05/07/2019	MORGAN STANLEY #050		743,685	750,000	
110122-BV-9	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A 4.350% 11/15/47		11/20/2019	Tax Free Exchange		1,547,438	1,750,000	1,057
110122-BW-7	BRISTOL-MYERS SQUIBB CO SR UNSCRD NOTES 144A 4.550% 02/20/48		11/20/2019	Tax Free Exchange		758,650	750,000	8,531
133434-AC-4	CAMERON LNG LLC SR SCRD NOTES 144A 3.402% 01/15/38		12/05/2019	J.P. MORGAN SECURITIES # 187		750,000	750,000	
133434-AD-2	CAMERON LNG LLC SR SCRD NOTES 144A 3.701% 01/15/39		12/05/2019	J.P. MORGAN SECURITIES # 187		1,000,000	1,000,000	
14686A-AG-4	CARVAL CLO LTD SER 2019-1A D 144A 6.116% 04/20/32		02/01/2019	J.P. MORGAN SECURITIES # 187		2,979,600	3,000,000	
12482N-AC-5	CBAM CLO MANAGEMENT CLO SER 2019-10A A1B 144A 3.748% 04/20/32		04/10/2019	CITIGROUP #274		25,000,000	25,000,000	
15189X-AT-5	CENTERPOINT ENER HOUSTON 1ST MTGE BONDS 4.250% 02/01/49		01/10/2019	Various		11,498,405	11,500,000	
153527-AM-8	CENTRAL GARDEN & PET CO SR UNSCRD NOTES 5.125% 02/01/28		07/23/2019	DEUTSCHE BANK #573		750,000	750,000	18,578
161175-BS-2	CHARTER COMM OPT LLC/CAP 1ST LIEN 5.125% 07/01/49		06/25/2019	MORGAN STANLEY #050		3,595,680	3,600,000	
161175-BT-0	CHARTER COMM OPT LLC/CAP SR SCRD NOTES 4.800% 03/01/50		10/15/2019	DEUTSCHE BANK #573		1,740,130	1,750,000	
125581-GZ-5	CIT GROUP INC SUB NOTES 4.125% 11/13/29		11/07/2019	J.P. MORGAN SECURITIES # 187		5,500,000	5,500,000	
202795-JP-6	COMMONWEALTH EDISON CO 1ST MTGE BONDS 4.000% 03/01/49		02/11/2019	BARCLAYS 7256 DTC		1,735,755	1,750,000	
20605P-AL-5	CONCHO RESOURCES INC SR UNSCRD NOTES 4.850% 08/15/48		04/30/2019	CSFB #355		793,335	750,000	7,780
209111-EL-3	CONS EDISON CO OF NY DEBS 5.850% 03/15/36		09/17/2019	STIFEL NICHOLAUS AND CO. #0793		474,507	365,000	237

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
126408-HP-1	CSX CORP SR UNSCRD NOTES 4.500% 03/15/49		02/21/2019	J.P. MORGAN SECURITIES # 187		747,413	750,000	
125523-BG-4	Cigna Corporation SR UNSCRD NOTES 144A 5.375% 02/15/42		10/11/2019	Tax Free Exchange		999,350	1,000,000	8,361
125523-BC-3	Cigna Corporation SR UNSCRD NOTES 144A 6.150% 11/15/36		10/11/2019	Tax Free Exchange		3,995,381	4,000,000	99,767
25272K-AR-4	DELL INT LLC / EMC CORP SR SCRD NOTES 144A 8.350% 07/15/46		01/23/2019	SMBC NIKKO SECURITIES #2838		1,062,484	921,000	2,136
23338V-AJ-5	DTE ELECTRIC CO SR SCRD NOTES 3.950% 03/01/49		02/11/2019	BARCLAYS 7256 DTC		2,678,346	2,700,000	
233331-AJ-6	DTE ENERGY CO SR NOTES 6.375% 04/15/33		03/11/2019	ASSURANT INC		5,585,918	4,600,000	118,929
278058-AW-2	EATON CORP DEBS 7.650% 11/15/29	D	03/11/2019	ASSURANT INC		783,820	605,000	14,913
532457-BT-4	ELI LILLY & CO SR UNSCRD NOTES 3.950% 03/15/49		02/20/2019	DEUTSCHE BANK #573		1,740,183	1,750,000	
28932M-AD-7	ELM ROAD GENERATING STATION SR SCRD NOTES 144A 6.090% 02/11/40		07/22/2019	Union Sec Ins Co - Disability		4,864,040	4,000,000	108,943
29001R-AA-6	ELMWOOD CLO II LTD CLO SER 2019-2A E 144A 8.734% 04/20/31		04/05/2019	J.P. MORGAN SECURITIES # 187		1,940,000	2,000,000	
29278N-AM-5	ENERGY TRANSFER OPERATNG SR UNSCRD NOTES 5.875% 01/15/24		03/22/2019	Tax Free Exchange		1,417,928	1,425,000	15,581
29279F-AA-7	ENERGY TRANSFER OPERATNG SR UNSCRD NOTES 6.250% 04/15/49		01/08/2019	DEUTSCHE BANK #573		1,747,375	1,750,000	
26875P-AQ-4	EOG RESOURCES INC SR UNSCRD NOTES 5.100% 01/15/36		08/15/2019	JEFFRIES & CO #0352		2,951,602	2,398,000	11,550
30231G-AY-8	EXXON MOBIL CORPORATION SR UNSCRD NOTES 2.995% 08/16/39		08/13/2019	BARCLAYS 7256 DTC		750,000	750,000	
31428X-BA-3	FEDEX CORP SR UNSCRD NOTES 3.900% 02/01/35		03/21/2019	SEAPORT GLOBAL HOLDINGS #0161		1,862,600	2,000,000	11,700
316773-CH-1	FIFTH THIRD BANCORP SUB NOTES 8.250% 03/01/38		09/20/2019	JEFFRIES & CO #0352		1,664,354	1,083,000	5,708
33767B-AC-3	FIRSTENERGY TRANSMISSION SR UNSCRD NOTES 144A 4.550% 04/01/49		03/25/2019	J.P. MORGAN SECURITIES # 187		1,746,868	1,750,000	
345370-CQ-1	FORD MOTOR CO SR UNSCRD NOTES 4.750% 01/15/43		10/25/2019	RBC #0235		213,325	250,000	3,431
37940X-AC-6	GLOBAL PAYMENTS INC SR UNSCRD NOTES 4.150% 08/15/49		08/07/2019	BANK AMERICA SEC #773		997,440	1,000,000	
361841-AP-4	GLP CAPITAL LP / FIN II SR UNSCRD NOTES 4.000% 01/15/30		08/15/2019	WELLS FARGO #250		249,378	250,000	
416515-BF-0	HARTFORD FINL SVCS GRP SR UNSCRD NOTES 3.600% 08/19/49		08/08/2019	CSFB #355		1,977,540	2,000,000	
404119-BZ-1	HCA INC SR SCRD NOTES 5.250% 06/15/49		06/05/2019	BANK AMERICA SEC #773		295,584	300,000	
404119-BV-0	HCA INC SR SCRD NOTES 5.500% 06/15/47		01/17/2019	CSFB #355		2,035,000	2,000,000	11,306
40414L-AQ-2	HCP INC SR UNSCRD NOTES 3.250% 07/15/26		06/20/2019	MIZUHO #2396		249,765	250,000	
423452-AC-5	HELMERICH & PAYNE INC SR UNSCRD NOTES 4.650% 03/15/25		03/18/2019	Tax Free Exchange		512,320	500,000	194
444859-BL-5	HUMANA INC SR UNSCRD NOTES 3.950% 08/15/49		08/08/2019	Various		7,819,135	7,750,000	
460146-CC-5	INTERNATIONAL PAPER CO SR UNSCRD NOTES 8.700% 06/15/38		10/31/2019	SUNTRUST #2095		1,485,720	1,000,000	33,592
461070-AG-9	INTERSTATE POWER & LIGHT SR UNSCRD NOTES 6.250% 07/15/39		09/20/2019	PIERPONT SECURITIES		1,865,084	1,379,000	16,519
47047Q-AA-6	JAMESTOWN CLO LTD CLO SER 2019-1A D 144A 8.966% 04/20/32		02/14/2019	CITIGROUP #274		1,915,000	2,000,000	
47048X-AL-6	JAMESTOWN CLO LTD SER 2019-14A C2B 144A 6.911% 10/20/32		10/17/2019	CITIGROUP #274		3,000,000	3,000,000	
472319-AC-6	JEFFERIES GROUP LLC DEBS 6.250% 01/15/36		09/20/2019	JEFFRIES & CO #0352		1,148,490	1,000,000	11,979
478375-AL-2	JOHNSON CONTROLS INTL PL SR UNSCRD NOTES 4.625% 07/02/44	D	11/22/2019	PIERPONT SECURITIES		1,129,447	1,030,000	19,055
485134-BS-8	KANSAS CITY POWER & LT SR SCRD NOTES 4.125% 04/01/49		03/18/2019	Various		4,980,880	5,000,000	
502431-AD-1	L3HARRIS TECH INC SR UNSCRD NOTES 144A 3.850% 12/15/26		07/02/2019	Tax Free Exchange		747,021	750,000	1,364
502431-AC-3	L3HARRIS TECH INC SR UNSCRD NOTES 144A 3.950% 05/28/24		07/02/2019	Tax Free Exchange		895,726	936,000	3,492
502431-AA-7	L3HARRIS TECH INC SR UNSCRD NOTES 144A 4.950% 02/15/21		07/02/2019	Tax Free Exchange		1,945,596	1,950,000	36,733
50201D-AA-1	LCPR SR SECURED FIN DAC 1ST LIEN 144A 6.750% 10/15/27	D	10/24/2019	J.P. MORGAN SECURITIES # 187		899,219	875,000	211
583491-AC-9	LEONARDO US HOLDINGS INC SR UNSCRD NOTES 144A 6.250% 01/15/40		06/19/2019	Various		6,438,809	6,639,000	176,207
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A 3.951% 10/15/50		09/27/2019	Tax Free Exchange		861,641	1,000,000	
53079E-BH-6	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A 4.500% 06/15/49		06/04/2019	CSFB #355		998,850	1,000,000	
53079E-BG-8	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A 4.569% 02/01/29		01/28/2019	Tax Free Exchange		763,135	750,000	
5394E8-BR-9	LLOYDS BANK PLC SR UNSCRD NOTES 0.000% 04/26/33	D	02/12/2019	FIRST TRYON SECURITIES #0443		401,363	695,000	
546676-AY-3	LOUISVILLE GAS & ELEC 1ST MTGE BONDS 4.250% 04/01/49		03/18/2019	BANK AMERICA SEC #773		2,996,460	3,000,000	
548661-DA-2	LOWES COS INC SR UNSCRD NOTES 5.000% 09/15/43		11/04/2019	ASSURANT INC		719,563	625,000	4,253
559080-AN-6	MAGELLAN MIDSTREAM PARTN SR UNSCRD NOTES 4.850% 02/01/49		01/11/2019	Various		11,651,407	11,700,000	
565849-AE-6	MARATHON OIL CORP SR UNSCRD NOTES 6.600% 10/01/37		09/20/2019	UBS SECURITIES 642		1,897,665	1,500,000	47,575
56585A-BB-7	MARATHON PETROLEUM CORP SR UNSCRD NOTES 5.125% 04/01/24		05/22/2019	Tax Free Exchange		999,343	1,000,000	7,260
570535-AV-6	MARKEL CORP SR UNSCRD NOTES 4.150% 09/17/50		09/12/2019	WELLS FARGO #250		3,591,900	3,600,000	
570535-AT-1	MARKEL CORP SR UNSCRD NOTES 5.000% 05/20/49		05/15/2019	WELLS FARGO #250		746,768	750,000	
571676-AD-7	MARS INC SR UNSCRD NOTES 144A 3.875% 04/01/39		03/26/2019	BANK AMERICA SEC #773		998,750	1,000,000	
571676-AF-2	MARS INC SR UNSCRD NOTES 144A 3.950% 04/01/49		03/27/2019	BANK AMERICA SEC #773		4,699,336	4,700,000	
58013M-FK-5	MCDONALD'S CORP SR UNSCRD NOTES 3.625% 09/01/49		08/07/2019	CITIGROUP #274		735,563	750,000	
59156R-BR-8	METLIFE INC SR UNSCRD NOTES 4.600% 05/13/46		11/04/2019	ASSURANT INC		608,875	500,000	10,925
605417-BZ-6	MISSISSIPPI POWER CO SR UNSCRD NOTES 4.250% 03/15/42		09/12/2019	WELLS FARGO #250		1,668,533	1,525,000	180
615394-AM-5	MOOG INC SR UNSCRD NOTES 144A 4.250% 12/15/27		12/06/2019	J.P. MORGAN SECURITIES # 187		125,000	125,000	
62854A-AP-9	MYLAN NV SR UNSCRD NOTES 5.250% 06/15/46	D	07/29/2019	JEFFRIES & CO #0352		2,931,720	2,750,000	18,448
637432-NT-8	NATIONAL RURAL UTIL COOP SCRD NOTES 4.300% 03/15/49		01/28/2019	J.P. MORGAN SECURITIES # 187		747,435	750,000	
638612-AM-3	NATIONWIDE FINANCIAL SER SR UNSCRD NOTES 144A 3.900% 11/30/49		11/14/2019	BANK AMERICA SEC #773		1,990,160	2,000,000	
651639-AV-8	NEWMONT GOLDCORP CORP SR UNSCRD NOTES 5.450% 06/09/44		08/06/2019	Tax Free Exchange		3,940,902	3,906,000	33,706
651639-AW-6	NEWMONT GOLDCORP CORP SR UNSCRD NOTES 5.875% 04/01/35		08/28/2019	Tax Free Exchange		1,373,274	1,200,000	28,788
65339K-BK-5	NEXTERA ENERGY CAPITAL JR SUB NOTES 5.650% 05/01/79		04/01/2019	GOLDMAN SACHS #005		1,200,000	1,200,000	
655844-CB-2	NORFOLK SOUTHERN CORP SR UNSCRD NOTES 5.100% 08/01/18		04/29/2019	CITIGROUP #274		1,041,870	1,000,000	13,742
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS SR UNSCRD NOTES 7.875% 03/01/26		10/30/2019	CITIGROUP #274		1,292,060	1,000,000	13,125
66860M-AA-9	NORTHWOODS CAPITAL LTD CLO SER 2019-18A A 144A 3.864% 05/20/32		04/02/2019	CITIGROUP #274		15,000,000	15,000,000	
67078A-AD-5	NVENT FINANCE SARL SR UNSCRD NOTES 4.550% 04/15/28	D	03/27/2019	SEAPORT GLOBAL HOLDINGS #0161		1,011,960	1,000,000	20,728

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
674599-DW-2	OCCIDENTAL PETROLEUM SR UNSCRD NOTES 7.730% 09/15/96		10/16/2019	SEAPORT GLOBAL HOLDINGS #0161		1,977,195	1,500,000	10,629
674599-DW-2	OCCIDENTAL PETROLEUM SR UNSCRD NOTES 7.730% 09/15/96		09/18/2019	Tax Free Exchange		14,274,048	11,760,000	7,575
68233J-AH-7	ONCOR ELECTRIC DELIVERY 1ST MTGE NOTES 5.250% 09/30/40		11/04/2019	ASSURANT INC		424,367	330,000	1,636
690742-AG-6	OWENS CORNING SR UNSCRD NOTES 4.300% 07/15/47		04/05/2019	Various		7,743,456	9,782,000	73,606
690742-AH-4	OWENS CORNING SR UNSCRD NOTES 4.400% 01/30/48		03/14/2019	JEFFRIES & CO #0352		2,396,970	3,000,000	17,600
695114-CV-8	PACIFICORP 1ST MTGE BONDS 4.150% 02/15/50		02/25/2019	MITSUBISHI #0076		746,513	750,000	
701094-AP-9	PARKER-HANNIFIN CORP SR UNSCRD NOTES 4.000% 06/14/49		06/05/2019	Various		1,732,030	1,750,000	
70457L-AB-0	PEABODY SEC FIN CORP SR SCRD NOTES 144A 6.375% 03/31/25		06/21/2019	JEFFRIES & CO #0352		924,150	915,000	13,649
713448-EG-9	PEPSICO INC SR UNSCRD NOTES 7.000% 03/01/29		01/02/2019	Tax Free Exchange		5,661,454	5,200,000	122,344
71713U-AW-2	PHARMACIA CORP DEBS 6.600% 12/01/28		11/04/2019	ASSURANT INC		461,843	350,000	9,818
17162L-AB-7	PLA ADMINISTRADORA INDUS SR UNSCRD NOTES 144A 4.962% 07/18/29	D	07/15/2019	J.P. MORGAN SECURITIES # 187		1,000,000	1,000,000	
69349L-AS-7	PNC BANK NA SUB NOTES 2.700% 10/22/29		10/17/2019	CITIGROUP #274		746,873	750,000	
744482-BM-1	PUB SVC NEW HAMP 1ST MTGE BONDS 3.600% 07/01/49		06/24/2019	J.P. MORGAN SECURITIES # 187		748,223	750,000	
74456Q-AP-1	PUBLIC SERVICE EL & GAS SR SRCD NOTES 5.250% 07/01/35		09/17/2019	MITSUBISHI #0076		1,786,922	1,450,000	16,494
745867-AT-8	PULTE GROUP INC SR UNSCRD NOTES 6.000% 02/15/35		11/07/2019	Various		3,709,138	3,350,000	42,963
745867-AM-3	PULTE GROUP INC SR UNSCRD NOTES 7.875% 06/15/32		11/01/2019	SEAPORT GLOBAL HOLDINGS #0161		2,575,000	2,000,000	61,250
773903-AJ-8	ROCKWELL AUTOMATION SR UNSCRD NOTES 4.200% 03/01/49		02/27/2019	BANK AMERICA SEC #773		1,747,323	1,750,000	
797440-BP-8	SAN DIEGO G & E 1ST MTGE BONDS 3.950% 11/15/41		06/25/2019	Various		4,140,421	4,393,000	42,796
797440-BX-1	SAN DIEGO G & E 1ST MTGE BONDS 4.100% 06/15/49		05/28/2019	MIZUHO #2396		1,248,688	1,250,000	
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCRD NOTES 5.375% 03/01/49		03/28/2019	Various		4,787,705	4,750,000	8,958
842400-GG-2	SOUTHERN CAL EDISON 1ST MTGE BOND 4.000% 04/01/47		08/01/2019	J.P. MORGAN SECURITIES # 187		1,039,880	1,000,000	13,889
842400-FW-8	SOUTHERN CAL EDISON 1ST MTGE BONDS 3.900% 03/15/43		03/26/2019	JEFFRIES & CO #0352		1,675,539	1,835,000	2,584
842400-FV-0	SOUTHERN CAL EDISON 1ST MTGE BONDS 4.050% 03/15/42		03/26/2019	BANK AMERICA SEC #773		470,240	500,000	731
842400-GR-8	SOUTHERN CAL EDISON 1ST MTGE BONDS 4.875% 03/01/49		03/12/2019	J.P. MORGAN SECURITIES # 187		1,747,305	1,750,000	
842434-CK-6	SOUTHERN CALIF GAS CO 1ST MTGE BONDS 3.750% 09/15/42		06/24/2019	Various		800,257	793,000	8,343
842434-CT-7	SOUTHERN CALIF GAS CO 1ST MTGE BONDS 3.950% 02/15/50		05/30/2019	MITSUBISHI #0076		2,693,439	2,700,000	
84861T-AD-0	SPIRIT REALTY LP SR UNSCRD NOTES 4.000% 07/15/29		06/20/2019	WELLS FARGO #250		749,430	750,000	
857477-BF-9	STATE STREET CORP SUB NOTES 3.031% 11/01/34		10/29/2019	MORGAN STANLEY #050		1,500,000	1,500,000	
875127-AW-2	TAMPA ELECTRIC BONDS 6.150% 05/15/37		10/10/2019	SEAPORT GLOBAL HOLDINGS #0161		2,679,520	2,000,000	51,250
878742-AE-5	TECK RESOURCES LIMITED NOTES 6.125% 10/01/35	A	03/27/2019	STIFEL NICHOLAUS AND CO. #0793		1,060,000	1,000,000	30,285
878742-AW-5	TECK RESOURCES LIMITED SR UNSCRD NOTES 6.250% 07/15/41	A	03/25/2019	STIFEL NICHOLAUS AND CO. #0793		3,157,500	3,000,000	37,500
882508-BF-0	TEXAS INSTRUMENTS INC SR UNSCRD NOTES 3.875% 03/15/39		03/01/2019	BARCLAYS 7256 DTC		1,734,355	1,750,000	
907818-FD-5	UNION PACIFIC CORP SR UNSCRD NOTES 3.550% 08/15/39		07/29/2019	CITIGROUP #274		997,150	1,000,000	
907818-DR-6	UNION PACIFIC CORP SR UNSCRD NOTES 3.646% 02/15/24		11/04/2019	ASSURANT INC		244,410	231,000	1,848
90783X-AA-9	UNION PACIFIC RR CO 07-3 PTC 6.176% 01/02/31		11/04/2019	ASSURANT INC		1,452,255	1,246,935	26,098
911312-BQ-8	UNITED PARCEL SERVICE SR UNSCRD NOTES 4.250% 03/15/49		03/13/2019	MORGAN STANLEY #050		1,998,660	2,000,000	
92332L-AG-4	VENTURE CDO LTD CLO SER 2019-36A A1B 144A 3.685% 04/20/32		03/26/2019	BNP PARIBAS DTC 630		10,000,000	10,000,000	
927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSCRD NOTES 6.000% 01/15/36		10/28/2019	FTN FINANCIAL # 202		2,634,900	2,000,000	35,000
92857W-BQ-2	VODAFONE GROUP PLC JR SUB DEBS 7.000% 04/04/79	D	03/28/2019	Various		1,505,113	1,500,000	
92857W-BU-3	VODAFONE GROUP PLC SR UNSCRD NOTES 4.250% 09/17/50	D	09/10/2019	MORGAN STANLEY #050		1,743,420	1,750,000	
92857W-BS-8	VODAFONE GROUP PLC SR UNSCRD NOTES 4.875% 06/19/49	D	06/12/2019	BANK AMERICA SEC #773		1,719,393	1,750,000	
92857W-BM-1	VODAFONE GROUP PLC SR UNSCRD NOTES 5.250% 05/30/48	D	03/27/2019	BARCLAYS 7256 DTC		749,610	750,000	13,016
929160-AV-1	VULCAN MATERIALS SR UNSCRD NOTES 4.500% 06/15/47		02/26/2019	MARKETAXESS #0443		188,797	217,000	1,980
254687-FB-7	WALT DISNEY COMPANY SR UNSCRD NOTES 4.750% 11/15/46		11/22/2019	Tax Free Exchange		749,229	750,000	693
254687-EF-9	WALT DISNEY COMPANY SR UNSCRD NOTES 6.150% 03/01/37		11/22/2019	Tax Free Exchange		947,559	1,000,000	13,838
254687-DZ-6	WALT DISNEY COMPANY SR UNSCRD NOTES 6.200% 12/15/34		11/22/2019	Tax Free Exchange		1,193,461	1,000,000	27,039
254687-DV-5	WALT DISNEY COMPANY SR UNSCRD NOTES 6.550% 03/15/33		11/22/2019	Tax Free Exchange		1,891,062	1,785,000	21,760
254687-DT-0	WALT DISNEY COMPANY SR UNSCRD NOTES 7.625% 11/30/28		11/22/2019	Tax Free Exchange		529,630	500,000	18,215
94106L-BK-4	WASTE MANAGEMENT INC SR UNSCRD NOTES 4.150% 07/15/49		05/14/2019	J.P. MORGAN SECURITIES # 187		749,040	750,000	
961548-AV-6	WESTVACO CORP DEBS 8.200% 01/15/30		10/21/2019	UBS SECURITIES 642		1,374,640	1,000,000	22,322
96467F-AG-5	WHITEBOX CLO I LTD CLO SER 2019-1A C 144A 6.286% 07/24/32		07/25/2019	J.P. MORGAN SECURITIES # 187		2,968,200	3,000,000	
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCRD NOTES 3.875% 09/15/49		09/03/2019	BANK AMERICA SEC #773		1,742,913	1,750,000	
87249W-AA-5	WIND RIVER CLO LTD CLO SER 2019-3A E 144A 8.551% 04/15/31		04/05/2019	BNP PARIBAS DTC 630		1,922,500	2,000,000	
88432D-BS-2	WIND RIVER CLO LTD SER 2014-3A A1B2 144A 4.238% 10/22/31		10/17/2019	STIFEL NICHOLAUS AND CO. #0793		4,077,400	4,000,000	41,909
976843-BM-3	WISCONSIN PUBLIC SERVICE SR UNSCRD NOTES 3.300% 09/01/49		08/07/2019	WELLS FARGO #250		749,138	750,000	
98385X-AM-8	XTO ENERGY INC SR UNSCRD NOTES 6.750% 08/01/37		08/15/2019	JEFFRIES & CO #0352		1,481,530	1,000,000	3,375
98971D-AB-6	ZIONS BANCORP NA SUB NOTES 3.250% 10/29/29		10/25/2019	Various		2,991,620	3,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						431,738,994	419,697,822	2,210,054
00170F-20-9	AMG CAPITAL TRUST II CONVERTIBLE JR SUB DEBS		01/15/2019	SEAPORT GLOBAL HOLDINGS #0161		497,000	10,000	
4899999. Subtotal - Bonds - Hybrid Securities						497,000	10,000	
8399997. Total - Bonds - Part 3						461,868,734	448,296,493	2,251,920
8399998. Total - Bonds - Part 5						109,827,350	111,137,153	190,002
8399999. Total - Bonds						571,696,084	559,433,646	2,441,922

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
26441C-50-1	DUKE ENERGY CORP 5.750 PREF SER A		03/25/2019	MORGAN STANLEY #050	36,000.000	900,000	0.00	
902973-83-3	US BANCORP 6.500 PFD SER F		08/06/2019	BLOOMBERG #0005	1,703.000	46,216	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						946,216	XXX	
8999997. Total - Preferred Stocks - Part 3						946,216	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						946,216	XXX	
015271-10-9	ALEXANDRIA REAL ESTATE EQTYS		10/07/2019	Taxable Exchange	2,378.000	366,088		
478160-10-4	JOHNSON & JOHNSON		05/03/2019	ASSURANT INC	15,000.000	2,119,200		
95040Q-10-4	WELLTOWER INC		02/28/2019	Taxable Exchange	22,142.000	1,650,465		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,135,753	XXX	
9799997. Total - Common Stocks - Part 3						4,135,753	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						4,135,753	XXX	
9899999. Total - Preferred and Common Stocks						5,081,969	XXX	
9999999 - Totals						576,778,053	XXX	2,441,922

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
36206G-NP-1	GINNIE MAE POOL # 410898 8.000% 01/15/26		12/01/2019	Paydown		2,583	2,583	2,635	2,615		(32)		(32)		2,583				135	01/15/2026
36207K-VH-0	GINNIE MAE POOL # 434516 7.500% 09/15/29		12/01/2019	Paydown		21,595	21,595	21,649	21,622		(28)		(28)		21,595				381	09/15/2029
36208W-B8-5	GINNIE MAE POOL # 462763 6.500% 06/15/28		12/01/2019	Paydown		824	824	833	830		(6)		(6)		824				29	06/15/2028
36209V-J9-6	GINNIE MAE POOL # 482788 6.000% 10/15/28		12/01/2019	Paydown		195	195	195	195						195				6	10/15/2028
36209W-S5-2	GINNIE MAE POOL # 483940 6.000% 01/15/29		12/01/2019	Paydown		1,446	1,446	1,435	1,438		9		9		1,446				47	01/15/2029
36210A-2F-3	GINNIE MAE POOL # 486874 6.500% 01/15/29		12/01/2019	Paydown		71	71	68	69		2		2		71				2	01/15/2029
36200W-AW-1	GINNIE MAE POOL # 574321 6.000% 12/15/31		12/01/2019	Paydown		5,735	5,735	5,710	5,713		22		22		5,735				143	12/15/2031
36201A-TD-0	GINNIE MAE POOL # 577548 6.000% 01/15/32		12/01/2019	Paydown		4,453	4,453	4,414	4,421		32		32		4,453				174	01/15/2032
36200M-E3-3	GINNIE MAE POOL # 604154 6.000% 04/15/33		12/01/2019	Paydown		2,731	2,731	2,839	2,814		(83)		(83)		2,731				90	04/15/2033
36291S-QM-5	GINNIE MAE POOL # 636860 6.000% 11/15/34		12/01/2019	Paydown		21,545	21,545	22,380	22,215		(669)		(669)		21,545				835	11/15/2034
36225A-E6-3	GINNIE MAE POOL # 780157 9.500% 08/15/22		12/01/2019	Paydown		324	324	346	332		(8)		(8)		324				17	08/15/2022
36225A-R6-9	GINNIE MAE POOL # 780509 6.500% 02/15/27		12/01/2019	Paydown		1,808	1,808	1,812	1,809		(1)		(1)		1,808				63	02/15/2027
36225B-B3-1	GINNIE MAE POOL # 780958 6.000% 01/15/29		12/01/2019	Paydown		6,433	6,433	6,292	6,334		98		98		6,433				208	01/15/2029
0599999. Subtotal - Bonds - U.S. Governments						69,743	69,743	70,608	70,407		(664)		(664)		69,743				2,130	XXX
246380-4L-0	DELAWARE ST GO UNLTD 5.600% 10/01/29		10/01/2019	Call 100.0000		10,000,000	10,000,000	10,075,400	10,048,186		(1,785)		(1,785)		10,046,401		(46,401)	(46,401)	560,000	10/01/2029
605580-4W-6	MISSISSIPPI ST GO UNLTD 6.089% 10/01/32		10/01/2019	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				456,675	10/01/2032
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,500,000	17,500,000	17,575,400	17,548,186		(1,785)		(1,785)		17,546,401		(46,401)	(46,401)	1,016,675	XXX
981305-SA-4	WORCESTER MASS PEN GO LTD 6.250% 01/01/28		01/01/2019	Various		295,000	295,000	290,333	292,603		2,397		2,397		295,000				9,219	01/01/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						295,000	295,000	290,333	292,603		2,397		2,397		295,000				9,219	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B TXBL SER B REV BONDS 3.163% 09/15/25		09/15/2019	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				1,894	09/15/2025
017348-BD-4	ALLEGHENY CNTY PA REDEV AUTH S SPECIAL TAX 7.900% 09/01/19		09/01/2019	Maturity		1,045,000	1,045,000	1,043,693	1,044,910		86		86		1,045,000				82,555	09/01/2019
167725-AB-6	CHICAGO ILL TRANSIT AUTH SER A REV BONDS 6.300% 12/01/21		12/01/2019	Redemption 100.0000		330,000	330,000	330,000	330,000						330,000				20,790	12/01/2021
31394C-3F-7	FANNIE MAE CMO 2005-23 KA 5.000% 03/25/35		12/01/2019	Paydown		18,118	18,118	18,118	18,118						18,118				473	03/25/2035
31358E-3Z-3	FANNIE MAE CMO SER 1990-111 Z ACCR 8.750% 09/25/20		12/01/2019	Paydown		202	202	198	200		1		1		202				10	09/25/2020
313603-H5-4	FANNIE MAE CMO SER 1990-27 Z 9.000% 03/25/20		12/01/2019	Paydown		97	97	94	96		1		1		97				4	03/25/2020
313603-RN-4	FANNIE MAE CMO SER 1990-8 G PAC (II) 6.000% 01/25/20		12/01/2019	Paydown		985	985	935	975		10		10		985				25	01/25/2020
31394C-PU-0	FANNIE MAE CMO SER 2005-10 TC 5.000% 03/25/25		12/01/2019	Paydown		265,555	265,555	261,478	263,060		2,495		2,495		265,555				7,236	03/25/2025
31398N-UY-8	FANNIE MAE CMO SER 2010-118 PB 4.500% 10/25/40		12/01/2019	Paydown		528,684	528,684	514,310	520,593		8,091		8,091		528,684				12,820	10/25/2040
31397S-C6-9	FANNIE MAE CMO SER 2011-36 PV 4.500% 11/25/40		12/01/2019	Paydown		399,037	399,037	418,115	399,526		(490)		(490)		399,037				8,980	11/25/2040
3136A1-GY-5	FANNIE MAE CMO SER 2011-98 NW 3.500% 10/25/37		12/01/2019	Paydown		2,757,725	2,757,725	2,816,327	2,759,760		(2,035)		(2,035)		2,757,725				60,284	10/25/2037
31358K-DY-1	FANNIE MAE CMO SER G 36 Z SUP 7.000% 11/25/21		12/01/2019	Paydown		3,693	3,693	3,371	3,591		103		103		3,693				130	11/25/2021

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
31358P-MJ-3	FANNIE MAE CMO SER G92 38 Z 7.500% 07/25/22		12/01/2019	Paydown		8,654	8,654	8,453	8,556		98		98		8,654				341	07/25/2022
31358M-Q4-9	FANNIE MAE CMO SER G92 42 Z 7.000% 07/25/22		12/01/2019	Paydown		1,083	1,083	1,023	1,060		23		23		1,083				40	07/25/2022
31365D-JE-6	FANNIE MAE POOL # 124561 7.500% 11/01/22		12/01/2019	Paydown		180	180	182	181						180				8	11/01/2022
31368J-CS-6	FANNIE MAE POOL # 190981 6.000% 05/01/24		12/01/2019	Paydown		1,508	1,508	1,754	1,606		(98)		(98)		1,508				48	05/01/2024
31371H-VG-0	FANNIE MAE POOL # 252715 6.500% 09/01/29		12/01/2019	Paydown		184	184	174	176		8		8		184				6	09/01/2029
31371L-DH-9	FANNIE MAE POOL # 254904 5.500% 10/01/33		12/01/2019	Paydown		19,073	19,073	19,299	19,236		(163)		(163)		19,073				607	10/01/2033
31371L-V5-5	FANNIE MAE POOL # 255436 4.500% 08/01/34		12/01/2019	Paydown		2,728	2,728	2,647	2,663		65		65		2,728				66	08/01/2034
31371L-2M-0	FANNIE MAE POOL # 255580 5.500% 02/01/35		12/01/2019	Paydown		18,018	18,018	18,345	18,270		(252)		(252)		18,018				542	02/01/2035
31371L-4P-1	FANNIE MAE POOL # 255630 5.000% 03/01/35		12/01/2019	Paydown		33,353	33,353	33,306	33,306		47		47		33,353				890	03/01/2035
31377D-KR-1	FANNIE MAE POOL # 373904 6.000% 05/01/26		12/01/2019	Paydown		2,317	2,317	2,654	2,491		(173)		(173)		2,317				73	05/01/2026
31384V-ZC-9	FANNIE MAE POOL # 535439 8.000% 08/01/30		12/01/2019	Paydown		1,160	1,160	1,169	1,166		(5)		(5)		1,160				52	08/01/2030
31385E-RJ-0	FANNIE MAE POOL # 542389 8.000% 07/01/30		12/01/2019	Paydown		600	600	604	603		(2)		(2)		600				26	07/01/2030
31385H-4W-9	FANNIE MAE POOL # 545437 7.000% 02/01/32		12/01/2019	Paydown		649	649	662	658		(9)		(9)		649				22	02/01/2032
31386C-S6-0	FANNIE MAE POOL # 559541 7.000% 12/01/30		12/01/2019	Paydown		563	563	619	614		(52)		(52)		563				22	12/01/2030
31386D-C8-1	FANNIE MAE POOL # 559995 7.000% 12/01/30		12/01/2019	Paydown		753	753	753	753		1		1		753				29	12/01/2030
31386W-4M-7	FANNIE MAE POOL # 576028 6.500% 03/01/31		12/01/2019	Paydown		1,474	1,474	1,469	1,469		5		5		1,474				52	03/01/2031
31387D-6N-4	FANNIE MAE POOL # 581477 6.500% 06/01/31		12/01/2019	Paydown		1,094	1,094	1,084	1,085		9		9		1,094				40	06/01/2031
31387J-D9-4	FANNIE MAE POOL # 585228 6.500% 05/01/31		12/01/2019	Paydown		1,918	1,918	1,907	1,908		10		10		1,918				68	05/01/2031
31387K-G2-3	FANNIE MAE POOL # 586217 7.000% 06/01/31		12/01/2019	Paydown		2,654	2,654	2,913	2,893		(239)		(239)		2,654				21	06/01/2031
31388K-CY-6	FANNIE MAE POOL # 606787 6.500% 10/01/31		12/01/2019	Paydown		9,787	9,787	10,017	9,949		(161)		(161)		9,787				215	10/01/2031
31389P-SY-7	FANNIE MAE POOL # 631535 6.500% 03/01/32		12/01/2019	Paydown		5,462	5,462	5,567	5,538		(76)		(76)		5,462				195	03/01/2032
31389T-S6-0	FANNIE MAE POOL # 635141 6.000% 07/01/32		12/01/2019	Paydown		1,972	1,972	1,969	1,969		3		3		1,972				60	07/01/2032
31389W-N8-4	FANNIE MAE POOL # 637715 7.000% 04/01/32		12/01/2019	Paydown		132	132	135	134		(2)		(2)		132				5	04/01/2032
31390B-X9-4	FANNIE MAE POOL # 641604 7.000% 04/01/32		04/01/2019	Paydown		16,238	16,238	16,646	16,531		(294)		(294)		16,238				377	04/01/2032
31390J-3M-1	FANNIE MAE POOL # 648004 6.500% 06/01/32		12/01/2019	Paydown		321	321	324	323		(2)		(2)		321				11	06/01/2032
31390L-6J-0	FANNIE MAE POOL # 649873 6.000% 08/01/32		12/01/2019	Paydown		960	960	970	967		(7)		(7)		960				33	08/01/2032
31391C-BQ-7	FANNIE MAE POOL # 662547 5.500% 10/01/32		12/01/2019	Paydown		1,380	1,380	1,370	1,371		9		9		1,380				41	10/01/2032
31402D-F3-9	FANNIE MAE POOL # 725686 6.500% 07/01/34		12/01/2019	Paydown		4,626	4,626	4,860	4,814		(188)		(188)		4,626				154	07/01/2034
31402D-MP-2	FANNIE MAE POOL # 725866 4.500% 09/01/34		12/01/2019	Paydown		18,089	18,089	17,657	17,740		349		349		18,089				449	09/01/2034

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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
31402U-BH-4	FANNIE MAE POOL # 738140 5.500% 09/01/33		12/01/2019	Paydown		8,269	8,269	9,171	9,113		(844)		(844)		8,269				397	09/01/2033
31403Y-HJ-5	FANNIE MAE POOL # 761733 5.500% 12/01/33		12/01/2019	Paydown		30,134	30,134	30,521	30,413		(279)		(279)		30,134				1,252	12/01/2033
31405A-UU-5	FANNIE MAE POOL # 783695 5.000% 06/01/34		12/01/2019	Paydown		2,226	2,226	2,146	2,160		67		67		2,226				57	06/01/2034
31405M-F3-6	FANNIE MAE POOL # 793186 6.000% 07/01/34		12/01/2019	Paydown		6,079	6,079	6,264	6,227		(148)		(148)		6,079				174	07/01/2034
31405U-2K-4	FANNIE MAE POOL # 800078 6.000% 10/01/34		12/01/2019	Paydown		6,240	6,240	6,467	6,422		(182)		(182)		6,240				209	10/01/2034
31406G-7J-2	FANNIE MAE POOL # 810097 4.500% 03/01/35		12/01/2019	Paydown		67,597	67,597	64,397	64,999		2,598		2,598		67,597				1,437	03/01/2035
31407N-QM-8	FANNIE MAE POOL # 835760 4.500% 09/01/35		12/01/2019	Paydown		26,064	26,064	25,005	25,196		868		868		26,064				630	09/01/2035
31407Y-RY-7	FANNIE MAE POOL # 844803 4.500% 10/01/35		12/01/2019	Paydown		11,744	11,744	10,581	10,780		964		964		11,744				224	10/01/2035
31408F-5V-7	FANNIE MAE POOL # 850560 5.000% 12/01/35		12/01/2019	Paydown		9,527	9,527	9,201	9,250		277		277		9,527				212	12/01/2035
31411N-6B-8	FANNIE MAE POOL # 912666 5.000% 03/01/37		12/01/2019	Paydown		16,587	16,587	15,936	16,023		564		564		16,587				616	03/01/2037
31414E-Y6-5	FANNIE MAE POOL # 964333 5.000% 07/01/23		12/01/2019	Paydown		90,232	90,232	92,657	91,318		(1,086)		(1,086)		90,232				2,690	07/01/2023
31414L-3T-3	FANNIE MAE POOL # 969810 5.000% 02/01/23		12/01/2019	Paydown		12,183	12,183	12,533	12,329		(147)		(147)		12,183				333	02/01/2023
31417G-EJ-1	FANNIE MAE POOL # AB9136 2.500% 04/01/43		12/01/2019	Paydown		62,187	62,187	59,496	59,712		2,475		2,475		62,187				948	04/01/2043
3138L9-HG-0	FANNIE MAE POOL # AM8330 3.070% 03/01/30		12/01/2019	Paydown		25,568	25,568	24,434	24,457		1,111		1,111		25,568				432	03/01/2030
3138L9-T4-4	FANNIE MAE POOL # AM8670 2.910% 04/01/30		12/01/2019	Paydown		9,516	9,516	9,025	9,036		480		480		9,516				153	04/01/2030
3138LF-3F-3	FANNIE MAE POOL # AN3497 2.510% 11/01/26		12/01/2019	Paydown		9,971	9,971	9,493	9,509		463		463		9,971				138	11/01/2026
3138MR-K6-7	FANNIE MAE POOL # AQ9316 2.500% 01/01/43		12/01/2019	Paydown		108,221	108,221	104,044	104,385		3,836		3,836		108,221				1,571	01/01/2043
3138W7-F6-6	FANNIE MAE POOL # AR9188 2.500% 03/01/43		12/01/2019	Paydown		601,739	601,739	565,447	568,429		33,311		33,311		601,739				8,432	03/01/2043
3138WM-HQ-7	FANNIE MAE POOL # AT0238 2.500% 03/01/43		12/01/2019	Paydown		62,718	62,718	60,297	60,493		2,225		2,225		62,718				975	03/01/2043
3138X2-KD-5	FANNIE MAE POOL # AU2991 3.500% 08/01/43		12/01/2019	Paydown		150,223	150,223	150,152	150,152		70		70		150,223				1,088	08/01/2043
3140F4-2V-7	FANNIE MAE POOL # BC8887 3.500% 05/01/46		12/01/2019	Paydown		163,506	163,506	168,130	167,972		(4,466)		(4,466)		163,506				2,350	05/01/2046
3140FA-TB-8	FANNIE MAE POOL # BD3245 3.500% 08/01/46		12/01/2019	Paydown		265,118	265,118	259,111	259,147		5,971		5,971		265,118				4,757	08/01/2046
3140FA-VK-5	FANNIE MAE POOL # BD3317 3.500% 10/01/46		12/01/2019	Paydown		113,259	113,259	110,693	110,708		2,551		2,551		113,259				1,129	10/01/2046
3140FH-NP-8	FANNIE MAE POOL # BD9397 3.000% 10/01/46		12/01/2019	Paydown		167,776	167,776	166,570	166,599		1,178		1,178		167,776				3,989	10/01/2046
3140FK-CW-8	FANNIE MAE POOL # BE0084 3.000% 12/01/46		12/01/2019	Paydown		115,956	115,956	115,268	115,282		674		674		115,956				2,256	12/01/2046
3140FK-DQ-0	FANNIE MAE POOL # BE0110 3.000% 01/01/47		12/01/2019	Paydown		83,374	83,374	82,865	82,876		497		497		83,374				1,850	01/01/2047
3140FK-FX-3	FANNIE MAE POOL # BE0181 3.500% 12/01/46		12/01/2019	Paydown		163,185	163,185	159,488	159,510		3,675		3,675		163,185				2,900	12/01/2046
3140FM-EN-2	FANNIE MAE POOL # BE1940 3.000% 11/01/46		12/01/2019	Paydown		19,279	19,279	19,141	19,144		135		135		19,279				315	11/01/2046
3140GW-RP-0	FANNIE MAE POOL # BH7693 3.500% 01/01/48		12/01/2019	Paydown		23,932	23,932	23,732	23,734		198		198		23,932				474	01/01/2048

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
3140H9-5M-1	FANNIE MAE POOL # BJ8051 3.500% 02/01/48		12/01/2019	Paydown		56,382	56,382	55,911	55,915		467		467		56,382				1,062	02/01/2048
3140J8-PD-9	FANNIE MAE POOL # BM4019 3.000% 12/01/47		12/01/2019	Paydown		293,407	293,407	283,275	283,352		10,055		10,055		293,407				5,153	12/01/2047
3140HL-AT-3	FANNIE MAE POOL #BK6317 3.500% 06/01/48		12/01/2019	Paydown		23,197	23,197	23,003	23,005		192		192		23,197				443	06/01/2048
312905-L3-4	FREDDIE MAC CMO SER 1078 GZ PAC 6.500% 05/15/21		12/01/2019	Paydown		1,378	1,378	1,174	1,352		27		27		1,378				45	05/15/2021
312905-H6-2	FREDDIE MAC CMO SER 1083 Z 8.500% 05/15/21		12/01/2019	Paydown		2,328	2,328	2,229	2,296		32		32		2,328				108	05/15/2021
312906-JY-7	FREDDIE MAC CMO SER 1107 ZC PAC 6.500% 07/15/21		12/01/2019	Paydown		2,823	2,823	2,596	2,754		69		69		2,823				94	07/15/2021
312916-ZY-8	FREDDIE MAC CMO SER 1562 Z 7.000% 07/15/23		12/01/2019	Paydown		6,416	6,416	6,416	6,416						6,416				237	07/15/2023
312904-EY-7	FREDDIE MAC CMO SER 188 H PAC 7.000% 09/15/21		12/15/2019	Paydown		295	295	294	294		1		1		295				11	09/15/2021
31398C-RJ-9	FREDDIE MAC CMO SER 3532 DC 4.500% 05/15/39		12/01/2019	Paydown		41,470	41,470	41,328	41,334		136		136		41,470				1,042	05/15/2039
3137A7-K7-4	FREDDIE MAC CMO SER 3810 NV 4.000% 09/15/25		09/01/2019	Paydown		737,173	737,173	744,545	737,173						737,173				14,496	09/15/2025
3137AA-KL-6	FREDDIE MAC CMO SER 3857 YB 4.000% 01/15/40		12/01/2019	Paydown		886,759	886,759	885,235	885,285		1,474		1,474		886,759				19,690	01/15/2040
3137B3-RT-7	FREDDIE MAC CMO SER 4235 B 3.500% 07/15/38		12/01/2019	Paydown		1,537,651	1,537,651	1,540,054	1,537,651						1,537,651				48,098	07/15/2038
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B CMBS 2015-R1 A3 144A 4.104% 11/25/52		12/25/2019	Paydown		231,636	231,636	236,676	236,919		(5,283)		(5,283)		231,636				6,412	11/25/2052
31297H-2Y-4	FREDDIE MAC POOL # A29791 4.500% 02/01/35		12/01/2019	Paydown		55,195	55,195	53,858	54,136		1,059		1,059		55,195				918	02/01/2035
3128KL-NM-5	FREDDIE MAC POOL # A57596 4.500% 02/01/37		12/01/2019	Paydown		63,683	63,683	59,574	60,255		3,428		3,428		63,683				607	02/01/2037
312931-D5-4	FREDDIE MAC POOL # A84624 5.000% 02/01/39		12/01/2019	Paydown		16,922	16,922	17,271	17,259		(337)		(337)		16,922				377	02/01/2039
31292G-WC-6	FREDDIE MAC POOL # C00643 6.500% 08/01/28		12/01/2019	Paydown		162	162	193	181		(19)		(19)		162				6	08/01/2028
31292G-2N-5	FREDDIE MAC POOL # C00781 6.500% 04/01/29		12/01/2019	Paydown		1,123	1,123	1,118	1,118		4		4		1,123				44	04/01/2029
31292G-6T-8	FREDDIE MAC POOL # C00882 7.500% 11/01/29		12/01/2019	Paydown		877	877	870	872		6		6		877				34	11/01/2029
31292H-CG-7	FREDDIE MAC POOL # C00971 7.500% 04/01/30		12/01/2019	Paydown		195	195	194	194		1		1		195				8	04/01/2030
31292H-CV-4	FREDDIE MAC POOL # C00984 8.000% 05/01/30		12/01/2019	Paydown		640	640	672	663		(23)		(23)		640				19	05/01/2030
31292H-NB-6	FREDDIE MAC POOL # C01286 6.000% 01/01/32		12/01/2019	Paydown		483	483	478	479		4		4		483				16	01/01/2032
31292S-A8-3	FREDDIE MAC POOL # C09031 2.500% 02/01/43		12/01/2019	Paydown		424,658	424,658	399,179	401,285		23,373		23,373		424,658				6,720	02/01/2043
31293Y-LW-4	FREDDIE MAC POOL # C33041 7.500% 10/01/29		12/01/2019	Paydown		1,029	1,029	1,031	1,030						1,029				42	10/01/2029
31297X-TR-5	FREDDIE MAC POOL # C40560 8.000% 07/01/30		12/01/2019	Paydown		96	96	97	96		(1)		(1)		96				4	07/01/2030
31288B-R2-1	FREDDIE MAC POOL # C73205 6.000% 11/01/32		12/01/2019	Paydown		98	98	100	100		(2)		(2)		98				3	11/01/2032
31283H-UA-1	FREDDIE MAC POOL # G01477 6.000% 12/01/32		12/01/2019	Paydown		7,403	7,403	7,634	7,581		(178)		(178)		7,403				238	12/01/2032
3128M7-DJ-2	FREDDIE MAC POOL # G05205 5.000% 01/01/39		12/01/2019	Paydown		32,060	32,060	31,995	31,995		65		65		32,060				884	01/01/2039
3128MJ-SH-4	FREDDIE MAC POOL # G08519 2.500% 02/01/43		12/01/2019	Paydown		284,946	284,946	267,849	269,262		15,683		15,683		284,946				3,665	02/01/2043

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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
3128MJ-S7-6	FREDDIE MAC POOL # G08541 3.500% 08/01/43		12/01/2019	Paydown		258,194	258,194	262,279	261,898		(3,703)		(3,703)		258,194				5,432	08/01/2043
3128MB-HS-9	FREDDIE MAC POOL # G12741 6.000% 08/01/22		12/01/2019	Paydown		95,521	95,521	97,237	96,158		(638)		(638)		95,521				3,053	08/01/2022
3128MB-UA-3	FREDDIE MAC POOL # G13077 5.500% 04/01/23		12/01/2019	Paydown		26,907	26,907	28,088	27,448		(541)		(541)		26,907				791	04/01/2023
3128MC-BK-0	FREDDIE MAC POOL # G13442 5.000% 01/01/24		12/01/2019	Paydown		39,726	39,726	40,918	40,312		(586)		(586)		39,726				1,057	01/01/2024
3128MC-GW-9	FREDDIE MAC POOL # G13613 5.500% 12/01/23		12/01/2019	Paydown		23,040	23,040	24,069	23,564		(524)		(524)		23,040				663	12/01/2023
3128MM-GJ-6	FREDDIE MAC POOL # G18200 6.000% 08/01/22		12/01/2019	Paydown		13,210	13,210	13,447	13,298		(88)		(88)		13,210				407	08/01/2022
3128MM-KP-7	FREDDIE MAC POOL # G18301 4.000% 02/01/24		12/01/2019	Paydown		15,422	15,422	15,586	15,494		(72)		(72)		15,422				326	02/01/2024
31335A-ZD-3	FREDDIE MAC POOL # G60740 3.000% 10/01/46		12/01/2019	Paydown		763,225	763,225	749,511	749,923		13,302		13,302		763,225				13,695	10/01/2046
31335A-4G-0	FREDDIE MAC POOL # G60823 3.500% 10/01/45		12/01/2019	Paydown		695,211	695,211	713,786	713,146		(17,935)		(17,935)		695,211				15,596	10/01/2045
3128PN-A6-5	FREDDIE MAC POOL # J09929 4.500% 06/01/24		12/01/2019	Paydown		84,099	84,099	85,150	84,599		(500)		(500)		84,099				2,130	06/01/2024
3132HN-C8-0	FREDDIE MAC POOL # Q11895 3.500% 10/01/42		12/01/2019	Paydown		18,391	18,391	18,342	18,344		47		47		18,391				368	10/01/2042
3132HQ-PU-0	FREDDIE MAC POOL # Q14035 3.500% 12/01/42		12/01/2019	Paydown		478,660	478,660	477,538	477,578		1,082		1,082		478,660				8,979	12/01/2042
3132JM-CA-5	FREDDIE MAC POOL # Q20065 3.500% 07/01/43		12/01/2019	Paydown		17,276	17,276	17,230	17,232		44		44		17,276				330	07/01/2043
3132JM-CY-3	FREDDIE MAC POOL # Q20087 3.500% 07/01/43		12/01/2019	Paydown		199,758	199,758	199,227	199,248		510		510		199,758				4,098	07/01/2043
3132JM-U2-3	FREDDIE MAC POOL # Q20601 3.500% 08/01/43		12/01/2019	Paydown		18,192	18,192	18,144	18,145		46		46		18,192				355	08/01/2043
3132JN-P4-3	FREDDIE MAC POOL # Q21343 3.000% 08/01/43		12/01/2019	Paydown		172,849	172,849	169,149	169,424		3,425		3,425		172,849				2,913	08/01/2043
3132JN-5N-3	FREDDIE MAC POOL # Q21753 3.500% 09/01/43		12/01/2019	Paydown		343,936	343,936	349,954	349,399		(5,463)		(5,463)		343,936				6,739	09/01/2043
3132M3-CM-7	FREDDIE MAC POOL # Q23076 3.500% 11/01/43		12/01/2019	Paydown		9,563	9,563	9,537	9,538		24		24		9,563				179	11/01/2043
3132M3-CN-5	FREDDIE MAC POOL # Q23077 3.500% 11/01/43		12/01/2019	Paydown		154,072	154,072	153,663	153,679		393		393		154,072				2,473	11/01/2043
3132WD-3P-7	FREDDIE MAC POOL # Q40805 3.000% 06/01/46		12/01/2019	Paydown		80,500	80,500	79,645	79,671		830		830		80,500				604	06/01/2046
3132WJ-E3-1	FREDDIE MAC POOL # Q44653 3.000% 12/01/46		12/01/2019	Paydown		131,784	131,784	129,972	130,023		1,762		1,762		131,784				3,060	12/01/2046
3132WK-NA-2	FREDDIE MAC POOL # Q45784 3.000% 01/01/47		12/01/2019	Paydown		167,720	167,720	165,938	165,989		1,731		1,731		167,720				2,278	01/01/2047
3132WK-ND-6	FREDDIE MAC POOL # Q45787 3.000% 01/01/47		12/01/2019	Paydown		260,792	260,792	257,614	257,706		3,086		3,086		260,792				5,471	01/01/2047
3132L5-MB-6	FREDDIE MAC POOL # V80354 3.000% 08/01/43		12/01/2019	Paydown		250,980	250,980	246,235	246,586		4,394		4,394		250,980				4,342	08/01/2043
57586N-UR-0	MASSACHUSETTS ST HSG FIN AGY REV BONDS 4.375% 01/15/46		12/15/2019	Paydown		36,673	36,673	36,673	36,673						36,673				859	01/15/2046
718937-AC-9	PHOENIX ARIZ INDL DEV AUTH STA TXBL REV BONDS 6.850% 12/01/25		12/01/2019	Various		475,000	475,000	484,400	479,171		(4,171)		(4,171)		475,000				32,538	12/01/2025
786106-EP-5	SACRAMENTO CNTY CALIF REV BONDS 7.680% 08/15/21		08/15/2019	Various		660,000	660,000	743,417	677,060		(17,060)		(17,060)		660,000				50,688	08/15/2021
98267L-AB-1	WYANDOTTE CNTY/KANS CITY KANS TXBL REV BONDS 6.750% 12/01/27		12/01/2019	Redemption 100.0000		300,000	300,000	272,943	285,080		14,920		14,920		300,000				20,250	12/01/2027
3199999. Subtotal - Bonds - U.S. Special Revenues						18,499,622	18,499,622	18,521,977	18,390,872		108,750		108,750		18,499,622				541,832	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
90131H-CD-5	21ST CENTURY FOX AMERICA SR UNSCRD NOTES 4.750% 11/15/46		03/20/2019	Tax Free Exchange		749,223	750,000	749,160	749,226		3		3		749,226				13,116	11/15/2046
90131H-BK-0	21ST CENTURY FOX AMERICA SR UNSCRD NOTES 6.150% 03/01/37		03/20/2019	Tax Free Exchange		946,527	1,000,000	941,004	946,195		328		328		946,527				34,996	03/01/2037
90131H-BF-1	21ST CENTURY FOX AMERICA SR UNSCRD NOTES 6.200% 12/15/34		03/20/2019	Tax Free Exchange		1,199,568	1,000,000	1,222,610	1,201,455		(1,887)		(1,887)		1,199,568				17,361	12/15/2034
90131H-BD-6	21ST CENTURY FOX AMERICA SR UNSCRD NOTES 6.550% 03/15/33		03/20/2019	Tax Free Exchange		1,894,981	1,785,000	1,904,695	1,896,194		(1,214)		(1,214)		1,894,981				61,868	03/15/2033
90131H-BC-8	21ST CENTURY FOX AMERICA SR UNSCRD NOTES 7.625% 11/30/28		03/20/2019	Tax Free Exchange		531,284	500,000	539,225	531,778		(494)		(494)		531,284				12,149	11/30/2028
00751Y-AA-4	ADVANCE AUTO PARTS INC CO GTD NOTES 5.750% 05/01/20		02/28/2019	Call 103.3490		2,066,980	2,000,000	1,991,740	1,998,613		162		162		1,998,775		1,229	1,229	104,355	05/01/2020
00908P-AA-5	AIR CANADA 2017-1AA PTT PTC SER 2017-1AA 144A 3.300% 01/15/30	A	07/15/2019	Redemption 100.0000		25,600	25,600	25,600	25,600						25,600				634	01/15/2030
023771-R9-1	AMER AIRLINE 16-3 AA PTT PTC 3.000% 10/15/28		10/15/2019	Redemption 100.0000		75,469	75,468	70,246	70,348		5,121		5,121		75,469				1,697	10/15/2028
032511-BB-2	ANADARKO PETROLEUM CORP SR UNSCRD NOTES 0.000% 10/10/36		09/18/2019	Tax Free Exchange		927,527	2,000,000	832,500	898,180		29,347		29,347		927,527				827	10/10/2036
032511-AJ-6	ANADARKO PETROLEUM CORP SR UNSCRD NOTES 7.730% 09/15/96		09/18/2019	Tax Free Exchange		11,703,700	10,000,000	11,703,700	11,670,747		32,953		32,953		11,703,700				789,442	09/15/2096
054561-AK-1	AXA EQUITABLE HOLDINGS I SR UNSCRD NOTES 144A 5.000% 04/20/48		01/16/2019	Tax Free Exchange		1,988,428	2,000,000	1,988,300	1,988,421		7		7		1,988,428				23,889	04/20/2048
06760E-AJ-5	BABSON CLO LTD SER 2013-IA ER 144A 7.166% 01/20/28		02/15/2019	CITIGROUP #274		2,098,800	2,200,000	2,178,000	2,180,069		256		256		2,180,324		(81,524)	(81,524)	57,225	01/20/2028
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC CO GTD NOTES 144A 6.375% 06/01/19		06/01/2019	Maturity		750,000	750,000	747,383	749,855		145		145		750,000				23,906	06/01/2019
05875H-AC-7	BALLYROCK LTD SER 2018-1A A2 144A 3.566% 04/20/31		04/26/2019	BANK AMERICA SEC #773		9,027,542	9,186,000	9,186,000	9,186,000						9,186,000		(158,459)	(158,459)	204,228	04/20/2031
05875E-AA-8	BALLYROCK LTD SER 2018-1A D 144A 7.766% 04/20/31		02/22/2019	CSFB #355		3,208,625	3,500,000	3,412,500	3,415,099		28		28		3,415,127		(206,502)	(206,502)	103,093	04/20/2031
081437-AH-8	BEMIS CO SR UNSCRD NOTES 4.500% 10/15/21		06/13/2019	Tax Free Exchange		1,500,529	1,500,000	1,502,010	1,500,631		(102)		(102)		1,500,529				46,125	10/15/2021
081437-AF-2	BEMIS CO SR UNSCRD NOTES 6.800% 08/01/19		06/13/2019	Tax Free Exchange		999,944	1,000,000	996,910	999,758		185		185		999,944				59,933	08/01/2019
09247X-AL-5	BLACKROCK INC SR UNSCRD NOTES 3.500% 03/18/24		04/26/2019	WELLS FARGO #250		3,103,890	3,000,000	2,989,980	2,994,344		325		325		2,994,669		109,221	109,221	64,750	03/18/2024
09247X-AE-1	BLACKROCK INC SR UNSCRD NOTES 5.000% 12/10/19		12/10/2019	Maturity		1,000,000	1,000,000	999,090	999,900		100		100		1,000,000				50,000	12/10/2019
09256B-AB-3	BLACKSTONE HOLDINGS FINA SR UNSCRD NOTES 144A 5.875% 03/15/21		10/10/2019	Call 105.4280		2,635,700	2,500,000	2,581,960	2,523,965		(8,073)		(8,073)		2,515,893		(15,893)	(15,893)	292,775	03/15/2021
10112R-AR-5	BOSTON PROPERTIES LP BONDS 5.625% 11/15/20		09/18/2019	Call 103.8947		2,327,241	2,240,000	2,314,452	2,254,488		(6,251)		(6,251)		2,248,238		(8,238)	(8,238)	193,291	11/15/2020
101137-AK-3	BOSTON SCIENTIFIC CORP SR UNSCRD NOTES 6.000% 01/15/20		03/27/2019	Call 102.4710		1,024,710	1,000,000	998,240	999,782		48		48		999,830		170	170	66,710	01/15/2020
05569A-AB-5	BP AMI LEASING INC CO GTD NOTES 144A 5.523% 05/08/19		05/08/2019	Maturity		2,000,000	2,000,000	1,963,200	1,998,326		1,674		1,674		2,000,000				55,230	05/08/2019
05567Y-AA-7	BURLINGTON NO SF 05-4 TR PTC 4.967% 04/01/23		10/01/2019	Redemption 100.0000		73,748	73,748	80,385	75,971		(2,223)		(2,223)		73,748				1,919	04/01/2023
136055-AA-8	CANADIAN IMPERIAL BANK PTC 144A 7.262% 04/10/32	A	10/10/2019	Various		546,877	546,877	621,696	612,756		(65,879)		(65,879)		546,877				29,786	04/10/2032
14919B-AL-0	CATHEDRAL LAKE LTD CLO SER 2018-5A D 144A 5.216% 10/21/30		04/26/2019	NOMURA		1,442,925	1,500,000	1,485,000	1,485,343		924		924		1,486,267		(43,342)	(43,342)	48,997	10/21/2030
14918Y-AG-2	CATHEDRAL LAKE LTD SER 2015-2RRA AX 144A 3.251% 07/18/29		07/18/2019	Paydown		46,875	46,875	46,875	46,875						46,875				909	07/18/2029
14987R-AA-6	CB ESCROW CORP SR UNSCRD NOTES 144A 8.000% 10/15/25		08/27/2019	BARCLAYS 7256 DTC		1,518,125	1,750,000	1,561,875	1,564,139		13,250		13,250		1,577,388		(59,263)	(59,263)	122,111	10/15/2025
151020-AH-7	CELGENE CORP SR UNSCRD NOTES 3.250% 08/15/22		11/20/2019	Tax Free Exchange		1,370,318	1,400,000	1,314,348	1,361,382		8,935		8,935		1,370,318				58,907	08/15/2022

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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
151020-AS-3	CELGENE CORP SR UNSCRD NOTES 3.875% 08/15/25		11/20/2019	Tax Free Exchange		2,993,436	3,000,000	2,989,410	2,992,546		890		890		2,993,436				149,927	08/15/2025
15135U-AK-5	CENOVUS ENERGY INC SR UNSCRD NOTES 5.200% 09/15/43	A	06/19/2019	Various		5,364,523	5,455,000	4,439,917	4,478,083		6,897		6,897		4,484,979		879,544	879,544	199,430	09/15/2043
125509-BH-1	CIGNA CORP SR UNSCRD 6.150% 11/15/36		10/11/2019	Tax Free Exchange		3,995,381	4,000,000	3,993,720	3,995,265		116		116		3,995,381				226,767	11/15/2036
125509-BT-5	CIGNA CORP SR UNSCRD NOTES 5.375% 02/15/42		10/11/2019	Tax Free Exchange		999,350	1,000,000	999,340	999,340		10		10		999,350				63,111	02/15/2042
172967-EV-9	CITIGROUP INC SR NOTES 8.500% 05/22/19		05/22/2019	Maturity		1,000,000	1,000,000	982,590	999,011		989		989		1,000,000				42,500	05/22/2019
186108-CK-0	CLEVELAND ELEC ILLUM SR UNSCRD NOTES 144A 3.500% 04/01/28		01/03/2019	SUNTRUST #2095		475,925	500,000	498,520	498,667		2		2		498,669		(22,744)	(22,744)	4,667	04/01/2028
126117-AQ-3	CNA FINANCIAL CORP SR UNSCRD NOTES 5.875% 08/15/20		06/06/2019	Call 103.9546		2,079,093	2,000,000	2,002,515	2,000,526		(134)		(134)		2,000,391		(391)	(391)	174,072	08/15/2020
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 PTC 5.983% 04/19/22		10/19/2019	Redemption 100.0000		36,662	36,662	37,029	36,792		(130)		(130)		36,662				1,674	04/19/2022
21079R-AA-0	CONTINENTAL AIRLINES INC PTC 6.903% 04/19/22		04/24/2019	BAIRD #547		65,682	63,266	59,765	62,515						62,514		3,168	3,168	2,269	04/19/2022
21079R-AA-0	CONTINENTAL AIRLINES INC PTC 6.903% 04/19/22		04/19/2019	Redemption 100.0000		16,757	16,757	15,830	16,558		199		199		16,757				578	04/19/2022
210805-DT-1	CONTINENTAL AIRLINES INC PTC SER ERJ1 9.798% 04/01/21		12/01/2019	Redemption 100.0000		65,213	65,213	67,486	65,528		(315)		(315)		65,213				3,466	04/01/2021
219350-AX-3	CORNING INC SR UNSCRD NOTES 4.700% 03/15/37		01/28/2019	BARCLAYS 7256 DTC		717,315	750,000	716,325	716,520		101		101		716,620		695	695	13,219	03/15/2037
126410-LM-9	CSX TRANSPORTATION INC PTC 6.251% 01/15/23		07/15/2019	Redemption 100.0000		104,915	104,915	102,806	103,942		973		973		104,915				6,558	01/15/2023
126650-BP-4	CVS HEALTH CORP PTC 6.036% 12/10/28		12/10/2019	Redemption 100.0000		93,594	93,594	104,243	102,524		(8,930)		(8,930)		93,594				3,088	12/10/2028
126650-AQ-3	CVS HEALTH CORP PTC 144A 5.789% 01/10/26		12/10/2019	Various		224,982	224,982	234,094	232,873		(7,892)		(7,892)		224,982				7,117	01/10/2026
126659-AA-9	CVS PASS-THROUGH TRUST PTC 144A 8.353% 07/10/31		12/10/2019	Redemption 100.0000		109,101	109,101	109,101	109,101						109,101				4,999	07/10/2031
247367-AX-3	DELTA AIR LINES INC PTC SER 2002-1G1 6.718% 01/02/23		01/02/2019	Various		172,461	172,461	179,535	175,825		(3,365)		(3,365)		172,461				5,793	01/02/2023
25380Q-AG-4	DIGICEL LIMITED SR UNSCRD NOTES 144A 6.000% 04/15/21	D	04/22/2019	CSFB #355		1,087,500	1,250,000	1,168,750	1,174,373		9,370		9,370		1,183,742		(96,242)	(96,242)	39,375	04/15/2021
25466A-AA-9	DISCOVER BANK SUB NOTES 8.700% 11/18/19		11/18/2019	Maturity		278,000	278,000	314,613	282,993		(4,993)		(4,993)		278,000				24,186	11/18/2019
25470D-AG-4	DISCOVERY COMMUNICATIONS SR UNSCRD NOTES 4.950% 05/15/42		01/16/2019	WELLS FARGO #250		2,584,526	2,875,000	2,436,965	2,460,038		383		383		2,460,421		124,105	124,105	24,905	05/15/2042
25470D-AS-8	DISCOVERY COMMUNICATIONS SR UNSCRD NOTES 5.000% 09/20/37		01/16/2019	MORGAN STANLEY #050		924,010	1,000,000	999,000	999,037		1		1		999,039		(75,029)	(75,029)	16,389	09/20/2037
25470X-AB-1	DISH DBS CORP SR NOTES 7.875% 09/01/19		09/01/2019	Maturity		250,000	250,000	243,668	249,409		591		591		250,000				19,688	09/01/2019
25470M-AB-5	DISH NETWORK CORP CONVERTIBLE SR NOTES 3.375% 08/15/26		02/14/2019	BRILEY FBR #0226		827,500	1,000,000	1,000,000	1,000,000						1,000,000		(172,500)	(172,500)	17,250	08/15/2026
23321P-GF-9	DLJ MORTGAGE ACCEPTANCE CORP CMO SER 1993-19 M MEZ,NAS 6.750% 01/25/24		12/01/2019	Paydown		4,338	4,338	4,201	4,287		51		51		4,338				167	01/25/2024
26251M-AA-0	DRYDEN SENIOR LOAN FUND SER 2018-64A E 144A 7.603% 04/18/31		04/26/2019	CITIGROUP #274		2,514,146	2,625,000	2,598,750	2,600,685		782		782		2,601,467		(87,321)	(87,321)	116,137	04/18/2031
29248Q-AL-4	ENABLE MIDSTREAM PARTNER SR UNSCRD NOTES 4.950% 05/15/28		01/17/2019	SEAPORT GLOBAL HOLDINGS #0161		975,960	1,000,000	993,640	993,791		30		30		993,822		(17,862)	(17,862)	9,213	05/15/2028
29273V-AD-2	ENERGY TRANSFER LP SR SCRD NOTES 5.875% 01/15/24		03/22/2019	Tax Free Exchange		1,417,928	1,425,000	1,414,750	1,417,649		279		279		1,417,928				57,440	01/15/2024
26884L-AF-6	EQT CORP SR UNSCRD NOTES 3.900% 10/01/27		08/07/2019	Various		3,882,308	4,381,000	4,386,960	4,386,310		(164)		(164)		4,386,146		(503,838)	(503,838)	127,389	10/01/2027
26885B-AE-0	EQT MIDSTREAM PARTNERS L SR UNSCRD NOTES 6.500% 07/15/48		01/17/2019	Various		2,643,292	2,700,000	2,749,047	2,749,183		8		8		2,749,191		(105,899)	(105,899)	99,685	07/15/2048
302182-AE-0	EXPRESS SCRIPTS HOLDING SR UNSCRD NOTES 7.250% 06/15/19		06/15/2019	Maturity		750,000	750,000	906,518	760,937		(10,937)		(10,937)		750,000				27,188	06/15/2019
31428X-BN-5	FEDEX CORP SR UNSCRD NOTES 4.400% 01/15/47		03/26/2019	SEAPORT GLOBAL HOLDINGS #0161		6,972,150	7,500,000	7,007,400	7,009,551		2,070		2,070		7,011,621		(39,471)	(39,471)	231,917	01/15/2047

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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
31428X-AX-4	FEDEX CORP SR UNSCRD NOTES 4.900% 01/15/34		03/21/2019	SEAPORT GLOBAL HOLDINGS #0161		3,399,549	3,212,000	3,367,075	3,362,765		(1,629)		(1,629)		3,361,136		38,413	38,413	109,297	01/15/2034
31428X-BS-4	FEDEX CORP SR UNSCRD NOTES 4.950% 10/17/48		03/27/2019	MORGAN STANLEY #050		768,818	750,000	744,548	744,564		19		19		744,583		24,234	24,234	16,706	10/17/2048
316773-CP-3	FIFTH THIRD BANCORP SR SUB NOTES 4.300% 01/16/24		01/09/2019	WELLS FARGO #250		3,719,867	3,695,000	3,647,489	3,668,946		124		124		3,669,071		50,797	50,797	77,236	01/16/2024
33582V-AC-2	FIRST NIAGARA FINANCIAL GROUP SR SUB NOTES 7.250% 12/15/21		05/28/2019	KEYBANC 0443		1,435,863	1,300,000	1,560,806	1,447,664		(19,654)		(19,654)		1,428,010		7,853	7,853	43,198	12/15/2021
33582V-AB-4	FIRST NIAGARA FINANCIAL GROUP SR UNSCRD NOTES 6.750% 03/19/20		04/26/2019	J.P. MORGAN SECURITIES # 187		775,598	750,000	902,933	779,234		(7,760)		(7,760)		771,473		4,124	4,124	31,078	03/19/2020
33842H-AL-9	FLAGSHIP CLO SER 2013-7A E 144A 6.716% 01/20/26		01/03/2019	GOLDMAN SACHS #005		1,750,000	2,000,000	1,942,000	1,944,866		57		57		1,944,923		(194,923)	(194,923)	30,881	01/20/2026
35671D-BC-8	FREEPORT-MCMORAN INC SR UNSCRD NOTES 5.450% 03/15/43		08/29/2019	MARKETAXESS #0443		271,554	300,000	225,219	228,417		717		717		229,134		42,420	42,420	15,805	03/15/2043
36321J-AL-8	GALAXY CLO LTD CLO SER 2018-28A D 144A 5.002% 07/15/31		02/01/2019	NOMURA		3,788,000	4,000,000	3,945,750	3,948,309		556		556		3,948,864		(160,864)	(160,864)	123,026	07/15/2031
380956-AE-2	GOLDCORP INC SR UNSCRD NOTES 5.450% 06/09/44	A	04/22/2019	Tax Free Exchange		1,250,004	1,250,000	1,249,988	1,250,004						1,250,004				26,418	06/09/2044
404121-AE-5	HCA INC SR SCRD NOTES 5.875% 03/15/22		07/05/2019	Call 109.5320		1,095,320	1,000,000	1,047,500	1,020,735		(3,058)		(3,058)		1,017,677		(17,677)	(17,677)	142,646	03/15/2022
42217K-AU-0	HEALTH CARE REIT INC SR UNSCRD NOTES 4.950% 01/15/21		09/07/2019	Call 103.5657		776,743	750,000	726,780	744,267		1,861		1,861		746,128		3,872	3,872	69,231	01/15/2021
423452-AB-7	HELMERICH & PAYNE INC SR UNSCRD NOTES 144A 4.650% 03/15/25		03/18/2019	Tax Free Exchange		512,320	500,000	512,751	512,693		(373)		(373)		512,320				5,683	03/15/2025
444838-AJ-5	HULL STREET CDO LTD SER 2014-1A AR 144A 3.223% 10/18/26		10/18/2019	Paydown		5,100,173	5,100,173	5,109,736	5,107,180		(7,007)		(7,007)		5,100,173				123,704	10/18/2026
458140-AM-2	INTEL CORP SR UNSCRD NOTES 2.700% 12/15/22		05/17/2019	Various		5,490,909	5,475,000	5,075,763	5,284,948		16,785		16,785		5,301,734		189,175	189,175	62,258	12/15/2022
460146-CN-1	INTERNATIONAL PAPER CO SR UNSCRD NOTES 5.150% 05/15/46		01/24/2019	MORGAN STANLEY #050		965,540	1,000,000	964,740	964,885		43		43		964,928		612	612	10,443	05/15/2046
49725V-AB-8	KIOWA POWER PARTNERS LLC NOTES 144A 5.737% 03/30/21		12/30/2019	Redemption 100.0000		53,990	53,990	57,500	55,179		(1,189)		(1,189)		53,990				1,936	03/30/2021
42307T-AG-3	KRAFT HEINZ FOODS CO SR UNSCRD NOTES 6.750% 03/15/32		08/13/2019	Various		133,372	108,000	133,380	129,364		(731)		(731)		128,633		4,739	4,739	6,674	03/15/2032
48274W-AC-1	KVK CLO LTD SER 2016-1A B 144A 4.251% 01/15/29		04/26/2019	RBC #0235		8,025,680	8,000,000	8,102,500	8,095,722		(1,517)		(1,517)		8,094,205		(68,525)	(68,525)	212,711	01/15/2029
502413-BE-6	L3 TECHNOLOGIES INC SR UNSCRD NOTES 3.850% 12/15/26		07/02/2019	Tax Free Exchange		747,021	750,000	746,168	746,850		171		171		747,021				16,551	12/15/2026
502413-BD-8	L3 TECHNOLOGIES INC SR UNSCRD NOTES 3.950% 05/28/24		07/02/2019	Tax Free Exchange		895,726	936,000	873,531	892,128		3,598		3,598		895,726				22,914	05/28/2024
502413-BA-4	L3 TECHNOLOGIES INC SR UNSCRD NOTES 4.950% 02/15/21		07/02/2019	Tax Free Exchange		1,945,596	1,950,000	1,928,823	1,944,306		1,290		1,290		1,945,596				86,946	02/15/2021
53079E-BF-0	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A 4.850% 08/01/44		09/27/2019	Tax Free Exchange		999,281	1,000,000	999,200	999,270		11		11		999,281				86,044	08/01/2044
53079E-AW-4	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A 4.950% 05/01/22		01/28/2019	Tax Free Exchange		763,135	750,000	781,455	763,415		(280)		(280)		763,135				41,349	05/01/2022
54585#-AA-4	LOUDONVILLE HAVEN LP ECKERD - CTL 7.445% 03/01/19		02/01/2019	Redemption 100.0000		60,009	60,009	60,009	60,009						60,009				559	03/01/2019
54585#-AA-4	LOUDONVILLE HAVEN LP ECKERD - CTL 7.445% 03/01/19		02/28/2019	Maturity		30,288	30,288	30,288	30,288						30,288				548	03/01/2019
552081-AG-6	LYONDELLBASELL IND NV SR UNSCRD NOTES 5.000% 04/15/19	D	02/09/2019	Call 100.0000		420,000	420,000	420,000	420,000						420,000				6,650	04/15/2019
55616X-AJ-6	MACYS RETAIL HLDGS INC SR UNSCRD NOTES 4.300% 02/15/43		12/02/2019	SEAPORT GLOBAL HOLDINGS #0161		1,205,145	1,500,000	1,159,035	1,162,521		5,918		5,918		1,168,439		36,706	36,706	84,029	02/15/2043
56585A-AQ-5	MARATHON PETROLEUM CORP SR UNSCRD NOTES 144A 5.125% 04/01/24		05/22/2019	Tax Free Exchange		999,343	1,000,000	999,268	999,298		46		46		999,343				32,885	04/01/2024
570535-AH-7	MARKEL CORP SR UNSCRD NOTES 7.125% 09/30/19		09/30/2019	Maturity		3,000,000	3,000,000	2,995,260	2,999,533		467		467		3,000,000				213,750	09/30/2019

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										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
585055-BD-7	MEDTRONIC INC SR UNSCRD NOTES 4.625% 03/15/44		03/11/2019	TENDER		3,629,501	3,243,000	3,346,195	3,337,716		(405)		(405)		3,337,311		292,189	292,189	73,328	03/15/2044
59217G-BY-4	MET LIFE GLOB FUNDING I SR SCRD NOTES 144A 3.450% 12/18/26		05/22/2019	MORGAN STANLEY #050		765,998	750,000	749,498	749,586		18		18		749,604		16,394	16,394	11,213	12/18/2026
594918-BR-4	MICROSOFT CORP SR UNSCRD NOTES 2.400% 08/08/26		05/16/2019	BANK AMERICA SEC #773		2,008,397	2,070,000	1,892,021	1,903,590		7,336		7,336		1,910,925		97,472	97,472	38,916	08/08/2026
59748T-AA-7	MIDLAND COGENERATION VENTURE SR SCRD NOTES 144A 6.000% 03/15/25		09/15/2019	Redemption 100.0000		221,844	221,844	221,844	221,844						221,844				9,983	03/15/2025
59802T-AE-2	MIDOCEAN CREDIT CLO SER 2013-2A ER 144A 8.128% 01/29/30		01/03/2019	NOMURA		2,621,250	3,000,000	2,951,250	2,955,239		95		95		2,955,334		(334,084)	(334,084)	50,804	01/29/2030
61747Y-CJ-2	MORGAN STANLEY SR UNSCRD NOTES 5.625% 09/23/19		09/23/2019	Maturity		1,500,000	1,500,000	1,510,485	1,500,982		(982)		(982)		1,500,000				84,375	09/23/2019
631709-AE-2	NASSAU 2017-II LTD SER 2017-IIA D 144A 4.681% 01/15/30		08/28/2019	CSFB #355		4,477,550	5,000,000	4,753,000	4,780,035		16,489		16,489		4,796,524		(318,974)	(318,974)	232,247	01/15/2030
635405-AM-5	NATIONAL CITY CORP SUB NOTES 6.875% 05/15/19		05/15/2019	Maturity		3,750,000	3,750,000	1,711,538	3,597,283		152,717		152,717		3,750,000				128,906	05/15/2019
637071-AJ-0	NATIONAL OILWELL VARCO I SR UNSCRD NOTES 2.600% 12/01/22		12/04/2019	Call 102.3140		390,839	382,000	315,612	340,247		9,019		9,019		349,266		32,734	32,734	18,854	12/01/2022
637432-BS-3	NATIONAL RURAL UTIL COOP COLL TRUST 7.350% 11/01/26		11/01/2019	Redemption 100.0000		251,000	251,000	277,360	260,130		(9,130)		(9,130)		251,000				18,449	11/01/2026
637432-NK-7	NATIONAL RURAL UTIL COOP SUB NOTES 5.250% 04/20/46		01/31/2019	STIFEL NICHOLAUS AND CO. #0793		2,625,750	2,700,000	2,700,000	2,700,000						2,700,000		(74,250)	(74,250)	40,950	04/20/2046
63938C-AF-5	NAVIENT CORP SR UNSCRD NOTES 6.500% 06/15/22		05/02/2019	MARKETAXESS #0443		364,648	350,000	349,853	350,000						350,000		14,647	14,647	8,910	06/15/2022
638904-AB-8	NAVIGATORS GROUP INC SR UNSCRD NOTES 5.750% 10/15/23		09/18/2019	Call 115.0260		2,588,085	2,250,000	2,346,188	2,342,820		(12,494)		(12,494)		2,330,326		(80,326)	(80,326)	457,757	10/15/2023
64072T-AE-5	NEPTUNE FINCO CORP SR UNSCRD NOTES 144A 10.125% 01/15/23		02/19/2019	Call 107.5940		1,183,534	1,100,000	1,160,250	1,134,204		(1,106)		(1,106)		1,133,098		(33,098)	(33,098)	147,209	01/15/2023
665859-AT-1	NORTHERN TRUST CORP SR UNSCRD NOTES 3.650% 08/03/28		05/28/2019	Various		2,099,960	2,000,000	1,997,500	1,997,586		84		84		1,997,670		102,290	102,290	59,313	08/03/2028
667294-BE-1	NORTHWEST AIRLINES INC PTC SER 07-1 A 7.027% 11/01/19		11/01/2019	Various		1,507,530	1,507,530	1,557,799	1,520,748		(13,218)		(13,218)		1,507,530				104,326	11/01/2019
66858C-AE-7	NORTHWOODS CAPITAL LTD - CLO SER 2018-12BA 144A 3.744% 06/15/31		03/13/2019	BARCLAYS 7256 DTC		3,960,000	4,000,000	4,000,000	4,000,000						4,000,000		(40,000)	(40,000)	45,351	06/15/2031
67077M-AA-6	NUTRIEN LTD SR UNSCRD NOTES 6.500% 05/15/19	A	04/26/2019	TD SECURITIES # 2568		1,752,538	1,750,000	1,810,144	1,770,513		(18,216)		(18,216)		1,752,296		241	241	52,135	05/15/2019
67097L-AC-0	OCP CLO LTD SER 2017-13A A2A 144A 3.801% 07/15/30		04/26/2019	CSFB #355		1,995,840	2,000,000	2,000,000	2,000,000						2,000,000		(4,160)	(4,160)	48,253	07/15/2030
677400-AG-1	OHIO NAT FINANCIAL SRVS SR UNSCRD NOTES 144A 6.625% 05/01/31		03/15/2019	Various		4,690,063	4,000,000	4,069,105	4,052,131		(304)		(304)		4,051,827		638,235	638,235	83,668	05/01/2031
68389X-BJ-3	ORACLE CORP SR UNSCRD NOTES 4.000% 07/15/46		03/06/2019	WELLS FARGO #250		2,883,960	3,000,000	2,809,530	2,810,411		679		679		2,811,090		72,870	72,870	77,667	07/15/2046
35177P-AT-4	ORANGE SA SR UNSCRD NOTES 5.375% 07/08/19	D	07/08/2019	Maturity		2,000,000	2,000,000	2,001,260	2,000,081		(81)		(81)		2,000,000				107,500	07/08/2019
690742-AH-4	OWENS CORNING SR UNSCRD NOTES 4.400% 01/30/48		01/04/2019	SEAPORT GLOBAL HOLDINGS #0161		2,283,840	3,000,000	2,471,820	2,473,460		153		153		2,473,613		(189,773)	(189,773)	57,933	01/30/2048
690742-AB-7	OWENS CORNING SR UNSCRD NOTES 7.000% 12/01/36		04/05/2019	Various		12,366,960	11,205,000	13,848,215	13,671,593		(14,348)		(14,348)		13,657,245		(1,290,285)	(1,290,285)	212,828	12/01/2036
694308-HY-6	PACIFIC GAS & ELECTRIC SR UNSCRD NOTES 3.950% 12/01/47		02/07/2019	Various		1,505,300	2,000,000	1,436,780	1,437,782		773		773		1,438,554		66,746	66,746		12/01/2047
694308-HD-2	PACIFIC GAS & ELECTRIC SR UNSCRD NOTES 4.600% 06/15/43		02/01/2019	Various		614,022	803,000	783,945	784,214		27		27		784,241		(170,219)	(170,219)		06/15/2043
700162-AQ-3	PARK AVENUE INSTITUTIONAL ADV CLO SER 2016-1A CR 144A 4.977% 08/23/31		04/26/2019	GOLDMAN SACHS #005		1,448,400	1,500,000	1,484,850	1,485,266		514		514		1,485,780		(37,380)	(37,380)	37,699	08/23/2031
70457L-AB-0	PEABODY SEC FIN CORP SR SCRD NOTES 144A 6.375% 03/31/25		10/23/2019	Various		713,718	750,000	741,098	750,000		56	8,902	(8,846)		741,153		(27,435)	(27,435)	49,687	03/31/2025
713448-EC-8	PEPSICO INC SR UNSCRD NOTES 144A 7.000% 03/01/29		01/02/2019	Tax Free Exchange		5,661,454	5,200,000	5,666,282	5,661,541		(88)		(88)		5,661,454				122,344	03/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71654Q-AU-6	PETROLEOS MEXICANOS NOTES 8.000% 05/03/19	D	05/03/2019	Maturity		1,000,000	1,000,000	993,130	999,667		333		333		1,000,000				40,000	05/03/2019
742741-AA-9	PROCTER & GAMBLE- ESOP DEBS SER A 9.360% 01/01/21		07/01/2019	Redemption 100.0000		517,800	517,800	599,234	532,410		(14,610)		(14,610)		517,800				36,637	01/01/2021
743315-AP-8	PROGRESSIVE CORP SR UNSCRD NOTES 4.350% 04/25/44		01/03/2019	WELLS FARGO #250		1,023,500	1,000,000	996,840	997,107		1		1		997,108		26,392	26,392	8,700	04/25/2044
761735-AD-1	REYNOLDS GROUP ISSUER INC SR SCRD NOTES 6.875% 02/15/21		04/24/2019	GOLDMAN SACHS #005		208,702	207,922	217,799	208,218		(295)		(295)		207,922		780	780	9,967	02/15/2021
74955E-AB-5	RGS (I&M) FUNDING CORP SCRD SER F 9.820% 12/07/22		12/07/2019	Redemption 100.0000		101,370	101,370	128,232	109,494		(8,124)		(8,124)		101,370				9,954	12/07/2022
81375F-CM-3	SECURITIZED ASSET SALES,INC. CMO SER 1993-7 PAC-2(22) 6.250% 12/25/23		12/01/2019	Paydown		4,703	4,703	4,527	4,655		48		48		4,703				164	12/25/2023
78412F-AU-8	SESI LLC SR UNSCRD NOTES 7.750% 09/15/24		07/16/2019	Various		861,275	1,500,000	1,053,125	1,500,000		2,545	446,875	(444,330)		1,055,670		(194,395)	(194,395)	96,983	09/15/2024
824348-AZ-9	SHERWIN-WILLIAMS CO SR UNSCRD NOTES 7.250% 06/15/19		06/15/2019	Maturity		1,750,000	1,750,000	1,775,909	1,756,653		(6,653)		(6,653)		1,750,000				63,438	06/15/2019
84383Q-AF-7	SOUTHERN STAR CENT CORP SR UNSCRD NOTES 144A 5.125% 07/15/22		03/27/2019	BARCLAYS 7256 DTC		124,650	125,000	125,000	125,000						125,000		(350)	(350)	4,520	07/15/2022
86196#-AA-7	STONEHENGE CAPITAL ALABAMA III SER 2013B-1 4.931% 03/01/19		03/01/2019	Redemption 100.0000		2,366	2,366	2,366	2,366						2,366				34	03/01/2019
86202*-AB-1	STONEHENGE CAPITAL FUND NC VI SER 2015 B-2 8.001% 10/15/20		10/15/2019	Redemption 100.0000		59,883	59,883	59,883	59,883						59,883				3,505	10/15/2020
87612B-AP-7	TARGA RESOURCES PARTNERS SR UNSCRD NOTES 4.250% 11/15/23		07/11/2019	Various		501,153	500,000	453,220	473,020		2,565		2,565		475,586		25,567	25,567	13,877	11/15/2023
872456-AA-6	TELECOM ITALIA CAPITAL CO GTD NOTES 7.175% 06/18/19	D	06/18/2019	Maturity		500,000	500,000	500,000	500,000						500,000				17,938	06/18/2019
87974K-AY-0	TELOS CLO LTD SER 2014-5A CR 144A 4.152% 04/17/28		02/15/2019	CSFB #355		8,688,660	8,950,000	8,927,625	8,929,489		286		286		8,929,776		(241,116)	(241,116)	146,802	04/17/2028
88033G-CP-3	TENET HEALTHCARE CORP SCRD NOTES 144A 7.500% 01/01/22		02/22/2019	Call 103.7500		77,813	75,000	75,000	75,000						75,000				6,422	01/01/2022
883203-BQ-3	TEXTRON INC SR UNSCRD NOTES 7.250% 10/01/19		10/01/2019	Maturity		500,000	500,000	582,280	509,459		(9,459)		(9,459)		500,000				36,250	10/01/2019
887315-BH-1	TIME WARNER COS INC DEBS 7.570% 02/01/24		06/01/2019	Tax Free Exchange		2,935,816	3,000,000	2,823,540	2,931,164		4,653		4,653		2,935,816				192,250	02/01/2024
887317-AL-9	TIME WARNER INC DEBS 6.250% 03/29/41		06/01/2019	Tax Free Exchange		1,977,254	2,000,000	1,974,140	1,977,054		200		200		1,977,254				86,028	03/29/2041
89300F-AG-1	TRALEE CLO LTD SER 2017-4A D 144A 4.966% 01/20/30		04/26/2019	CSFB #355		1,913,200	2,000,000	1,990,000	1,991,136		353		353		1,991,488		(78,288)	(78,288)	59,243	01/20/2030
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD SR SCRD NOTES 144A 7.750% 10/15/24	D	10/15/2019	Redemption 100.0000		100,000	100,000	104,500	103,508		(3,508)		(3,508)		100,000				5,813	10/15/2024
909318-AA-5	UNITED AIR 2018-1 AA PTT PTT SER 2018-1 AA 3.500% 03/01/30		09/01/2019	Redemption 100.0000		168,763	168,763	163,168	163,618		5,487	342	5,145		168,763				4,688	03/01/2030
68236#-AA-7	UNIVERSAL REALTY & DEVELOPMENT (MCDONALDS) CTL 8.875% 05/01/25		05/22/2019	Redemption 100.0000		360,317	360,317	360,317	360,317						360,317				71,100	05/01/2025
90783S-AA-0	UNP RR CO 2003 PASS TRST PTC 4.698% 01/02/24		01/02/2019	Redemption 100.0000		21,792	21,792	23,100	22,834		(1,041)		(1,041)		21,792				512	01/02/2024
903436-AA-1	US AIRWAYS GROUP INC PTC SER 2011-1A 7.125% 10/22/23		10/22/2019	Redemption 100.0000		51,452	51,452	51,548	51,497		(46)		(46)		51,452				2,737	10/22/2023
92276M-20-4	VENTAS REALTY LP/CAP CRP SR UNSCRD NOTES		01/03/2019	Call 25.0000		11,467,925	458,717	10,153,787	10,171,277		107		107		10,171,384		1,296,541	1,296,541	31,250	03/15/2043
94950G-AG-2	WELLFLEET CLO LTD SER 2017 -1A C 144A 5.766% 04/20/29		01/30/2019	J.P. MORGAN SECURITIES # 187		2,729,375	2,750,000	2,750,000	2,750,000						2,750,000		(20,625)	(20,625)	49,069	04/20/2029
94978#-BY-2	WELLS FARGO BANK NORTHWEST NA PRIVATE PLACEMENT 5.262% 05/10/19		05/10/2019	Redemption 100.0000		725,774	725,774	574,460	718,151		7,622		7,622		725,774				14,628	05/10/2019
961548-AV-6	WESTVACO CORP DEBS 8.200% 01/15/30		02/07/2019	SEAPORT GLOBAL HOLDINGS #0161		1,612,525	1,250,000	1,689,498	1,639,948		(3,086)		(3,086)		1,636,863		(24,338)	(24,338)	58,653	01/15/2030
97263B-AA-1	WILTON RE FINANCE LLC SR UNSCRD NOTES 144A 5.875% 03/30/33		01/31/2019	J.P. MORGAN SECURITIES # 187		2,512,500	2,500,000	2,597,500	2,547,900		(952)		(952)		2,546,948		(34,448)	(34,448)	50,590	03/30/2033
084423-AQ-5	WR BERKLEY CORP SR UNSCRD NOTES 7.375% 09/15/19		09/15/2019	Maturity		250,000	250,000	250,000	250,000						250,000				18,438	09/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						265,400,577	256,314,550	263,977,817	265,956,486		77,029	456,119	(379,090)		265,577,396		(1,125,876)	(1,125,876)	9,482,344	XXX
007924-30-1	AEGON NV 6.375	D	12/15/2019	Call 25.0000		1,418,375	56,735	483,950	482,841		679		679		483,521		934,854	934,854	90,420	12/15/2049
05567S-AA-0	BNSF FUNDING TRUST I CO GTD NOTES 6.613% 12/15/55		07/31/2019	SEAPORT GLOBAL HOLDINGS #0161		1,098,785	1,000,000	1,101,875	1,063,867		(4,486)		(4,486)		1,059,380		39,405	39,405	69,253	12/15/2055
883199-AR-2	TEXTRON FINANCIAL CORP JR SUB DEBS 144A 3.645% 02/15/67		09/10/2019	SEAPORT GLOBAL HOLDINGS #0161		998,156	1,365,000	859,950	862,764		1,881		1,881		864,645		133,511	133,511	49,059	02/15/2067
4899999. Subtotal - Bonds - Hybrid Securities						3,515,316	2,421,735	2,445,775	2,409,472		(1,926)		(1,926)		2,407,546		1,107,770	1,107,770	208,732	XXX
240010-AL-5	DAYTON POWER AND LIGHT COMPANY TERM B 4.430% 08/24/22		06/06/2019	Redemption 100.0000		8,820,000	8,820,000	8,915,550	8,882,426		(62,426)		(62,426)		8,820,000				172,843	08/24/2022
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						8,820,000	8,820,000	8,915,550	8,882,426		(62,426)		(62,426)		8,820,000				172,843	XXX
8399997. Total - Bonds - Part 4						314,100,258	303,920,650	311,797,460	313,550,452		121,375	456,119	(334,744)		313,215,708		(64,507)	(64,507)	11,433,775	XXX
8399998. Total - Bonds - Part 5						110,540,473	111,137,153	109,827,350			(15,437)	4,507	(19,944)		109,807,407		600,995	600,995	1,138,421	XXX
8399999. Total - Bonds						424,640,731	415,057,803	421,624,810	313,550,452		105,938	460,626	(354,688)		423,023,115		536,488	536,488	12,572,196	XXX
015271-50-5	ALEXANDRIA REAL ESTATE EQTYS CONVERTIBLE 7.000 PFD		10/17/2019	Taxable Exchange	9,459.000	366,096		241,677	241,677						241,677		124,418	124,418	16,553	
149206-AA-2	CATLIN INSURANCE CO LTD 7.249 PFD 144A 4.941% Perpet.	D	10/19/2019	Call 100.0000	1,600,000.000	1,600,000		1,160,000	1,160,000						1,160,000		440,000	440,000	89,667	
808513-AR-6	CHARLES SCHWAB CORP PREF SERIES F 5.000% Perpet.		05/14/2019	SEAPORT GLOBAL HOLDINGS #0161	2,996,000.000	2,913,610		2,981,724	2,981,724						2,981,724		(68,114)	(68,114)	68,658	
74460W-60-2	PUBLIC STORAGE 5.625 PFD SER U		10/14/2019	Call 25.0000	175,000.000	4,375,000		3,780,000	3,780,000						3,780,000		595,000	595,000	194,823	
842400-FU-2	SOUTHERN CAL EDISON 6.250 PFD SER E 6.250% Perpet.		03/25/2019	JEFFRIES & CO #0352	700,000.000	668,500		700,000	700,000						700,000		(31,500)	(31,500)	28,681	
857477-60-8	STATE STREET CORP 5.900 PFD		08/06/2019	J.P. MORGAN SECURITIES # 187	88,000.000	2,372,415		2,345,254	2,345,254						2,345,254		27,162	27,162	64,891	
857477-BA-0	STATE STREET CORP PREF SERIES H 5.625% Perpet.		06/05/2019	SEAPORT GLOBAL HOLDINGS #0161	2,000,000.000	2,027,500		2,000,000	2,000,000						2,000,000		27,500	27,500	53,750	
950400-20-3	WELLTOWER INC CONVERTIBLE 6.500 PFD SER I		02/28/2019	Taxable Exchange	25,000.000	1,650,502		1,403,750	1,403,750						1,403,750		246,752	246,752	20,313	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						15,973,623	XXX	14,612,405	14,612,405						14,612,405		1,361,218	1,361,218	537,336	XXX
8999997. Total - Preferred Stocks - Part 4						15,973,623	XXX	14,612,405	14,612,405						14,612,405		1,361,218	1,361,218	537,336	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						15,973,623	XXX	14,612,405	14,612,405						14,612,405		1,361,218	1,361,218	537,336	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks						15,973,623	XXX	14,612,405	14,612,405						14,612,405		1,361,218	1,361,218	537,336	XXX
9999999 - Totals						440,614,354	XXX	436,237,215	328,162,857		105,938	460,626	(354,688)		437,635,520		1,897,706	1,897,706	13,109,532	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
36179S-4Y-0	GINNIE MAE II POOL # MA4439 2.000% 06/20/44		09/05/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	5,287	5,035	5,287	5,287		251		251					18	6
36179M-VL-1	GINNIE MAE POOL # G2 MA0619 3.500% 12/20/42		10/15/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	22,680	23,304	22,680	22,680		(624)		(624)					71	44
912810-SF-6	US TREASURY N/B 3.000% 02/15/49		06/25/2019	MORGAN STANLEY #050	06/25/2019	MARKETAXESS #0443	1,095,000	1,201,720	1,201,078	1,201,720							(642)	(642)	11,978	11,978
0599999. Subtotal - Bonds - U.S. Governments							1,122,967	1,230,059	1,229,045	1,229,687		(373)		(373)			(642)	(642)	12,067	12,028
3140JV-T9-3	FANNIE MAE POOL # B01475 4.000% 10/01/49		10/22/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	11,308	11,801	11,308	11,308		(491)		(491)					37	15
3140JY-RQ-1	FANNIE MAE POOL # B04094 4.000% 11/01/49		11/08/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	2,548	2,667	2,548	2,548		(119)		(119)					8	3
3140K1-DH-6	FANNIE MAE POOL # B05503 4.000% 09/01/49		09/26/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	70,280	73,486	70,280	70,280		(3,207)		(3,207)					460	70
3140K2-U6-9	FANNIE MAE POOL # B06904 4.000% 10/01/49		10/21/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	5,293	5,531	5,293	5,293		(238)		(238)					18	7
35563C-AS-7	FREDDIE MAC MILITARY HOUSING B CMBS 2015-R1 A3 144A 4.104% 11/25/52		03/06/2019	BREAN CAPITAL LLC #0443	12/25/2019	Paydown	45,485	47,759	45,485	45,485		(2,274)		(2,274)					1,125	193
31322Y-UR-0	FREDDIE MAC POOL # T65092 3.500% 08/01/42		09/18/2019	BREAN CAPITAL LLC #0443	12/01/2019	Paydown	37,272	38,355	37,272	37,272		(1,083)		(1,083)					201	80
3199999. Subtotal - Bonds - U.S. Special Revenues							172,186	179,599	172,186	172,186		(7,412)		(7,412)					1,849	368
88579Y-BK-6	3M COMPANY SR UNSCRD NOTES 3.250% 08/26/49		08/19/2019	GOLDMAN SACHS #005	08/20/2019	SEAPORT GLOBAL HOLDINGS #0161	500,000	488,437	493,183	488,442							4,742	4,742		
00287Y-BR-9	ABBVIE INC SR UNSCRD NOTES 144A 4.050% 11/21/39		11/12/2019	MORGAN STANLEY #050	11/13/2019	SUNTRUST #2095	1,750,000	1,743,823	1,757,280	1,743,823							13,458	13,458		
00287Y-BS-7	ABBVIE INC SR UNSCRD NOTES 144A 4.250% 11/21/49		11/12/2019	MORGAN STANLEY #050	12/06/2019	SEAPORT GLOBAL HOLDINGS #0161	1,750,000	1,742,353	1,850,958	1,742,359		7		7			108,598	108,598	3,921	
010392-FT-0	ALABAMA POWER CO SR UNSCRD NOTES 3.450% 10/01/49		09/12/2019	WELLS FARGO #250	09/13/2019	STIFEL NICHOLAUS AND CO. #0793	1,750,000	1,744,138	1,734,110	1,744,138							(10,028)	(10,028)		
01400E-AC-7	ALCON FINANCE CORP SR UNSCRD NOTES 144A 3.800% 09/23/49		09/16/2019	BANK AMERICA SEC #773	09/20/2019	STIFEL NICHOLAUS AND CO. #0793	1,750,000	1,746,885	1,804,880	1,746,885							57,995	57,995	185	
015271-AS-8	ALEXANDRIA REAL ESTATE EQTYS SR UNSCRD NOTES 4.000% 02/01/50		07/08/2019	Various	11/14/2019	BANK AMERICA SEC #773	1,750,000	1,752,883	1,887,340	1,752,870		(12)		(12)			134,470	134,470	23,917	
019736-AF-4	ALLISON TRANSMISSION INC SR UNSCRD NOTES 144A 5.875% 06/01/29		03/26/2019	CITIGROUP #274	05/22/2019	MORGAN STANLEY #050	300,000	301,125	306,000	301,100		(25)		(25)			4,900	4,900	2,693	
02209S-BD-4	ALTRIA GROUP INC SR UNSCRD NOTES 4.800% 02/14/29		02/12/2019	J.P. MORGAN SECURITIES # 187	02/13/2019	RBC #0235	500,000	498,585	502,725	498,585							4,140	4,140	67	
02361D-AU-4	AMEREN ILLINOIS CO 1ST MTGE BONDS 3.250% 03/15/50		11/18/2019	GOLDMAN SACHS #005	11/19/2019	MIZUHO #2396	750,000	746,295	748,065	746,295							1,770	1,770		
02364W-BG-9	AMERICA MOVIL SAB DE CV SR UNSCRD NOTES 4.375% 04/22/49	D	04/15/2019	CITIGROUP #274	04/17/2019	MORGAN STANLEY #050	750,000	745,778	751,365	745,778							5,588	5,588		
032511-AJ-6	ANADARKO PETROLEUM CORP SR UNSCRD NOTES 7.730% 09/15/96		04/12/2019	MARKETAXESS #0443	09/18/2019	Tax Free Exchange	1,760,000	2,570,550	2,570,348	2,570,348		(203)		(203)					70,918	11,715
036752-AK-9	ANTHEM INC SR UNSCRD NOTES 3.700% 09/15/49		09/04/2019	BANK AMERICA SEC #773	09/20/2019	HSBC SECURITIES #2467	750,000	745,418	734,663	745,420		2		2			(10,757)	(10,757)	1,156	
040555-CY-8	ARIZONA PUBLIC SERVICE SR UNSCRD NOTES 4.250% 03/01/49		02/26/2019	BARCLAYS 7256 DTC	02/26/2019	SEAPORT GLOBAL HOLDINGS #0161	2,000,000	1,999,660	1,998,980	1,999,660							(680)	(680)		
049560-AS-4	ATMOS ENERGY CORP SR UNSCRD NOTES 3.375% 09/15/49		09/25/2019	J.P. MORGAN SECURITIES # 187	09/26/2019	SUNTRUST #2095	600,000	599,556	607,878	599,556							8,322	8,322		
059165-EL-0	BALTIMORE GAS & ELECTRIC SR UNSCRD NOTES 3.200% 09/15/49		09/09/2019	J.P. MORGAN SECURITIES # 187	09/20/2019	SEAPORT GLOBAL HOLDINGS #0161	1,750,000	1,734,635	1,703,153	1,734,643		8		8			(31,490)	(31,490)	1,867	
05526D-BK-0	BAT CAPITAL CORP SR UNSCRD NOTES 4.758% 09/06/49		09/03/2019	BANK AMERICA SEC #773	09/06/2019	Various	2,700,000	2,700,000	2,698,704	2,700,000							(1,296)	(1,296)	1,427	
081437-AK-1	BEMIS CO SR UNSCRD NOTES 144A 6.800% 08/01/2019		06/13/2019	Tax Free Exchange	08/01/2019	Maturity	1,000,000	999,944	1,000,000	1,000,000		56		56					9,066	
111021-AN-1	BRITISH TELECOMMUNICATION SR UNSCRD NOTES 144A 4.250% 11/08/49	D	11/05/2019	CITIGROUP #274	11/06/2019	DEUTSCHE BANK #573	1,750,000	1,750,000	1,757,053	1,750,000							7,053	7,053		
11283Y-AB-6	BROOKFIELD RESID PROPERT SR UNSCRD NOTES 144A 6.250% 09/15/27	A	09/10/2019	J.P. MORGAN SECURITIES # 187	09/10/2019	MIZUHO #2396	500,000	500,000	500,000	500,000										

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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
12482N-AA-9	CBAM CLO MANAGEMENT CLO SER 2019-10A A1A 144A 3.373% 04/20/32		04/10/2019	CITIGROUP #274	08/01/2019	Various	10,000,000	10,000,000	10,010,500	10,000,000							10,500	10,500	88,200	
151020-AW-4	CELGENE CORP SR UNSCRD NOTES 4.350% 11/15/47		01/03/2019	US BANK NA #0280	11/20/2019	Tax Free Exchange	1,750,000	1,544,550	1,547,438	1,547,438		2,888		2,888					78,932	10,996
151020-AZ-7	CELGENE CORP SR UNSCRD NOTES 4.550% 02/20/48		03/29/2019	CSFB #355	11/20/2019	Tax Free Exchange	750,000	758,715	758,650	758,650		(65)		(65)					26,344	3,981
15189T-AY-3	CENTERPOINT ENERGY INC SR UNSCRD NOTES 3.700% 09/01/49		08/12/2019	BANK AMERICA SEC #773	08/13/2019	SEAPORT GLOBAL HOLDINGS #0161	750,000	743,663	741,263	743,663							(2,400)	(2,400)	77	
21987B-AY-4	CODELCO INC SR UNSCRD NOTES 144A 4.375% 02/05/49	D	01/28/2019	CITIGROUP #274	03/25/2019	SEAPORT GLOBAL HOLDINGS #0161	750,000	697,905	746,738	698,014		109		109			48,723	48,723	4,740	
202795-JQ-4	COMMONWEALTH EDISON CO 1ST MTGE BONDS 3.200% 11/15/49		11/04/2019	CSFB #355	11/06/2019	US BANK NA #0280	750,000	744,128	743,273	744,128							(855)	(855)		
210518-DF-0	CONSUMERS ENERGY CO 1ST MTGE BONDS 3.100% 08/15/50		08/19/2019	J.P. MORGAN SECURITIES # 187	09/17/2019	DEUTSCHE BANK #573	1,750,000	1,737,593	1,702,803	1,737,601		9		9			(34,799)	(34,799)	2,411	
219350-BP-9	CORNING INC SR UNSCRD NOTES 3.900% 11/15/49		11/14/2019	BANK AMERICA SEC #773	12/06/2019	MORGAN STANLEY #050	1,750,000	1,745,100	1,777,703	1,745,104		4		4			32,598	32,598	3,981	
240019-BT-5	DAYTON POWER & LIGHT 1ST MTGE BONDS 144A 3.950% 06/15/49		06/03/2019	J.P. MORGAN SECURITIES # 187	06/24/2019	MITSUBISHI #0076	4,500,000	4,470,975	4,626,225	4,470,994		19		19			155,231	155,231	9,875	
244199-BG-9	DEERE & COMPANY SR UNSCRD NOTES 2.875% 09/07/49		09/03/2019	MITSUBISHI #0076	09/10/2019	MORGAN STANLEY #050	1,750,000	1,749,300	1,674,138	1,749,300							(75,163)	(75,163)	839	
23291K-AJ-4	DH EUROPE FINANCE II SR UNSCRD NOTES 3.250% 11/15/39	D	10/29/2019	BANK AMERICA SEC #773	10/29/2019	STIFEL NICHOLAUS AND CO. #0793	750,000	748,568	750,105	748,568							1,538	1,538		
23291K-AK-1	DH EUROPE FINANCE II SR UNSCRD NOTES 3.400% 11/15/49	D	10/29/2019	BANK AMERICA SEC #773	10/29/2019	JEFFRIES & CO #0352	1,000,000	997,560	998,870	997,560							1,310	1,310		
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SR SCRD NOTES 144A 5.375% 08/15/26		07/18/2019	J.P. MORGAN SECURITIES # 187	12/12/2019	BANK AMERICA SEC #773	500,000	500,000	497,500	500,000							(2,500)	(2,500)	10,003	
25277L-AC-0	DIAMOND SPORTS GR/DIAMON SR UNSCRD NOTES 144A 6.625% 08/15/27		07/18/2019	J.P. MORGAN SECURITIES # 187	12/12/2019	BANK AMERICA SEC #773	500,000	500,000	477,500	500,000							(22,500)	(22,500)	12,330	
25470D-BG-3	DISCOVERY COMMUNICATIONS SR UNSCRD NOTES 5.300% 05/15/49		05/16/2019	J.P. MORGAN SECURITIES # 187	05/17/2019	GOLDMAN SACHS #005	750,000	745,440	747,548	745,440							2,108	2,108		
260543-CU-5	DOW CHEMICAL COMPANY SR UNSCRD NOTES 144A 4.800% 05/15/49		05/16/2019	CITIGROUP #274	05/16/2019	STIFEL NICHOLAUS AND CO. #0793	250,000	248,508	249,333	248,508							825	825		
26443T-AB-2	DUKE ENERGY INDIANA LLC 1ST MTGE BONDS 3.250% 10/01/49		09/25/2019	MIZUHO #2396	09/25/2019	SEAPORT GLOBAL HOLDINGS #0161	500,000	488,815	493,755	488,815							4,940	4,940		
532457-BS-6	ELI LILLY & CO SR UNSCRD NOTES 3.875% 03/15/39		02/20/2019	DEUTSCHE BANK #573	02/21/2019	US BANK NA #0280	750,000	749,250	743,775	749,250							(5,475)	(5,475)	242	
532457-BS-6	ELI LILLY & CO SR UNSCRD NOTES 3.875% 03/15/39		02/20/2019	DEUTSCHE BANK #573	11/08/2019	Call 113.2070	1,000,000	999,000	1,132,070	999,050		50		50			950	950	159,626	
30231G-AZ-5	EXXON MOBIL CORPORATION SR UNSCRD NOTES 3.095% 08/16/49		08/13/2019	BARCLAYS 7256 DTC	09/19/2019	GOLDMAN SACHS #005	750,000	750,000	748,095	750,000							(1,905)	(1,905)	2,386	
341081-FX-0	FLORIDA POWER & LIGHT CO 1ST MTGE BONDS 3.150% 10/01/49		09/10/2019	CSFB #355	09/23/2019	MITSUBISHI #0076	1,750,000	1,738,853	1,772,575	1,738,853							33,723	33,723	1,838	
35137L-AD-7	FOX CORP SR UNSCRD NOTES 144A 5.476% 01/25/39		01/15/2019	GOLDMAN SACHS #005	01/16/2019	MORGAN STANLEY #050	1,000,000	1,000,000	1,008,010	1,000,000							8,010	8,010		
35137L-AE-5	FOX CORP SR UNSCRD NOTES 144A 5.576% 01/25/49		01/15/2019	GOLDMAN SACHS #005	01/16/2019	SEAPORT GLOBAL HOLDINGS #0161	1,750,000	1,750,000	1,766,993	1,750,000							16,993	16,993		
37940X-AC-6	GLOBAL PAYMENTS INC SR UNSCRD NOTES 4.150% 08/15/49		08/07/2019	BANK AMERICA SEC #773	08/12/2019	BANK AMERICA SEC #773	250,000	249,360	257,780	249,360							8,420	8,420		
380956-AE-2	GOLDCORP INC SR UNSCRD NOTES 5.450% 06/09/44	A	01/14/2019	JEFFRIES & CO #0352	04/22/2019	Tax Free Exchange	2,656,000	2,691,059	2,690,980	2,690,980		(79)		(79)					56,134	14,877
416515-BF-0	HARTFORD FINL SVCS GRP SR UNSCRD NOTES 3.600% 08/19/49		08/08/2019	CSFB #355	08/08/2019	SEAPORT GLOBAL HOLDINGS #0161	1,600,000	1,582,032	1,584,336	1,582,032							2,304	2,304		
404119-BZ-1	HCA INC SR SCRD NOTES 5.250% 06/15/49		06/05/2019	BANK AMERICA SEC #773	06/07/2019	JEFFRIES & CO #0352	700,000	689,696	703,668	689,696							13,972	13,972		
40414L-AR-0	HCP INC SR UNSCRD NOTES 3.500% 07/15/29		06/20/2019	MIZUHO #2396	06/21/2019	SUNTRUST #2095	125,000	124,465	124,590	124,465							125	125		
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC SR UNSCRD NOTES 4.500% 05/01/29		02/27/2019	BANK AMERICA SEC #773	02/27/2019	UBS SECURITIES 642	500,000	494,350	495,025	494,350							675	675		

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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
45031U-CF-6	ISTAR INC SR UNSCRD NOTES 4.750% 10/01/24		09/12/2019	BANK AMERICA SEC #773	12/23/2019	GOLDMAN SACHS #005	250,000	250,000	259,375	250,000							9,375	9,375	3,299	
46590X-AB-2	JBS USA/FOOD/FINANCE SR UNSCRD NOTES 144A 5.500% 01/15/30		07/23/2019	BARCLAYS 7256 DTC	07/31/2019	KEYBANC 0443	250,000	250,000	250,000	250,000										
49338L-AF-0	KEYSIGHT TECHNOLOGIES SR UNSCRD NOTES 3.000% 10/30/29		10/07/2019	BANK AMERICA SEC #773	10/08/2019	CITIGROUP #274	1,000,000	999,140	1,005,590	999,140							6,450	6,450		
49446R-AV-1	KIMCO REALTY CORP SR UNSCRD NOTES 3.700% 10/01/49		08/15/2019	J.P. MORGAN SECURITIES # 187	10/23/2019	MORGAN STANLEY #050	2,700,000	2,668,464	2,633,364	2,668,521		57		57			(35,157)	(35,157)	15,540	
50077L-AY-2	KRAFT HEINZ FOODS CO SR UNSCRD NOTES 144A 4.875% 10/01/49		09/11/2019	BANK AMERICA SEC #773	09/11/2019	JEFFRIES & CO #0352	500,000	492,855	497,030	492,855							4,175	4,175		
512807-AT-5	LAM RESEARCH CORP SR UNSCRD NOTES 4.875% 03/15/49		02/25/2019	BANK AMERICA SEC #773	02/26/2019	STIFEL NICHOLAUS AND CO. #0793	750,000	749,633	758,228	749,633							8,595	8,595		
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SR UNSCRD NOTES 144A 3.951% 10/15/50		09/27/2019	Tax Free Exchange	09/27/2019	Basis Adjustment	1,000,000	137,640	137,640	137,640										
546676-AY-3	LOUISVILLE GAS & ELEC 1ST MTGE BONDS 4.250% 04/01/49		03/18/2019	BANK AMERICA SEC #773	03/20/2019	STIFEL NICHOLAUS AND CO. #0793	600,000	599,292	610,464	599,292							11,172	11,172		
59565X-AC-4	MIDCONTINENT COMM & FIN SR UNSCRD NOTES 144A 5.375% 08/15/27		07/24/2019	SUNTRUST #2095	07/26/2019	SUNTRUST #2095	250,000	250,000	255,938	250,000							5,938	5,938		
651639-AE-6	NEWMONT GOLDCORP CORP SR UNSCRD NOTES 5.875% 04/01/35		03/26/2019	STIFEL NICHOLAUS AND CO. #0793	08/28/2019	Tax Free Exchange	1,200,000	1,376,424	1,373,274	1,373,274		(3,150)		(3,150)					104,034	34,663
651639-AU-0	NEWMONT GOLDCORP CORP SR UNSCRD NOTES 144A 5.450% 06/09/44		04/22/2019	Tax Free Exchange	08/06/2019	Tax Free Exchange	3,906,000	3,940,985	3,940,902	3,940,902		(83)		(83)					140,144	78,646
665772-CR-8	NORTHERN STATES PWR-MINN 1ST MTGE BONDS 2.900% 03/01/50		09/03/2019	WELLS FARGO #250	09/12/2019	SUNTRUST #2095	750,000	735,533	698,108	735,537		5		5			(37,430)	(37,430)	363	
66860M-AC-5	NORTHWOODS CAPITAL LTD CLO SER 2019-18A B1 144A 4.049% 05/20/32		04/02/2019	CITIGROUP #274	07/09/2019	BARCLAYS 7256 DTC	3,000,000	3,000,000	2,991,000	3,000,000							(9,000)	(9,000)	22,628	
674599-DG-7	OCCIDENTAL PETROLEUM SR UNSCRD NOTES 0.000% 10/10/36		09/18/2019	Tax Free Exchange	10/16/2019	SEAPORT GLOBAL HOLDINGS #0161	2,000,000	927,527	987,500	931,015		3,488		3,488			56,485	56,485		
674599-CY-9	OCCIDENTAL PETROLEUM SR UNSCRD NOTES 4.400% 08/15/49		08/06/2019	CITIGROUP #274	08/08/2019	Various	1,750,000	1,724,433	1,765,943	1,724,433							41,510	41,510	856	
680665-AK-2	OLIN CORP SR UNSCRD NOTES 5.000% 02/01/30		07/02/2019	RBC #0235	12/12/2019	GOLDMAN SACHS #005	750,000	748,125	758,438	748,214		89		89			10,224	10,224	32,813	16,042
694308-GE-1	PACIFIC GAS & ELECTRIC UNSCRD 6.050% 03/01/34		01/24/2019	GOLDMAN SACHS #005	02/07/2019	Various	1,850,000	1,632,625	1,615,836	1,632,885		260		260			(17,049)	(17,049)		
695156-AV-1	PACKAGING CORP OF AMERIC SR UNSCRD NOTES 4.050% 12/15/49		11/18/2019	DEUTSCHE BANK #573	11/19/2019	STIFEL NICHOLAUS AND CO. #0793	750,000	743,400	758,925	743,400							15,525	15,525		
70457L-AB-0	PEABODY SEC FIN CORP SR SCRD NOTES 144A 6.375% 03/31/25		06/21/2019	JEFFRIES & CO #0352	10/23/2019	Various	210,000	212,100	202,563	207,515		(78)	4,507	(4,585)			(4,953)	(4,953)	6,973	3,130
745332-CJ-3	PUGET SOUND ENERGY INC SR SCRD NOTES 3.250% 09/15/49		08/19/2019	MITSUBISHI #0076	09/20/2019	Various	1,750,000	1,738,678	1,741,093	1,738,682		4		4			2,411	2,411	2,776	
775109-BP-5	ROGERS COMMUNICATIONS INC SR UNSCRD NOTES 3.700% 11/15/49	A	10/28/2019	BANK AMERICA SEC #773	10/29/2019	JEFFRIES & CO #0352	1,750,000	1,731,205	1,745,590	1,731,205							14,385	14,385		
80414L-2F-1	SAUDI ARABIAN OIL CO SR UNSCRD NOTES 144A 4.375% 04/16/49	D	04/09/2019	J.P. MORGAN SECURITIES # 187	04/10/2019	UBS SECURITIES 642	1,750,000	1,724,678	1,730,103	1,724,678							5,425	5,425		
81728U-AA-2	SENSATA TECH INC SR UNSCRD NOTES 144A 4.375% 02/15/30		09/10/2019	GOLDMAN SACHS #005	09/13/2019	MORGAN STANLEY #050	250,000	250,000	248,750	250,000							(1,250)	(1,250)		
822582-CE-0	SHELL INTERNATIONAL FIN SR UNSCRD NOTES 3.125% 11/07/49	D	11/04/2019	MORGAN STANLEY #050	11/04/2019	US BANK NA #0280	2,700,000	2,658,582	2,653,452	2,658,582							(5,130)	(5,130)		
828807-DH-7	SIMON PROPERTY GROUP LP SR UNSCRD NOTES 3.250% 09/13/49		09/04/2019	CITIGROUP #274	09/05/2019	SUNTRUST #2095	1,250,000	1,245,013	1,227,850	1,245,013							(17,163)	(17,163)		
87724R-AB-8	TAYLOR MORRISON COMM SR UNSCRD NOTES 144A 5.750% 01/15/28		07/18/2019	GOLDMAN SACHS #005	07/31/2019	GOLDMAN SACHS #005	500,000	500,000	518,750	500,000							18,750	18,750	80	
88033G-DA-5	TENET HEALTHCARE CORP 1ST LIEN 144A 5.125% 11/01/27		08/12/2019	BARCLAYS 7256 DTC	08/14/2019	BARCLAYS 7256 DTC	500,000	500,000	500,000	500,000										
88947E-AU-4	TOLL BROS FINANCE CORP SR UNSCRD NOTES 3.800% 11/01/29		09/09/2019	MIZUHO #2396	09/12/2019	CITIGROUP #274	700,000	700,000	691,250	700,000							(8,750)	(8,750)	153	
87305Q-CN-9	TTX CO SR UNSCRD NOTES 144A 4.600% 02/01/49		01/11/2019	CITIGROUP #274	01/11/2019	SEAPORT GLOBAL HOLDINGS #0161	250,000	249,470	250,923	249,470							1,453	1,453		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
911312-BS-4	UNITED PARCEL SERVICE SR UNSCRD NOTES 3.400% 09/01/49		08/13/2019	BARCLAYS 7256 DTC	08/27/2019	SUNTRUST #2095	750,000	744,263	783,330	744,263							39,068	39,068	921	
91529Y-AP-1	UNUM GROUP SR UNSCRD NOTES 4.500% 12/15/49		09/04/2019	GOLDMAN SACHS #005	09/04/2019	STIFEL NICHOLAUS AND CO. #0793	1,250,000	1,249,875	1,255,400	1,249,875							5,525	5,525		
927804-GC-2	VIRGINIA ELEC & POWER CO SR UNSCRD NOTES 3.300% 12/01/49		11/20/2019	SUNTRUST #2095	11/20/2019	SEAPORT GLOBAL HOLDINGS #0161	500,000	499,055	499,810	499,055							755	755		
931142-EP-4	WALMART INC SR UNSCRD NOTES 2.950% 09/24/49		09/19/2019	CITIGROUP #274	09/20/2019	CSFB #355	250,000	246,320	247,833	246,320							1,513	1,513		
254687-EE-2	WALT DISNEY COMPANY AR UNSCRD NOTES 144A 6.150% 03/01/37		03/20/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	1,000,000	946,527	947,559	947,559		1,032		1,032					41,342	
254687-FM-3	WALT DISNEY COMPANY SR UNSCRD NOTES 2.750% 09/01/49		09/03/2019	J.P. MORGAN SECURITIES # 187	09/10/2019	GOLDMAN SACHS #005	250,000	241,938	231,155	241,940		3		3			(10,785)	(10,785)	115	
254687-FA-9	WALT DISNEY COMPANY SR UNSCRD NOTES 144A 4.750% 11/15/46		03/20/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	750,000	749,229	749,229	749,229									23,948	
254687-DY-9	WALT DISNEY COMPANY SR UNSCRD NOTES 144A 6.200% 12/15/34		03/20/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	1,000,000	1,199,568	1,193,461	1,193,461		(6,107)		(6,107)					41,678	
254687-DU-7	WALT DISNEY COMPANY SR UNSCRD NOTES 144A 6.550% 03/15/33		03/20/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	1,785,000	1,894,981	1,891,062	1,891,062		(3,919)		(3,919)					78,595	
254687-DS-2	WALT DISNEY COMPANY SR UNSCRD NOTES 144A 7.625% 11/30/28		03/20/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	500,000	531,284	529,630	529,630		(1,654)		(1,654)					25,628	
962166-BX-1	WEYERHAEUSER CO SR UNSCRD NOTES 4.000% 11/15/29		03/25/2019	WELLS FARGO #250	05/16/2019	J.P. MORGAN SECURITIES # 187	1,000,000	1,029,900	1,024,970	1,029,533		(367)		(367)			(4,563)	(4,563)	9,444	3,556
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							109,842,000	108,417,692	109,139,242	108,405,534		(7,652)	4,507	(12,159)			601,637	601,637	1,124,505	177,606
8399998. Total - Bonds							111,137,153	109,827,350	110,540,473	109,807,407		(15,437)	4,507	(19,944)			600,995	600,995	1,138,421	190,002
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								109,827,350	110,540,473	109,807,407		(15,437)	4,507	(19,944)			600,995	600,995	1,138,421	190,002

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
CPI - CAP MSCS, INC		N/A	Equity/Index	Morgan Sanley Capital Services, Inc 17331LVCZKQKX5T7XV54	09/23/2005	10/01/2020		38,476,927	5%	1,475,000			1,000		1,000							
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										1,475,000			1,000	XXX	1,000						XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,475,000			1,000	XXX	1,000						XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps										1,475,000			1,000	XXX	1,000						XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,475,000			1,000	XXX	1,000						XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,475,000			1,000	XXX	1,000						XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,475,000			1,000	XXX	1,000						XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part A - Section 2 - 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 December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
CPI - CAP MSCS, Inc 17331LVCZKQKX5T7XV54	Y	N		1,000		1,000	1,000		1,000		
0299999999. Total NAIC 1 Designation				1,000		1,000	1,000		1,000		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals				1,000		1,000	1,000		1,000		
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				1,000							

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 *
JP MORGAN CHASE BANK	NEW YORK, NY		0.000			(1,780,804)	XXX
U.S. BANK	TWIN FALLS, ID		0.000			885,083	XXX
WELLS FARGO BANK	MINNEAPOLIS, MN		0.000			658,687	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(237,034)	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				XXX
0399999. Total Cash on Deposit		XXX	XXX			(237,034)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(237,034)	XXX

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

1.	January	(2,388,440)	4.	April	100,029	7.	July	(465,243)	10. October	(1,902,700)
2.	February	(583,566)	5.	May	(649,865)	8.	August	(363,512)	11. November	4,089,135
3.	March	(2,093,169)	6.	June	186,557	9.	September	293,248	12. December	(237,034)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
4812C2-23-9	JPMORGAN US TR PL MMKT-CAP		12/31/2019	1.910		1,009,839		8,122
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,009,839		8,122
09658L-79-4	BMO HARRIS BANK N.A. GOVT MONEY MARKET-I		12/31/2019	1.980		9,498,239		
8699999. Subtotal - All Other Money Market Mutual Funds						9,498,239		
8899999 - Total Cash Equivalents						10,508,078		8,122

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	B	State statute 23-36-206 a 2 a i			130,478	176,231
5. California CA						
6. Colorado CO	B	State statute 10-7-101 [3]			2,395,577	2,903,354
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	State statute 624.411			677,050	860,682
11. Georgia GA	B	State statute 33-3-9			304,444	371,910
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	B	State statute 175.151.4			110,570	144,911
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	B	State statute 59a-5-18			221,414	270,480
33. New York NY						
34. North Carolina NC	B	State statute 58-5-50			807,051	1,052,624
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	State statute 38-9-80			549,343	642,642
42. South Dakota SD	O	SD division of insurance requirement	3,399,311,148	3,950,850,230		
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State statute 38.2-1045			525,206	688,327
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	B	Regulatory requirement			552,849	724,555
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,399,311,148	3,950,850,230	6,273,982	7,835,716
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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