



ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

Mid-Continent Casualty Company

NAIC Group Code.....	0084, 0084	NAIC Company Code.....	23418	Employer's ID Number.....	73-0556513
(Current Period) (Prior Period)					
Organized under the Laws of OH	State of Domicile or Port of Entry OH			Country of Domicile US	
Incorporated/Organized.....	February 26, 1947	Commenced Business.....		February 26, 1948	
Statutory Home Office	301 E. 4th Street .. Cincinnati .. OH .. US .. 45202 (Street and Number) (City or Town, State, Country and Zip Code)				
Main Administrative Office	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 (Street and Number) (City or Town, State, Country and Zip Code)			918-587-7221 (Area Code) (Telephone Number)	
Mail Address	P.O. Box 1409 .. Tulsa .. OK .. US .. 74101 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	1437 South Boulder Dr. .. Tulsa .. OK .. US .. 74119 (Street and Number) (City or Town, State, Country and Zip Code)			918-587-7221 (Area Code) (Telephone Number)	
Internet Web Site Address	http://www.mcg-ins.com/				
Statutory Statement Contact	Gregory Patrick Jones (Name) gjones@mcg-ins.com (E-Mail Address)			918-587-7221 x 61250 (Area Code) (Telephone Number) (Extension) 918-588-1253 (Fax Number)	

OFFICERS

Name	Title	Name	Title
1. James Steven Davis	President and COO	2. Sue Ann Erhart #	Secretary
3. Gregory Patrick Jones	Senior Vice President, CFO & Treasurer		

OTHER

Gary John Gruber	Chairman	Ronald James Brichler	Vice Chairman
Stephen Kirby Pancoast	Senior Vice President	Todd Anthony Bazata	Vice President
David Bernard Dyke	Vice President	John Allen Gant	Vice President
Robert Dewayne Martin	Vice President & Chief Information Officer	Stephen Charles Beraha	Assistant Secretary
Sharon Lee Anne Hackl #	Assistant Secretary	Howard Kim Baird	Assistant Treasurer
David John Witzgall	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer
Rebecca Rose Martin #	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Ronald James Brichler	Michelle Ann Gillis	Gary John Gruber	Michael Eugene Sullivan Jr
David John Witzgall			

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.

James Steven Davis President and COO	Sue Ann Erhart Secretary	Gregory Patrick Jones Senior Vice President, CFO & Treasurer
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State of Ohio
County of Hamilton
Subscribed and sworn to before me by Sue Ann Erhart, known to be the person who appeared before me.
this 14 day of February 2019

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

Notary Public, State of Ohio
My Commission expires November 8, 2021

State of Oklahoma
County of Tulsa
Subscribed and sworn to before me by James Steven Davis and Gregory Patrick Jones, known to be the persons who appeared before me.
this 14 day of February 2019

Notary Public, State of Oklahoma
My Commission expires December 28, 2020

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	597,937	0.1	597,937		597,937	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,841,486	0.4	1,841,486		1,841,486	0.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,178,781	0.2	1,178,781		1,178,781	0.2
1.43 Revenue and assessment obligations.....	129,510,906	25.6	129,510,906		129,510,906	25.6
1.44 Industrial development and similar obligations.....	6,362,550	1.3	6,362,550		6,362,550	1.3
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....	1,806,877	0.4	1,806,877		1,806,877	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	1,233,434	0.2	1,233,434		1,233,434	0.2
1.523 All other.....	35,134,867	6.9	35,134,867		35,134,867	7.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	175,514,299	34.7	175,514,299		175,514,299	34.7
2.2 Unaffiliated non-U.S. securities (including Canada).....	19,849,827	3.9	19,849,827		19,849,827	3.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	32,189,415	6.4	32,189,415		32,189,415	6.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	6,733,227	1.3	6,733,227		6,733,227	1.3
3.4 Other equity securities:						
3.41 Affiliated.....	56,469,212	11.2	56,419,212		56,419,212	11.2
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	652	0.0	652		652	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	37,082,420	7.3	37,082,420		37,082,420	7.3
11. Other invested assets.....	51,361	0.0	51,361		51,361	0.0
12. Total invested assets.....	505,557,250	100.0	505,507,250	0	505,507,250	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
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.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8).....	56,232	
2.2	Additional investment made after acquisition (Part 2, Column 9).....		56,232
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		4,871
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		51,361
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		51,361

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		420,908,296
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		132,696,755
3.	Accrual of discount.....		1,620,928
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(28,745)	
4.2	Part 2, Section 1, Column 15.....	(3,432,101)	
4.3	Part 2, Section 2, Column 13.....	(399,180)	
4.4	Part 4, Column 11.....	(486,878)	(4,346,904)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		381,310
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		81,862,425
7.	Deduct amortization of premium.....		978,826
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.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		3,684
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		468,422,818
12.	Deduct total nonadmitted amounts.....		50,000
13.	Statement value at end of current period (Line 11 minus Line 12).....		468,372,818

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	597,937	606,492	597,738	600,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	597,937	606,492	597,738	600,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,841,486	1,847,371	1,853,241	1,740,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,178,781	1,170,454	1,295,794	1,130,000
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.....	135,873,457	135,173,736	137,008,413	133,801,209
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	213,689,477	217,169,113	220,109,987	227,177,514
	9. Canada.....				
	10. Other Countries.....	19,849,827	19,789,416	19,847,236	20,000,903
	11. Totals.....	233,539,304	236,958,529	239,957,223	247,178,417
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	373,030,964	375,756,583	380,712,410	384,449,626
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	32,189,415	33,493,215	36,255,530	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	32,189,415	33,493,215	36,255,530	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	32,189,415	33,493,215	36,255,530	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,979,227	5,979,227	7,272,102	
	21. Canada.....				
	22. Other Countries.....	754,000	754,000	1,548,170	
	23. Totals.....	6,733,227	6,733,227	8,820,272	
Parent, Subsidiaries and Affiliates	24. Totals.....	56,469,212	56,469,212	23,450,000	
	25. Total Common Stocks.....	63,202,439	63,202,439	32,270,272	
	26. Total Stocks.....	95,391,854	96,695,654	68,525,802	
	27. Total Bonds and Stocks.....	468,422,818	472,452,236	449,238,211	

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

SI05

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 Column 7 as a % of Line 11.7	9 Total from Column 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.....		597,937				XXX	597,937	0.2	300,260	0.1	597,937	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	0	597,937	0	0	0	XXX	597,937	0.2	300,260	0.1	597,937	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	62,936	469,537	252,987		1,056,027	XXX	1,841,486	0.5	2,324,333	0.7	1,841,486	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	62,936	469,537	252,987	0	1,056,027	XXX	1,841,486	0.5	2,324,333	0.7	1,841,486	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		1,178,781				XXX	1,178,781	0.3	5,253,748	1.6	1,178,781	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	1,178,781	0	0	0	XXX	1,178,781	0.3	5,253,748	1.6	1,178,781	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	10,176,250	43,705,035	30,134,917	39,801,642	12,055,613	XXX	135,873,457	36.4	137,409,492	43.0	135,873,457	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	10,176,250	43,705,035	30,134,917	39,801,642	12,055,613	XXX	135,873,457	36.4	137,409,492	43.0	135,873,457	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	24,204,648	113,531,906	58,589,738	7,263,107	839,650	XXX.....	204,429,049	54.8	146,476,756	45.9	40,595,184	163,833,865
6.2	NAIC 2.....	35,077	23,081,474	3,489,543			XXX.....	26,606,094	7.1	22,674,694	7.1	14,734,753	11,871,341
6.3	NAIC 3.....						XXX.....	0	0.0	2,462,507	0.8		
6.4	NAIC 4.....						XXX.....	0	0.0		0.0		
6.5	NAIC 5.....	7,183	459,738	37,240			XXX.....	504,161	0.1	320,312	0.1		504,161
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	24,246,908	137,073,118	62,116,521	7,263,107	839,650	XXX.....	231,539,304	62.1	171,934,269	53.9	55,329,937	176,209,367
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....					2,000,000	XXX.....	2,000,000	0.5	2,000,000	0.6	2,000,000	
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	2,000,000	XXX.....	2,000,000	0.5	2,000,000	0.6	2,000,000	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2	NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3	NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4	NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5	NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6	NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7	Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10.	Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.2	NAIC 2.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.3	NAIC 3.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.4	NAIC 4.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.5	NAIC 5.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.6	NAIC 6.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0

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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 Column 7 as a % of Line 11.7	9 Total from Column 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).....34,443,833	159,483,196	88,977,642	47,064,749	13,951,289	0	343,920,709	92.2	XXX.....	XXX.....	180,086,844	163,833,865
11.2 NAIC 2.....	(d).....35,077	23,081,474	3,489,543	0	2,000,000	0	28,606,094	7.7	XXX.....	XXX.....	16,734,753	11,871,341
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d).....7,183	459,738	37,240	0	0	0	(c).....504,161	0.1	XXX.....	XXX.....	0	504,161
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	34,486,093	183,024,408	92,504,425	47,064,749	15,951,289	0	(b).....373,030,964	100.0	XXX.....	XXX.....	196,821,597	176,209,367
11.8 Line 11.7 as a % of Col. 7.....	9.2	49.1	24.8	12.6	4.3	0.0	100.0	XXX.....	XXX.....	XXX.....	52.8	47.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	29,883,584	126,797,336	65,635,343	51,533,669	17,914,657		XXX.....	XXX.....	291,764,589	91.4	192,686,973	99,077,616
12.2 NAIC 2.....	1,070,757	16,176,648	4,428,072		2,999,217		XXX.....	XXX.....	24,674,694	7.7	14,763,460	9,911,234
12.3 NAIC 3.....	25,127	2,437,380					XXX.....	XXX.....	2,462,507	0.8		2,462,507
12.4 NAIC 4.....							XXX.....	XXX.....	0	0.0		
12.5 NAIC 5.....		246,212	74,100		0		XXX.....	XXX.....	(c).....320,312	0.1		320,312
12.6 NAIC 6.....							XXX.....	XXX.....	(c).....0	0.0		
12.7 Totals.....	30,979,468	145,657,576	70,137,515	51,533,669	20,913,874	0	XXX.....	XXX.....	(b).....319,222,102	100.0	207,450,433	111,771,669
12.8 Line 12.7 as a % of Col. 9.....	9.7	45.6	22.0	16.1	6.6	0.0	XXX.....	XXX.....	100.0	XXX.....	65.0	35.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	18,468,818	66,469,522	38,074,731	43,491,746	13,582,027		180,086,844	48.3	192,686,973	60.4	180,086,844	XXX.....
13.2 NAIC 2.....		13,244,596	1,490,157		2,000,000		16,734,753	4.5	14,763,460	4.6	16,734,753	XXX.....
13.3 NAIC 3.....							0	0.0	0	0.0	0	XXX.....
13.4 NAIC 4.....							0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....							0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	18,468,818	79,714,118	39,564,888	43,491,746	15,582,027	0	196,821,597	52.8	207,450,433	65.0	196,821,597	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	9.4	40.5	20.1	22.1	7.9	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.0	21.4	10.6	11.7	4.2	0.0	52.8	XXX.....	XXX.....	XXX.....	52.8	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	15,975,015	93,013,674	50,902,911	3,573,003	369,262		163,833,865	43.9	99,077,616	31.0	XXX.....	163,833,865
14.2 NAIC 2.....	35,077	9,836,878	1,999,386				11,871,341	3.2	9,911,234	3.1	XXX.....	11,871,341
14.3 NAIC 3.....							0	0.0	2,462,507	0.8	XXX.....	0
14.4 NAIC 4.....							0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....	7,183	459,738	37,240				504,161	0.1	320,312	0.1	XXX.....	504,161
14.6 NAIC 6.....							0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	16,017,275	103,310,290	52,939,537	3,573,003	369,262	0	176,209,367	47.2	111,771,669	35.0	XXX.....	176,209,367
14.8 Line 14.7 as a % of Col. 7.....	9.1	58.6	30.0	2.0	0.2	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	4.3	27.7	14.2	1.0	0.1	0.0	47.2	XXX.....	XXX.....	XXX.....	XXX.....	47.2

(a) Includes \$.....175,209,367 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$.....190,211 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....		597,937				XXX	597,937	0.2	300,260	0.1	597,937	
1.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5 Totals.....	0	597,937	0	0	0	XXX	597,937	0.2	300,260	0.1	597,937	0
2. All Other Governments												
2.1 Issuer Obligations.....						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	62,936	469,537	252,987		1,056,027	XXX	1,841,486	0.5	2,324,333	0.7	1,841,486	
3.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5 Totals.....	62,936	469,537	252,987	0	1,056,027	XXX	1,841,486	0.5	2,324,333	0.7	1,841,486	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....		1,178,781				XXX	1,178,781	0.3	5,253,748	1.6	1,178,781	
4.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5 Totals.....	0	1,178,781	0	0	0	XXX	1,178,781	0.3	5,253,748	1.6	1,178,781	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	1,023,471	3,362,551	2,000,000	1,971,967	1,000,013	XXX	9,358,002	2.5	16,587,801	5.2	9,358,002	
5.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	433,744	0.1		
5.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....	9,152,779	40,342,484	28,134,917	37,829,675	11,055,600	XXX	126,515,455	33.9	120,387,947	37.7	126,515,455	
5.5 Totals.....	10,176,250	43,705,035	30,134,917	39,801,642	12,055,613	XXX	135,873,457	36.4	137,409,492	43.0	135,873,457	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	4,204,892	38,284,157	8,970,258			XXX	51,459,308	13.8	37,387,404	11.7	24,899,277	26,560,031
6.2 Residential Mortgage-Backed Securities.....	7,580,123	18,820,939	6,894,970	4,589,598	289,548	XXX	38,175,178	10.2	48,544,392	15.2	29,090,027	9,085,151
6.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	221,216	0.1		
6.4 Other Loan-Backed and Structured Securities.....	12,461,893	79,968,022	46,251,293	2,673,509	550,102	XXX	141,904,818	38.0	85,781,257	26.9	1,340,633	140,564,185
6.5 Totals.....	24,246,908	137,073,118	62,116,521	7,263,107	839,650	XXX	231,539,304	62.1	171,934,269	53.9	55,329,937	176,209,367
7. Hybrid Securities												
7.1 Issuer Obligations.....					2,000,000	XXX	2,000,000	0.5	2,000,000	0.6	2,000,000	
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	2,000,000	XXX	2,000,000	0.5	2,000,000	0.6	2,000,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....						XXX	0	0.0	XXX	XXX		
10.3 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	5,291,299	43,892,963	11,223,245	1,971,967	4,056,039	XXX	66,435,513	17.8	XXX	XXX	39,875,482	26,560,031
11.2 Residential Mortgage-Backed Securities.....	7,580,123	18,820,939	6,894,970	4,589,598	289,548	XXX	38,175,178	10.2	XXX	XXX	29,090,027	9,085,151
11.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities.....	21,614,671	120,310,506	74,386,210	40,503,183	11,605,702	XXX	268,420,273	72.0	XXX	XXX	127,856,088	140,564,185
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals.....	34,486,093	183,024,408	92,504,425	47,064,749	15,951,289	0	373,030,964	100.0	XXX	XXX	196,821,597	176,209,367
11.8 Line 11.7 as a % of Col. 7.....	9.2	49.1	24.8	12.6	4.3	0.0	100.0	XXX	XXX	XXX	52.8	47.2
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....	7,852,069	32,411,340	13,875,795	4,622,601	5,091,741	XXX	XXX	XXX	63,853,546	20.0	48,881,439	14,972,107
12.2 Residential Mortgage-Backed Securities.....	9,388,378	24,055,797	9,029,794	6,118,139	386,028	XXX	XXX	XXX	48,978,136	15.3	38,181,047	10,797,089
12.3 Commercial Mortgage-Backed Securities.....	66,639	154,577				XXX	XXX	XXX	221,216	0.1		221,216
12.4 Other Loan-Backed and Structured Securities.....	13,672,382	89,035,862	47,231,926	40,792,929	15,436,105	XXX	XXX	XXX	206,169,204	64.6	120,387,947	85,781,257
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	30,979,468	145,657,576	70,137,515	51,533,669	20,913,874	0	XXX	XXX	319,222,102	100.0	207,450,433	111,771,669
12.8 Line 12.7 as a % of Col. 9.....	9.7	45.6	22.0	16.1	6.6	0.0	XXX	XXX	100.0	XXX	65.0	35.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	3,228,793	24,556,765	6,061,918	1,971,967	4,056,039	XXX	39,875,482	10.7	48,881,439	15.3	39,875,482	XXX
13.2 Residential Mortgage-Backed Securities.....	6,051,538	14,661,970	5,152,142	3,159,989	64,388	XXX	29,090,027	7.8	38,181,047	12.0	29,090,027	XXX
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities.....	9,188,488	40,495,383	28,350,828	38,359,790	11,461,599	XXX	127,856,088	34.3	120,387,947	37.7	127,856,088	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	18,468,818	79,714,118	39,564,888	43,491,746	15,582,027	0	196,821,597	52.8	207,450,433	65.0	196,821,597	XXX
13.8 Line 13.7 as a % of Col. 7.....	9.4	40.5	20.1	22.1	7.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	5.0	21.4	10.6	11.7	4.2	0.0	52.8	XXX	XXX	XXX	52.8	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	2,062,508	19,336,197	5,161,327			XXX	26,560,031	7.1	14,972,107	4.7	XXX	26,560,031
14.2 Residential Mortgage-Backed Securities.....	1,528,585	4,158,969	1,742,828	1,429,609	225,160	XXX	9,085,151	2.4	10,797,089	3.4	XXX	9,085,151
14.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	221,216	0.1	XXX	0
14.4 Other Loan-Backed and Structured Securities.....	12,426,183	79,815,124	46,035,382	2,143,394	144,103	XXX	140,564,185	37.7	85,781,257	26.9	XXX	140,564,185
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals.....	16,017,275	103,310,290	52,939,537	3,573,003	369,262	0	176,209,367	47.2	111,771,669	35.0	XXX	176,209,367
14.8 Line 14.7 as a % of Col. 7.....	9.1	58.6	30.0	2.0	0.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	4.3	27.7	14.2	1.0	0.1	0.0	47.2	XXX	XXX	XXX	XXX	47.2

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	67,586,512		67,586,512	
2. Cost of cash equivalents acquired.....	88,722,174		88,722,174	
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	128,900,395		128,900,395	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	27,408,291	0	27,408,291	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	27,408,291	0	27,408,291	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures - Unaffiliated																			
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....		New York.....	NY.....	Dissolution.....		02/12/2018		56,232	58,428	51,361		(4,871)				1,985		
2399999. Total - Surplus Debentures - Unaffiliated.....									56,232	58,428	51,361	0	(4,871)	0	0	0	1,985	0	XXX
4499999. Subtotal - Unaffiliated.....									56,232	58,428	51,361	0	(4,871)	0	0	0	1,985	0	XXX
4699999. Totals.....									56,232	58,428	51,361	0	(4,871)	0	0	0	1,985	0	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
Surplus Debentures - Unaffiliated										
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20.....	New York.....	NY.....	Dissolution.....	02/12/2018.		56,232	0	0	
2399999. Total - Surplus Debentures - Unaffiliated.....							56,232	0	0	XXX
4499999. Subtotal - Unaffiliated.....							56,232	0	0	XXX
4699999. Totals.....							56,232	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

SCHEDULE D - PART 1

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

1				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	n	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	4S	6	U.S. TREASURY NOTES 2.75 05/31/2023.....	SD..	..		1	249,297	...101.109	252,773	250,000	249,373		77			2.750	2.811	MN.....	604	3,438	06/06/2018.	05/31/2023.
912828	Y6	1	U.S. TREASURY NOTES 2.75 07/31/2023.....	SD..	..		1	348,441	...101.063	353,719	350,000	348,564		122			2.750	2.846	JJ.....	4,028		07/26/2018.	07/31/2023.
0199999.	U.S.	Government - Issuer Obligations.....						597,738	XXX	606,492	600,000	597,937	0	199	0	0	XXX	XXX	XXX	4,632	3,438	XXX	XXX
0599999.	Total - U.S. Government.....							597,738	XXX	606,492	600,000	597,937	0	199	0	0	XXX	XXX	XXX	4,632	3,438	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
68609T	DM	7	OREGON ST V 4.00 12/01/2048.....		..	2	1FE	796,721	...102.211	756,361	740,000	785,460		(11,090)			4.000	2.350	JD.....	2,467	28,087	12/14/2017.	12/01/2048.
68609T	HV	3	OREGON ST VETERANS F-103 4.25 06/01/2049.....		..	2	1FE	1,056,520	...109.101	1,091,010	1,000,000	1,056,027		(493)			4.250	3.513	JD.....	3,896		11/01/2018.	06/01/2049.
1199999.	U.S.	States, Territories & Possessions - Issuer Obligations.....						1,853,241	XXX	1,847,371	1,740,000	1,841,486	0	(11,584)	0	0	XXX	XXX	XXX	6,363	28,087	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							1,853,241	XXX	1,847,371	1,740,000	1,841,486	0	(11,584)	0	0	XXX	XXX	XXX	6,363	28,087	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
702333	4U	6	PASADENA TX 5.00 02/15/2022.....		..	2	1FE	1,295,794	...103.580	1,170,454	1,130,000	1,178,781		(42,967)			5.000	1.117	FA.....	21,344	56,500	03/31/2016.	02/15/2022.
1899999.	U.S.	Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						1,295,794	XXX	1,170,454	1,130,000	1,178,781	0	(42,967)	0	0	XXX	XXX	XXX	21,344	56,500	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							1,295,794	XXX	1,170,454	1,130,000	1,178,781	0	(42,967)	0	0	XXX	XXX	XXX	21,344	56,500	XXX	XXX
E10U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
130536	QR	9	CA POLL CTRL FIN A1 3.375 7/01/25(WM).....		..		1FE	2,000,000	...101.265	2,025,300	2,000,000	2,000,000					3.375	3.375	JJ.....	33,750	67,500	06/19/2015.	07/01/2025.
346668	DK	9	FORSYTH MT POLL 2.00 08/01/2023 NWE.....		..		1FE	2,000,000	...97.510	1,950,200	2,000,000	1,999,997		1			2.000	2.000	FA.....	16,667	40,000	08/05/2016.	08/01/2023.
48542K	P9	4	KS ST DEV 4.00 11/01/19.....		..		1FE	1,099,370	...101.378	1,013,780	1,000,000	1,023,471		(27,879)			4.000	1.161	MN.....	6,667	40,000	03/31/2016.	11/01/2019.
59465H	UA	2	MI HOSP FIN AUTH F-5 2.40 11/15/2047.....		..		1FE	1,000,000	...101.724	1,017,240	1,000,000	1,000,013		(3)			2.400	2.400	MN.....	3,067	24,000	02/23/2017.	11/15/2047.
721781	AC	6	PIMA CNTY AZ IND DEV 4.95 10/20 (UNS).....		..		1FE	1,318,873	...104.845	1,441,619	1,375,000	1,362,554		6,606			4.950	5.500	AO.....	17,016	68,063	02/04/2011.	10/01/2020.
896221	AD	0	TRIMBLE CNTY KY A 3.75 06/01/2033.....		..	2	1FE	1,000,000	...102.422	1,024,220	1,000,000	1,000,000					3.750	3.750	JD.....	3,125	37,500	05/18/2017.	06/01/2033.
97712D	E2	8	WI HLTH & EDU FACS 3.375 08/15/2035.....		..	2	1FE	970,730	...97.263	972,630	1,000,000	971,967		1,190			3.375	3.601	FA.....	12,750	22,594	11/30/2017.	08/15/2035.
2599999.	U.S.	Special Revenue & Assessment Obligations - Issuer Obligations.....						9,388,973	XXX	9,444,989	9,375,000	9,358,002	0	(20,085)	0	0	XXX	XXX	XXX	93,041	299,656	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																							
01170R	AX	0	ALASKA HSG FIN 4.00 06/01/2027.....		..	2	1FE	4,981,250	...100.539	5,026,950	5,000,000	4,988,881		1,090			4.000	4.031	JD.....	16,667	200,000	10/06/2010.	06/01/2027.
041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....		..	2	1FE	651,406	...97.751	636,756	651,406	651,406					3.100	3.120	MON...	1,683	20,194	06/12/2013.	07/01/2043.
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....		..	2	1FE	216,984	...98.666	214,089	216,984	216,984					2.900	2.918	MON...	524	6,293	04/19/2013.	02/01/2042.
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....		..	2	1FE	362,318	...98.451	357,600	363,227	362,482		107			2.900	2.954	MON...	878	10,534	05/01/2013.	02/01/2042.
196479	BA	0	CO HSG & FIN AUTH C 4.25 05/01/2049.....		..	2	1FE	1,516,350	...107.673	1,545,108	1,435,000	1,516,350					4.250	2.977	MN.....			11/28/2018.	05/01/2049.
19647P	BA	0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....		..		1FE	709,216	...98.251	696,811	709,216	709,216					3.200	3.221	MON...	1,891	22,695	06/20/2013.	02/01/2044.
20775C	B6	0	CONNECTICUT ST HSG B-2 4.00 11/15/2039.....		..	2	1FE	2,106,020	...104.564	2,091,280	2,000,000	2,093,005		(13,015)			4.000	2.838	MN.....	10,222	41,111	04/25/2018.	11/15/2039.
20775C	RY	2	CT HSG FIN AUTH A-4 3.65 11/15/2032.....		..	2	1FE	1,000,000	...102.803	1,028,030	1,000,000	1,000,077		(8)			3.650	3.649	MN.....	4,664	36,500	02/16/2017.	11/15/2032.
20775C	TV	6	CONNECTICUT ST HSG C-1 3.65 11/15/2037.....		..	2	1FE	1,000,000	...100.439	1,004,390	1,000,000	1,000,003		(0)			3.650	3.650	MN.....	4,664	36,500	04/26/2017.	11/15/2037.
246395	WY	9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....		..	2	1FE	296,286	...101.523	289,341	285,000	288,590		(1,252)			4.900	4.394	JJ.....	6,983	14,364	09/29/2011.	07/01/2029.
296122	US	1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044.....		..	2	1FE	1,820,313	...102.142	1,859,304	1,820,313	1,820,313					3.125	3.145	MON...	4,740	57,055	08/20/2014.	08/01/2044.
31350A	BR	8	FHLMC VAR M034 CL A 4.15 04/15/2025.....		..	2	1FE	976,125	...101.054	960,013	950,000	955,645		(6,803)			4.150	3.385	MON...	1,752	39,425	09/11/2015.	04/15/2025.
31397P	PP	9	FHM M012 A1A3 2.65 08/15/2051.....		..		1FE	4,000,000	...100.396	4,015,840	4,000,000	4,000,000					2.650	2.665	MON...	8,833	106,000	11/06/2014.	08/15/2051.
31397P	PV	6	FHM M012 AB31 2.50 08/15/2051.....		..		1FE	3,000,000	...99.901	2,997,030	3,000,000	2,999,780		(71)			2.500	2.507	MON...	6,250	75,000	05/11/2015.	08/15/2051.
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....		..	2	1FE	927,938	...96.125	891,980	927,938	927,938					2.800	2.816	MON...	2,165	25,982	04/24/2013.	07/01/2041.
34074M	SJ	1	FL ST HSG FIN 2 4.25 01/01/2050.....		..	2	1FE	2,114,400	...108.305	2,166,100	2,000,000	2,113,740		(660)			4.250	2.997	JJ.....	2,597		11/15/2018.	01/01/2050.
373539	4G	7	GA HSG & FIN AMT A-2 3.10 12/01/2031.....		..	2	1FE	2,500,000	...99.503	2,487,575	2,500,000	2,499,990		1			3.100	3.100	JD.....	6,458	77,500	05/17/2016.	12/01/2031.

SCHEDULE D - PART 1

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

1		2			3 Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
373539	4H	5	GA HSG & FIN AMT A-2 3.30 12/01/2034.....				..	2	1FE	2,000,000	99.924	1,998,480	2,000,000	1,999,991		0		3.300	3.300	JD.....	5,500	66,000	05/17/2016.	12/01/2034.
373539	6Q	3	GA ST HSG & FIN A 3.65 12/01/2032.....				..	2	1FE	1,000,000	102.793	1,027,930	1,000,000	999,963		2		3.650	3.650	JD.....	3,042	36,500	02/16/2017.	12/01/2032.
373539	7W	9	GEORGIA ST HSG & FIN B 3.40 12/01/2037.....				..	2	1FE	1,500,000	97.985	1,469,775	1,500,000	1,499,950		2		3.400	3.400	JD.....	4,250	51,000	08/09/2017.	12/01/2037.
45201Y	R3	3	ILLINOIS ST HSG DEV B 4.00 10/01/2048.....				..	2	1FE	2,108,327	104.762	2,058,573	1,965,000	2,077,222		(30,077)		4.000	2.267	AO.....	19,650	61,914	12/01/2017.	10/01/2048.
45201Y	S5	7	IL HSG DEV A1 4.00 8/01/2048.....				..	2	1FE	2,072,007	104.067	2,050,120	1,970,000	2,062,036		(9,970)		4.000	2.778	FA.....	37,211	361	06/01/2018.	08/01/2048.
45201Y	YK	7	IL HSG DEV AUTH A 2.45 06/01/2043.....				..	2	1FE	1,855,100	92.886	1,794,925	1,932,396	1,865,390		4,351		2.450	2.790	MON...	3,945	47,344	08/06/2014.	06/01/2043.
45203L	CD	3	IL HSG DEV AUTH 2.85 07/01/2032.....				..	2	1FE	482,464	93.970	453,372	482,464	484,052		(100)		2.850	2.875	MON...	2,333	13,928	06/10/2016.	07/01/2032.
45505T	GP	0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031.....				..	2	1FE	435,000	99.220	431,607	435,000	435,000		(0)		2.850	2.850	JJ.....	6,199	12,398	06/09/2016.	07/01/2031.
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....				..	2	1FE	256,148	101.705	249,177	245,000	248,468		(1,302)		4.250	3.652	JJ.....	5,206	10,675	06/11/2012.	07/01/2033.
49130T	PS	9	KY HSG CORP A 3.00 11/01/2041.....				..	2	1FE	430,000	99.113	426,186	430,000	430,000				3.000	3.019	MON...	1,075	12,900	04/19/2013.	11/01/2041.
49130T	PT	7	KY HSG CORP B 3.00 11/01/2041.....				..	2	1FE	460,000	97.251	447,355	460,000	460,000				3.000	3.019	MON...	1,150	13,800	04/19/2013.	11/01/2041.
54627D	BV	2	LOUISIANA HSG CORP A 3.05 12/01/2038.....				..	2	1FE	1,777,611	97.001	1,724,300	1,777,611	1,777,611		(0)		3.050	3.069	MON...	4,518	54,217	07/22/2015.	12/01/2038.
56052F	BR	5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045.....				..	2	1FE	769,841	103.892	742,828	715,000	751,353		(5,573)		4.000	3.048	MN.....	3,654	31,379	06/17/2015.	11/15/2045.
56052F	GP	4	ME HSG AUTH MTG A 4.00 11/15/2047.....				..	2	1FE	1,297,399	105.116	1,266,648	1,205,000	1,275,360		(12,249)		4.000	2.801	MN.....	6,159	49,338	02/23/2017.	11/15/2047.
57419R	GH	2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043.....				..	2	1FE	1,161,156	101.155	1,174,567	1,161,156	1,161,156				4.000	4.033	MON...	3,871	46,446	08/14/2013.	07/01/2043.
57419R	H7	3	MD CMNTY DEV HSG A 3.95 11/01/2058.....				..	2	1FE	1,000,000	98.239	982,390	1,000,000	1,000,020		(2)		3.950	3.982	MON...	3,292	39,500	03/30/2017.	11/01/2058.
57419R	L8	6	MARYLAND ST CMNTY DEV A 3.242 09/01/2048.....				..	2	1FE	810,000	98.421	797,210	810,000	809,991		3		3.242	3.243	MS.....	8,753	26,866	04/07/2017.	09/01/2048.
57587A	A8	1	MA HSG FIN SFH 195 4 48 12/01/2048.....				..	2	1FE	2,109,960	104.310	2,086,200	2,000,000	2,097,417		(12,543)		4.000	2.679	JD.....	6,667	36,000	05/31/2018.	12/01/2048.
57587A	HY	7	MA HSG FIN AGY REF 177 4.00 06/01/2039.....				..	2	1FE	3,542,299	104.226	3,444,669	3,305,000	3,357,169		(51,521)		4.000	2.332	JD.....	11,017	135,627	03/12/2015.	06/01/2039.
594654	CM	5	MI HSG DEV A 4.00 12/01/2048.....				..	2	1FE	2,091,273	104.601	2,060,640	1,970,000	2,075,336		(17,547)		4.000	2.658	JD.....	6,567	53,190	03/09/2018.	12/01/2048.
60416Q	GB	4	MN HSG FIN AGY D 2.875 11/01/2044.....				..	2	1FE	1,100,129	95.918	1,055,222	1,100,129	1,100,129				2.875	2.892	MON...	2,636	31,629	10/15/2014.	11/01/2044.
60416Q	GC	2	MINNESOTA ST HSG FIN A 2.80 02/01/2045.....				..	2	1FE	2,695,952	94.106	2,537,053	2,695,952	2,695,952				2.800	2.816	MON...	6,291	75,487	01/13/2015.	02/01/2045.
60416Q	GD	0	MINNESOTA ST HSG FIN 3.00 04/01/2045.....				..	2	1FE	1,302,820	96.197	1,253,274	1,302,820	1,302,821		(0)		3.000	3.019	MON...	3,257	39,085	03/11/2015.	04/01/2045.
60416S	BU	3	MN HSG FIN AGY A 3.00 07/01/2031.....				..	2	1FE	603,951	100.209	576,202	575,000	587,960		(3,051)		3.000	2.406	JJ.....	8,625	18,548	05/15/2013.	07/01/2031.
60416S	WD	8	MN HSG FIN AGY E 4.00 01/01/2048.....				..	2	1FE	1,016,319	105.156	993,724	945,000	1,001,627		(14,292)		4.000	2.302	JJ.....	18,900	20,509	12/05/2017.	01/01/2048.
60535Q	LY	4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....				..	2	1FE	753,115	96.219	724,639	753,115	753,115				2.750	2.766	MON...	1,726	20,711	06/20/2013.	12/01/2032.
60535Q	LZ	1	MISSISSIPPI HOME CORP 3.05 12/01/2034.....				..	2	1FE	434,158	99.723	429,157	430,349	433,643		(559)		3.050	2.915	MON...	1,094	13,126	03/31/2016.	12/01/2034.
60637B	GC	8	MO HSG DEV A 3.75 05/01/2038.....				..	2	1FE	1,382,750	102.109	1,301,890	1,275,000	1,344,719		(10,885)		3.750	2.730	MN.....	7,969	50,383	04/24/2015.	05/01/2038.
60637B	GM	6	MO HSG DEV B-1 4.00 11/01/2045.....				..	2	1FE	646,590	103.490	620,940	600,000	619,873		(10,787)		4.000	2.068	MN.....	4,000	24,849	03/31/2016.	11/01/2045.
60637B	SP	6	MISSOURI ST HSG DEV B 4.25 05/01/2049.....				..	2	1FE	1,058,380	108.834	1,088,340	1,000,000	1,057,346		(1,034)		4.250	2.953	MN.....	3,896		11/01/2018.	05/01/2049.
61212R	X7	6	MT ST BRD OF HSG-A 4.00 12/01/2038.....				..	2	1FE	310,027	103.547	305,464	295,000	302,234		(1,328)		4.000	3.453	JD.....	983	11,800	07/11/2012.	12/01/2038.
61212W	EL	5	MT BRD OF HSG B-2 3.375 12/01/2037.....				..	2	1FE	1,220,000	99.513	1,214,059	1,220,000	1,220,044		29		3.375	3.374	JD.....	3,431	46,093	09/08/2017.	12/01/2037.
63968M	RE	1	NE INVESTMENT FIN A 4.00 09/01/2048.....				..	2	1FE	2,063,830	105.866	2,053,800	1,940,000	2,048,064		(18,087)		4.000	2.607	MS.....	25,867	33,129	03/07/2018.	09/01/2048.
641272	FX	2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039.....				..	2	1FE	1,808,668	110.831	1,945,084	1,755,000	1,755,000				4.750	4.750	AO.....	20,841	83,363	12/13/2011.	04/01/2039.
64613A	AC	6	NJ ST HSG & MTGE SF A 4.50 10/01/2048.....				..	2	1FE	2,106,244	105.994	2,082,782	1,965,000	2,094,674		(13,959)		4.500	2.910	AO.....	22,106	23,089	06/15/2018.	10/01/2048.
647200	2H	6	NM MTGE FIN B TXBL 2.75 12/01/2035.....				..	2	1FE	586,671	94.470	554,228	586,671	586,671				2.750	2.766	MON...	1,344	16,133	02/19/2015.	12/01/2035.
647200	3H	5	NEW MEXICO MTGE FIN A 3.25 03/01/2045.....				..	2	1FE	652,380	100.992	621,101	615,000	636,984		(3,800)		3.250	2.420	MS.....	6,663	20,499	02/20/2015.	03/01/2045.
647200	3M	4	NEW MEXICO ST MTGE C 3.00 09/01/2041.....				..	2	1FE	1,295,000	94.693	1,226,274	1,295,000	1,292,062		(735)		3.000	2.923	MON...	3,238	38,850	02/26/2015.	09/01/2041.
647200	3N	2	NEW MEXICO MTG FIN D 3.125 02/01/2037.....				..	2	1FE	1,644,259	96.766	1,591,083	1,644,259	1,644,259		0		3.125	3.145	MON...	4,282	51,383	07/15/2015.	02/01/2037.
647200	P5	7	NM SFM B CL I 5.00 03/01/2028.....				..	2	1FE	652,085	104.583	648,415	620,000	629,438		(3,663)		5.000	4.331	MS.....	10,333	31,700	07/13/2011.	03/01/2028.
647200	X3	3	NM MTG FIN AUTH A 2.60 02/01/2043.....				..	2	1FE	495,049	93.704	475,775	507,742	496,208		1,388		2.600	2.960	MON...	1,100	13,201	08/08/2014.	02/01/2043.

SCHEDULE D - PART 1

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

E10.2

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
647200	X4	1	NM MTGE FIN CL I B-1 2.85 07/01/2043.....		..	2		1FE		2,171,779	...101.322		2,218,515		2,189,569					2.850	3.101	MON...		5,200		62,508	08/29/2014.	07/01/2043.
647201	DM	1	NM MTGE FIN AUTH D 4.25 07/01/2049.....		..	2		1FE		1,057,460	...105.665		1,056,650		1,000,000					4.250	3.320	JJ.....		2,125			11/02/2018.	07/01/2049.
64987B	NQ	7	NY HSG FIN AGY C 2.75 11/01/2031.....		..	2		1FE		1,000,000	...96.419		964,190		1,000,000					2.750	2.750	MN.....		4,583		27,500	06/22/2016.	11/01/2031.
649883	F2	6	NY MTGE AGY 191 3.50 10/01/2034.....		..	2		1FE		486,993	...101.193		465,488		460,000					3.500	1.928	AO.....		4,025		17,884	02/11/2015.	10/01/2034.
649883	H6	5	NY MTGE AGY REF194 3.50 10/01/2035.....		..	2		1FE		2,659,094	...101.944		2,568,989		2,520,000					3.500	2.184	AO.....		22,050		94,637	07/22/2015.	10/01/2035.
649883	VZ	5	NY MTGE AGY-178 3.50 10/01/2043.....		..	2		1FE		434,259	...101.565		426,573		420,000					3.500	3.091	AO.....		3,675		16,427	07/11/2013.	10/01/2043.
64988R	GY	2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030.....		..	2		1FE		397,871	...101.944		382,290		375,000					3.500	2.044	AO.....		3,281		13,513	03/31/2016.	10/01/2030.
658207	TX	3	NC HSG FIN 38-B 3.85 07/01/2037.....		..	2		1FE		1,000,000	...101.870		1,018,700		1,000,000					3.850	3.850	JJ.....		19,250		41,067	05/17/2017.	07/01/2037.
658207	TZ	8	NC HSG FIN 38-B 4.00 07/01/2047.....		..	2		1FE		1,037,359	...104.326		996,313		955,000					4.000	2.150	JJ.....		19,100		40,747	05/17/2017.	07/01/2047.
658207	WG	6	NC HSG FIN AGY 40 4.25 07/01/2047.....		..	2		1FE		1,056,870	...108.770		1,087,700		1,000,000					4.250	3.000	JJ.....		5,549			11/01/2018.	07/01/2047.
658877	DZ	5	N DAKOTA ST HSG 4.50 01/01/2028.....		..	2		1FE		682,618	...102.885		658,464		640,000					4.500	3.656	JJ.....		14,400		30,623	07/14/2011.	01/01/2028.
658909	EV	4	ND ST HSG FIN A 3.50 07/01/2043.....		..	2		1FE		453,031	...101.850		443,048		435,000					3.500	2.987	JJ.....		7,613		15,971	07/25/2013.	07/01/2043.
658909	HW	9	ND HSG FIN AGY B 4.00 01/01/2036.....		..	2		1FE		1,820,230	...103.777		1,743,454		1,680,000					4.000	2.222	JJ.....		33,600		69,313	05/22/2015.	01/01/2036.
677377	Q3	0	OH HSG FIN AGY 4.00 11/01/2025.....		..	2		1FE		329,475	...101.305		349,502		345,000					4.000	4.415	MN.....		2,300		13,800	12/07/2010.	11/01/2025.
67756Q	NP	8	OHIO ST HSG FIN AGY B 2.70 03/01/2036.....		..	2		1FE		1,021,597	...97.565		996,721		1,021,597					2.700	2.715	MON...		2,299		27,583	04/21/2015.	03/01/2036.
67756Q	NQ	6	OH HSG FIN AGY A 2.80 03/01/2046.....		..	2		1FE		1,549,488	...96.815		1,500,137		1,549,488					2.800	2.816	MON...		3,615		43,386	02/17/2016.	03/01/2046.
67756Q	NR	4	OH HSG FIN AGY B TXBL 3.25 03/01/2046.....		..	2		1FE		2,284,438	...96.168		2,196,899		2,284,438					3.250	3.272	MON...		6,187		74,244	02/17/2016.	03/01/2046.
67756Q	WE	3	OH HSG FIN AGY D 3.40 09/01/2037.....		..	2		1FE		1,980,000	...99.191		1,963,982		1,980,000					3.400	3.400	MS.....		22,440		62,458	09/07/2017.	09/01/2037.
686087	NS	2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		..	2		1FE		435,000	...96.863		421,354		435,000					2.500	2.500	JJ.....		5,438		11,493	05/31/2013.	07/01/2034.
686087	SU	2	OREGON HSG & CMNTY A 3.50 07/01/2036.....		..	2		1FE		735,373	...102.891		715,092		695,000					3.500	2.264	JJ.....		12,163		25,179	08/05/2015.	07/01/2036.
686087	VV	6	OREGON ST HSG & CMNTY D 3.45 01/01/2038.....		..	2		1FE		1,215,000	...97.733		1,187,456		1,215,000					3.450	3.450	JJ.....		20,959		30,283	08/30/2017.	01/01/2038.
686087	WW	3	OR HSG & CMNTY SVCS G 4.00 01/01/2040.....		..	2		1FE		977,886	...104.504		950,986		910,000					4.000	2.291	JJ.....		18,200		19,352	12/07/2017.	01/01/2040.
708796	7D	3	PENNSYLVANIA ST 124B 3.50 10/01/2037.....		..	2		1FE		3,000,000	...98.857		2,965,710		3,000,000					3.500	3.500	AO.....		26,250		105,875	08/25/2017.	10/01/2037.
708796	Q6	7	PA HSG FIN AGY A 3.50 10/01/2035.....		..	2		1FE		475,780	...100.852		458,877		455,000					3.500	1.721	AO.....		3,981		19,063	02/12/2015.	10/01/2035.
76221T	KB	4	RI HSG & MTG 4-B 3.80 10/01/2037.....		..	2		1FE		1,000,000	...100.800		1,008,000		1,000,000					3.800	3.800	AO.....		9,500		29,556	11/30/2017.	10/01/2037.
83712D	UH	7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037.....		..	2		1FE		622,638	...101.458		608,748		600,000					4.000	3.118	JJ.....		12,000		24,505	06/25/2015.	07/01/2037.
83712D	WK	8	SC HSG FIN & DEV B-2 4.00 07/01/2043.....		..	2		1FE		429,969	...103.739		409,769		395,000					4.000	2.520	JJ.....		7,900		16,079	06/29/2016.	07/01/2043.
83712D	YN	0	SC HSG FIN & DEV B 3.40 07/01/2038.....		..	2		1FE		1,740,000	...97.010		1,687,974		1,740,000					3.400	3.400	JJ.....		29,580		48,399	08/09/2017.	07/01/2038.
83755N	EU	2	SD HSG DEV SFH 2 4.25 5/01/2032.....		..	2		1FE		223,192	...102.239		219,814		215,000					4.250	3.767	MN.....		9,643			09/29/2011.	05/01/2032.
83756C	TX	3	SD HSG DEV AUTH AMT E 4.00 05/01/2039.....		..	2		1FE		881,966	...104.657		868,653		830,000					4.000	2.376	MN.....		5,533		28,739	12/12/2017.	05/01/2039.
88045R	B7	6	TN HSG DEV AGY A 3.50 07/01/2045.....		..	2		1FE		1,133,810	...103.279		1,099,921		1,065,000					3.500	2.105	JJ.....		18,638		38,887	04/30/2015.	07/01/2045.
880461	NL	8	TN HSG FIN AGY 4.00 07/01/2042.....		..	2		1FE		953,384	...103.464		915,656		885,000					4.000	2.324	JJ.....		17,700		36,114	02/23/2017.	07/01/2042.
880461	NP	9	TN HSG FIN AGY 2A 4.00 01/01/2042.....		..	2		1FE		1,008,213	...104.845		975,059		930,000					4.000	2.177	JJ.....		18,600		38,096	05/18/2017.	01/01/2042.
880461	PS	1	TN HSG FIN AGY B2 3.70 07/01/2036.....		..	2		1FE		930,000	...101.771		946,470		930,000					3.700	3.700	JJ.....		17,205		35,185	05/18/2017.	07/01/2036.
88275F	NV	7	TEXAS ST DEPT OF HSG 3.125 03/01/2046.....		..	2		1FE		1,519,970	...101.678		1,545,506		1,520,000					3.125	3.							

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	n	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
98322Q	MJ	3	WY CMNTY DEV 3 REF 3.45 12/01/2032.....		..	2	1FE	1,000,000	...101.438	1,014,380	1,000,000	1,000,011		(1)			3.450	3.450	JD.....	2,875	34,500	04/26/2017.	12/01/2032.	
2899999.		U.S. Special Revenue - Other Loan-Backed and Structured Securities.....						127,619,441	XXX	125,728,747	124,426,209	126,515,455		(464,224)	0	0	XXX	XXX	XXX	846,542	3,789,361	XXX	XXX	
3199999.		Total - U.S. Special Revenue & Special Assessment Obligations.....						137,008,413	XXX	135,173,736	133,801,209	135,873,457		(484,309)	0	0	XXX	XXX	XXX	939,583	4,089,017	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
02315Q	AA	6	AMBAC LSNi LLC L+500 02/12/23.....		C	2	5GI	190,686	...100.000	190,211	190,211	190,211		(499)			7.803	7.879	MJSD.	41	12,376	02/12/2018.	02/12/2023.	
02665W	BP	5	AMERICAN HONDA F MTN 2.90 02/16/2024.....		..	1	1FE	1,987,460	...96.785	1,935,694	2,000,000	1,990,568		1,679			2.900	3.000	FA.....	21,750	58,000	02/13/2017.	02/16/2024.	
03027W	AJ	1	AMERICAN TOWER TRUST 3.07 03/15/2023.....		..	12	1FE	1,948,240	...98.484	1,969,678	2,000,000	1,953,777		5,537			3.070	3.692	MON...	2,729	35,817	06/11/2018.	03/15/2023.	
03666H	AA	9	ANTARES HOLDINGS 6.00 08/15/2023.....		..	12	2FE	999,950	...97.030	970,300	1,000,000	999,989		2	39		6.000	6.000	FA.....	25,833		07/19/2018.	08/15/2023.	
038923	AD	0	ARBOR REALTY TRUST 5.625 05/01/2023.....		..	1	1PL	999,870	...103.020	1,030,202	1,000,000	999,998		128			5.625	5.625	MN.....	9,375	35,625	03/08/2018.	05/01/2023.	
05568Y	AA	6	BNSF RAILWAY CO 5.996 04/01/24.....		..	1	1FE	1,177,507	...106.961	1,259,470	1,177,507	1,177,507					5.996	5.996	AO.....	17,651	70,603	06/11/2007.	04/01/2024.	
05579H	AE	2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022.....		C		1FE	1,996,480	...98.199	1,963,982	2,000,000	1,997,731		680			2.900	2.938	FA.....	20,944	58,000	02/13/2017.	02/21/2022.	
11042A	AA	2	BRITISH AIRWAYS 4.625 06/20/2024.....		..	1	1FE	780,561	...102.507	800,131	780,561	780,561					4.625	4.652	MJSD.	1,103	36,101	06/25/2013.	06/20/2024.	
111021	AM	3	BRITISH TELECOMM 4.50 12/04/2023.....		C	12	2FE	2,002,480	...101.135	2,022,708	2,000,000	2,002,446		(34)			4.500	4.472	JD.....	6,750		11/30/2018.	12/04/2023.	
11133T	AB	9	BROADRIDGE FINANCIAL SOL 3.95 09/01/2020.....		..	1	2FE	1,997,420	...99.829	1,996,586	2,000,000	1,999,328		383			3.950	3.971	MS.....	26,333	79,000	08/14/2013.	09/01/2020.	
12673P	AH	8	CA INC 3.60 08/15/2022.....		..	12	2FE	499,550	...96.599	482,993	500,000	499,681		81			3.600	3.619	FA.....	6,800	18,000	03/15/2017.	08/15/2022.	
141781	AY	0	CARGILL INC 4.307 05/14/2021.....		..	1	1FE	2,146,000	...102.510	2,199,869	2,146,000	2,146,000					4.307	4.307	MN.....	12,067	92,428	05/16/2011.	05/14/2021.	
22822R	BF	6	CROWN CASTLE TOWERS 3.72 07/15/2023.....		..	12	1FE	1,500,000	...100.640	1,509,600	1,500,000	1,500,001		1			3.720	3.749	MON...	2,480	23,870	06/26/2018.	07/15/2023.	
291011	BA	1	EMERSON ELECTRIC 5 04/15/19.....		SD..	1	1FE	1,981,100	...100.627	2,012,530	2,000,000	1,999,313		2,316			5.000	5.122	AO.....	21,111	100,000	04/14/2009.	04/15/2019.	
337930	AC	5	FLAGSTAR BANCORP INC 6.125 07/15/2021.....		..	12	2FE	999,990	...101.750	1,017,500	1,000,000	1,000,000		(0)			6.125	6.125	JJ.....	28,243	61,250	06/29/2016.	07/15/2021.	
345397	YL	1	FORD MOTOR CREDIT CO 3.339 03/28/2022.....		..	2	2FE	1,000,000	...94.112	941,116	1,000,000	999,938		18			3.339	3.341	MS.....	8,626	33,390	03/28/2017.	03/28/2022.	
37254B	AB	6	GENPACT LUX SARL 3.70 04/01/2022.....		C	12	2FE	999,770	...97.249	972,487	1,000,000	999,849		43			3.700	3.705	AO.....	9,250	37,201	03/21/2017.	04/01/2022.	
438516	BM	7	HONEYWELL INTL 1.85 11/01/2021.....		..	12	1FE	1,999,900	...96.653	1,933,066	2,000,000	1,999,883		40			1.850	1.852	MN.....	6,167	37,000	10/24/2016.	11/01/2021.	
44891A	AM	9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022.....		..	1	2FE	1,997,880	...97.774	1,955,476	2,000,000	1,998,581		407			3.100	3.123	AO.....	14,811	62,000	03/29/2017.	04/05/2022.	
46849L	SS	1	JACKSON NATL LIFE 3.25 01/30/2024.....		..		1FE	1,998,500	...97.973	1,959,468	2,000,000	1,998,878		200			3.250	3.262	JJ.....	27,264	65,000	01/24/2017.	01/30/2024.	
57629W	CD	0	MASSMUTUAL GLOBAL 2.50 04/13/2022.....		SD..		1FE	995,530	...97.255	972,549	1,000,000	997,001		864			2.500	2.596	AO.....	5,417	25,000	04/10/2017.	04/13/2022.	
59217G	CD	9	MET LIFE GLOB FUNDING 2.65 04/08/2022.....		SD..		1FE	999,630	...96.019	960,192	1,000,000	999,752		72			2.650	2.658	AO.....	6,110	26,500	04/03/2017.	04/08/2022.	
62947Q	AZ	1	NXP BV/NXP FUNDING 4.875 03/01/2024.....		C	12	2FE	1,999,420	...100.250	2,005,000	2,000,000	1,999,386		(34)			4.875	4.883	MS.....	6,771		12/03/2018.	03/01/2024.	
649604	AD	7	NY MORTGAGE TRUST 6.25 01/15/2022.....		..		2FE	998,910	...97.720	985,995	1,009,000	999,027		117			6.250	6.613	JJ.....	29,079		12/18/2018.	01/15/2022.	
654740	BL	2	NISSAN MOTOR ACCEPT 3.875 09/21/2023.....		..	1	1FE	2,998,920	...99.458	2,983,740	3,000,000	2,998,975		55			3.875	3.883	MS.....	32,292		09/18/2018.	09/21/2023.	
713448	DT	2	PEPSICO INC 2.25 05/02/2022.....		..	12	1FE	1,995,960	...97.201	1,944,016	2,000,000	1,997,254		783			2.250	2.293	MN.....	7,375	45,000	04/27/2017.	05/02/2022.	
758202	AK	1	REED ELSEVR CPTL 3.125 10/15/2022.....		..	12	2FE	2,250,987	...98.188	2,213,151	2,254,000	2,252,099		464			3.125	3.149	AO.....	14,870	70,438	03/31/2016.	10/15/2022.	
78403D	AG	5	SBA TOWER TRUST 14-1 C 2.898 10/15/2019.....		..	12	1FE	2,000,000	...99.411	1,988,211	2,000,000	2,000,000					2.898	2.916	MON...	2,737	58,282	10/07/2014.	10/15/2019.	
78403D	AM	2	SBA TOWER TRUST 18-1 C 3.448 03/15/2023.....		..		1FE	2,000,000	...100.231	2,004,620	2,000,000	1,999,999		(1)			3.448	3.473	MON...	3,065	53,252	02/16/2018.	03/15/2023.	
82620K	AS	2	SIEMENS FINANCIAL 3.125 03/16/2024.....		C	1	1FE	998,940	...97.617	976,166	1,000,000	999,190		141			3.125	3.142	MS.....	9,115	31,250	03/07/2017.	03/16/2024.	
883556	BN	1	THERMO FISHER 3.00 04/15/2023.....		..	12	2FE	2,487,800	...96.742	2,418,545	2,500,000	2,492,227		1,671			3.000	3.078	AO.....	15,833	75,000	04/04/2016.	04/15/2023.	
92343V	ER	1	VERIZON COMM INC 4.329 09/21/28.....		..	1	2FE	489,830	...100.439	498,179	496,000	490,148		318			4.329	4.479	MS.....	11,332		06/21/2018.	09/21/2028.	
95763P	AJ	0	WESTERN ALLIANCE 5.00 07/15/2025.....		..	2	2FE	1,000,000	...101.124	1,011,235	1,000,000	1,000,010		(6)			5.000	4.999	JJ.....	23,056	50,000	06/24/2015.	07/15/2025.	
96524V	A*	7	WHITEHORSE FINANCE 6.00 08/07/2023.....		..		2FE	1,000,000	...98.440	984,400	1,000,000	1,000,000					6.000	6.000	FA.....	24,000		08/07/2018.	08/07/2023.	
3299999.		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						51,419,272	XXX	51,069,066	51,553,279	51,459,309		0	15,464	0	0	XXX	XXX	XXX	460,379	1,350,384	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
00443P	AA	7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036.....		..	1	1FM	577,021	...89.283	675,097	756,129	597,911			23,673		2.646	4.358	MON...	389	16,097	02/23/2015.	12/25/2036.	

E10.3

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
04544N	AD	6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036.....		..		1	1FM	984,568		96.884		1,135,579		1,172,105		1,076,421		2.666		6.119	MON...		608		25,192	01/16/2014.	11/25/2036.
05530M	AA	7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037.....				1	1FM	1,110,843		93.227		1,352,945		1,451,235		1,141,302		2.676		5.698	MON...		755		31,384	09/18/2014.	01/25/2037.
059522	AA	0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047.....				1	1FM	523,082		93.670		569,734		608,235		544,277		2.680		7.558	MON...		543		13,273	02/25/2016.	05/20/2047.
12641Q	AA	0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....					1FM	37,894		91.000		51,245		56,313		37,472		6.000		15.654	MON...		282		3,386	05/31/2009.	09/26/2037.
12641Q	AF	9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37.....					1FM	292,326		92.125		269,306		292,326		216,695		6.000		10.272	MON...		1,462		17,282	05/31/2009.	07/26/2037.
12641Q	AG	7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37.....					1FM	150,000		86.875		130,313		150,000		44,849		6.000		16.983	MON...		750		8,867	05/31/2009.	07/26/2037.
12641Q	AH	5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037.....					1FM	150,000		80.250		120,375		150,000		18,017		6.000		52.661	MON...		750		8,867	05/31/2009.	07/26/2037.
12641Q	AJ	1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....					1FM	73,729		24.750		34,089		137,733		53,035		6.000		12.542	MON...		689		8,637	05/31/2009.	07/26/2037.
12641Q	BQ	4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....					1FM	345,854		61.375		255,702		416,622		132,986		5.066		21.163	MON...		1,759		10,248	05/31/2009.	05/26/2036.
12641Q	CR	1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....					1FM	39,567		92.250		36,501		39,567		39,447		5.750		5.711	MON...		190		2,275	05/31/2009.	01/26/2036.
12641Q	CS	9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....					1FM	117,936		79.000		94,584		119,727		56,662		5.750		13.073	MON...		574		6,901	05/31/2009.	01/26/2036.
12641Q	CW	0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37.....					1FM	83,871		99.375		83,347		83,871		83,871		6.000		6.076	MON...		419		5,032	05/31/2009.	06/26/2037.
12641Q	CX	8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37.....					5FM	335,426		95.375		319,913		335,426		313,951		6.000		4.356	MON...		1,677		20,126	05/31/2009.	06/26/2037.
12641Q	CY	6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37.....					1FM	167,713		75.375		126,414		167,713		68,775		6.000		11.732	MON...		839		10,063	05/31/2009.	06/26/2037.
12641Q	CZ	3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....					1FM	213,323		57.500		150,906		262,446		44,371		6.000		35.364	MON...		1,312		16,330	05/31/2009.	06/26/2037.
12641Q	DH	2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37.....					1FM	1,308,838		70.625		928,609		1,314,844		824,682		5.750		7.413	MON...		6,300		37,912	05/31/2009.	04/26/2037.
126670	NY	0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....				1	1FM	1,219,132		97.496		1,241,039		1,272,917		504,604		5.669		59.347	MON...		6,013		58,045	12/08/2005.	05/25/2036.
126673	Y7	1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035.....				1	1FM	669,448		99.218		653,592		658,744		657,636		4.867		4.377	MON...		2,672		32,061	02/20/2014.	10/25/2035.
126694	HN	1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035.....				1	1FM	67,522		91.340		62,141		68,032		53,533		5.500		8.736	MON...		312		3,742	11/10/2005.	11/25/2035.
12669G	R4	5	CWHL 2005-15 A8 NAS 5.5 08/25/2035.....				1	1FM	524,886		87.115		490,013		562,492		479,171		5.500		6.145	MON...		2,578		31,097	07/19/2013.	08/25/2035.
17307G	4H	8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....				1	1FM	190,852		65.840		125,659		190,856		66,895		4.952		13.930	MON...		788		6,857	03/22/2006.	03/25/2036.
17307G	VN	5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....				1	1FM	123,558		98.405		121,591		123,562		51,378		5.090		43.409	MON...		524		6,103	08/11/2005.	08/25/2035.
32051G	EZ	4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35.....				1	1FM	1,247,205		91.440		1,341,699		1,467,300		1,240,225		3.806		8.387	MON...		4,653		51,286	02/19/2016.	02/25/2035.
32052K	AB	1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36.....				1	1FM	1,953,165		89.211		1,991,665		2,232,526		1,828,419		4.199		6.730	MON...		7,812		87,549	05/20/2015.	07/25/2036.
361856	DX	2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....				1	1FM	251,359		101.146		254,239		251,359		140,598		5.865		50.231	MON...		1,229		14,742	11/18/2004.	09/25/2034.
362341	4F	3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036.....				1	1FM	382,721		97.713		407,275		416,807		398,085		4.668		5.934	MON...		1,622		16,511	08/26/2014.	01/25/2036.
362341	FN	4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035.....				1	1FM	564,969		99.250		601,331		605,875		557,184		4.115		5.459	MON...		2,078		23,437	03/16/2016.	07/25/2035.
362341	XC	8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035.....				1	1FM	480,624		87.790		485,335		552,836		461,178		4.173		6.030	MON...		1,923		20,992	02/26/2016.	11/25/2035.
362341	XG	9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035.....				1	1FM	441,618		100.730		467,950		464,559		443,842		4.464		4.082	MON...		1,728		18,161	02/25/2016.	11/25/2035.
39678W	AA	6	GCSP 2005-1 A SEQ CSTR 9-25-34.....					1FM	165,151		104.116		173,796		166,925		168,552		4.752		6.409	MON...		661		7,977	07/18/2005.	09/25/2034.
41161P	TN	3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35.....				1	1FM	587,311		94.204		787,571		836,030		556,087		2.780		7.763	MON...		839		20,842	07/09/2008.	11/19/2035.
41161P	UK	7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45.....				1	1FM	374,443		99.044		527,921		533,015		429,878		3.090		12.001	MON...		595		13,554	07/09/2008.	08/19/2045.
46627M	CU	9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36.....				1	1FM	493,297		94.340		465,627		493,563		351,694		3.867		9.962	MON...		1,591		18,523	02/07/2006.	03/25/2036.
46637U	AA	5	JPTep 2012-3 A PT 3.0 10/27/2042.....				1	1FE	835,345		97.650		845,300		865,642		837,772		4.226		3.725	MON...		2,164		25,969	12/10/2013.	10/27/2042.
46637V	AA	3	JPTep 2012-2 A SEQ 3.00 09/17/42.....				1	1FE	1,233,135		97.760		1,210,810		1,238,554		1,233,434		3.000		3.080	MON...		3,096		37,157	11/25/2013.	09/17/2042.
46639A	AA	7	JPTep 2012-5 A PT 2.50 12/27/2042.....				1	1FE	966,189		94.600		952,099		1,006,447		969,104		2.500		3.115	MON...		2,097		25,161	08/11/2014.	12/27/2042.
47232D	AX	0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36.....					1FM	86,770		98.000		83,587		85,293		84,779		5.515		4.010	MON...		392		3,692	03/31/2009.	01/26/2036.
47232D	AY	8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36.....					1FM	244,156		96.125		230,700		240,000		236,101		5.515		3.767	MON...		1,103		6,001	03/31/2009.	01/26/2036.
47232D	AZ	5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36.....					1FM	244,156		88.125		211,500		240,000		227,256</											

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	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D	BB	7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36.....				1FM		895,239	15.500	136,400	880,000	12,166		(2,414)			5.515	277.312	MON...	4,044	22,004	03/31/2009.	01/26/2036.
47232D	BQ	4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37.....				1FM		291,491	100.000	297,414	297,414	295,670		1,125			6.500	6.771	MON...	1,611	19,472	03/31/2009.	07/26/2037.
47232D	BR	2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37.....				1FM		308,918	102.750	419,133	407,915	333,315		11,612			6.500	14.465	MON...	2,210	26,501	03/31/2009.	07/26/2037.
47232D	BS	0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37.....				1FM		278,533	104.750	427,291	407,915	167,078		5,730			6.500	25.085	MON...	2,210	26,501	03/31/2009.	07/26/2037.
47232D	BT	8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37.....				1FM		438,780	70.125	506,186	721,834	174,620		(12,231)			6.500	22.511	MON...	3,910	50,520	03/31/2009.	07/26/2037.
47232Q	AA	1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE.....				1FM		315,485	101.660	330,003	324,615	295,148		5,470			5.124	5.001	MON...	1,386	15,905	04/12/2012.	11/26/2037.
47232V	AL	6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37.....				1FM		176,124	101.875	179,426	176,124	172,747		1,933			6.250	7.417	MON...	917	11,008	03/31/2009.	07/26/2037.
47232V	AM	4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37.....				1FM		295,569	105.375	311,456	295,569	229,015		3,925			6.250	10.524	MON...	1,539	18,473	03/31/2009.	07/26/2037.
47232V	AN	2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37.....				1FM		134,349	95.500	128,303	134,349	13,530		(903)			6.250	56.975	MON...	700	8,397	03/31/2009.	07/26/2037.
47232V	AP	7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37.....				1FM		73,055	29.000	21,186	73,055	0				6.250	9,999.000	MON...	380	5,682	03/31/2009.	07/26/2037.	
47232V	GF	3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36.....				1FM		148,865	100.000	148,303	148,303	118,274		10,616			5.198	17.244	MON...	642	8,459	03/31/2009.	02/26/2036.
47232V	GG	1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36.....				1FM		44,274	68.250	30,358	44,481	23,340		842			5.198	17.603	MON...	193	2,932	03/31/2009.	02/26/2036.
525221	EM	5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035.....			1	1FM		964,789	96.000	1,264,433	1,317,118	1,066,926		51,639			3.046	5.782	MON...	780	31,354	07/09/2008.	12/25/2035.
59020U	ZE	8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035.....			1	1FM		1,668,788	98.460	1,762,616	1,790,185	1,724,893		47,931			2.776	3.651	MON...	966	41,709	02/25/2016.	08/25/2035.
61751D	AE	4	MSM 2006-17XS A3A SEQ STP 10/25/46.....			1	1FM		1,508,768	55.480	837,064	1,508,768	600,907		28,639			5.651	10.264	MON...	7,105	33,779	12/12/2006.	10/25/2046.
64352V	MN	8	NCHET 2005-A A4W SEQ 5.035 8/25/35.....			1	1FM		773,082	103.420	799,524	773,085	773,085				4.682	4.728	MON...	3,016	35,553	06/16/2005.	08/25/2035.	
65535A	AA	2	NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....			1	1FM		431,123	37.593	162,074	431,124	31,056		7,405			6.032	70.427	MON...	2,167	9,372	11/03/2006.	10/25/2036.
73316P	JD	3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....			1	1FM		82,242	99.787	82,066	82,242	79,722		4,047			3.838	8.614	MON...	263	3,132	12/12/2005.	01/25/2036.
75156W	AD	5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036.....			1	1FM		1,448,528	98.750	1,685,948	1,707,289	1,606,218		36,184			2.786	3.295	MON...	925	38,772	09/18/2014.	07/25/2036.
76110V	QL	5	RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....			1	1FM		812	104.450	848	812	30,282		60			5.170	12.429	MON...	4	42	06/22/2004.	06/25/2034.
761118	FM	5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....			1	1FM		593,465	87.750	578,275	659,003	573,309		14,563			4.423	6.480	MON...	2,429	27,952	02/24/2016.	08/25/2035.
761118	UQ	9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....			1	1FM		285,039	86.383	246,378	285,217	207,564		683			5.500	7.899	MON...	1,307	16,471	02/13/2006.	02/25/2036.
863579	UL	0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35.....			1	1FM		1,286,878	84.540	1,362,569	1,611,744	1,111,460		33,978			4.123	8.477	MON...	5,538	60,793	02/16/2016.	07/25/2035.
863579	VH	8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035.....			1	1FM		316,881	95.580	344,008	359,916	330,873		16,391			4.405	9.259	MON...	1,321	14,767	02/26/2016.	08/25/2035.
863587	AE	1	SAIL 2006-3 A5 SEQ FLT 06/25/2036.....			1	1FM		544,275	96.590	609,525	631,044	571,738		26,813			2.656	5.110	MON...	326	13,501	11/06/2015.	06/25/2036.
86358R	DX	2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			1	1FM		158,667	96.310	179,449	186,324	176,245		2,927			3.375	5.679	MON...	524	6,288	05/16/2002.	08/25/2031.
872225	AD	9	TBW 2006-5 A3 SEQ STP 11/25/2036.....			1	1FM		3,096,738	87.625	3,070,457	3,504,088	3,018,456		90,909			5.950	5.927	MON...	17,374	154,963	02/18/2014.	11/25/2036.
872227	AK	9	TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37.....			1	1FM		3,286,741	67.926	2,937,581	4,324,659	2,504,741		(8,434)			6.015	5.190	MON...	21,676	153,379	03/06/2014.	07/25/2037.
88156E	AB	2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38.....			1	1FM		1,316,875	97.478	1,503,861	1,542,771	1,398,543		82,602			2.706	7.317	MON...	812	33,784	03/04/2016.	01/25/2038.
929227	4T	0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033.....			1	1FM		397,048	100.404	397,040	395,441	395,956		(227)			5.500	5.393	MON...	1,812	21,749	03/03/2016.	06/25/2033.
92990G	AG	8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....			1	1FM		1,994,552	84.509	2,176,034	2,574,920	1,902,029		93,385			3.712	9.389	MON...	7,966	94,593	02/17/2016.	05/25/2037.
94984D	AC	8	WFMB5 2006-AR13 A3SEQ SSNR FLT 09/25/36.....			1	1FM		348,912	100.271	375,838	374,821	352,005		6,172			4.603	5.303	MON...	1,438	15,207	02/24/2016.	09/25/2036.
94984L	AA	4	WFMB5 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....			1	1FM		454,948	101.020	482,245	477,376	452,247		5,961			4.748	4.312	MON...	1,889	19,328	02/23/2016.	10/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....									44,462,990	XXX	44,048,190	50,777,142	38,175,178	0	1,258,452	0	0	XXX	XXX	XXX	167,352	1,825,678	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
000823	AA	2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029.....				1FE		1,000,000	99.421	994,210	1,000,000	999,166		65			4.249	3.116	JAJO..	8,616	47,412	06/02/2017.	07/20/2029.
00085U	AA	9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30.....				1FE		2,000,000	98.429	1,968,580	2,000,000	1,998,426		(1,574)			3.999	3.312	JAJO..	16,218	54,149	12/20/2017.	01/20/2030.
00100F	AC	9	ACIS 2014-3A A1F CLO 3.7 02/01/2026.....			1	1FE		1,894,142	99.125	1,887,003	1,903,660	1,901,547		1,616			3.700	3.809	FMAN..	11,739	70,435	01/16/2014.	02/01/2026.
03330P	AA	7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036.....				1FE		1,000,000	97.100	971,000	1,000,000	1,000,000					4.100	4.099	AO....	7,517	26,081	01/26/2018.	04/25/2036.
03789X	AA	6	DIN 2014-1 A2 ABS 4.277 09/05/44.....				2AM		2,467,824	99.310	2,451,716	2,468,750	2,468,385		126			4.277	4.306	MJSD..	7,626	105,589	02/03/2017.	09/05/2044.
05377R	CQ	5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23.....			1	1FE		999,840	98.794	987,937	1,000,000	999,892		29			3.070	3.093	MON...	938	30,700	03/08/2017.	09/20/2023.

SCHEDULE D - PART 1

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

E10.6

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05377R	CY	8	AESOP 2018-1A A ABS SSNR 3.7 09/20/2024.....		..	1	1FE	1,999,505	101.460	2,029,200	2,000,000	1,999,562		57			3.700	3.734	MON...	2,261	47,278	04/24/2018.	09/20/2024.
05549N	AC	0	BDS 2018-FL1 B CLO MEZ FLT 01/15/2035.....		..		1FE	1,914,313	100.000	1,914,313	1,914,313	1,914,977		663			3.705	2.998	MON...	3,321	50,496	02/13/2018.	01/15/2035.
05616M	AG	1	BABSN 2015-2A COMB CLO MEZ 07/20/2027.....		..		1AM	2,813,515	87.810	2,634,300	3,000,000	2,781,749		(5,847)			6.000	6.000	JAJO...	30,864	173,417	07/23/2015.	07/20/2027.
09629P	AE	6	BLUEM 2018-22A B CLO MEZ FLT 07/15/2031.....		C		1FE	1,752,750	97.380	1,752,840	1,800,000	1,753,442		692			3.860	4.703	JAJO...	35,898		12/07/2018.	07/15/2031.
123262	AN	7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....		..		1FE	798,059	100.674	803,456	798,073	798,224		146			4.335	4.367	MON...	1,538	27,389	02/21/2018.	02/15/2033.
12326R	AA	0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033.....		..		1FE	1,808,177	101.007	1,826,417	1,808,208	1,808,177		2			4.447	4.489	MON...	3,574	37,525	06/21/2018.	06/15/2033.
12479L	AA	8	CAI 2012-1A A ABS 3.47 10/25/2027.....		C		1FE	735,460	100.040	734,377	734,083	734,848		(382)			3.470	3.438	MON...	425	25,473	07/16/2015.	10/25/2027.
14310Q	AA	6	CGFM 2015-1A A11R CLO SSNR FLT 10/15/31.....		..		1FE	2,000,000	97.799	1,955,980	2,000,000	1,999,778		(222)			3.986	3.892	JAJO...	17,274	9,433	08/02/2018.	10/15/2031.
14310Q	AE	8	CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31.....		..		1FE	1,000,000	99.958	999,580	1,000,000	999,871		(129)			4.560	4.655	JAJO...	9,627	5,700	08/02/2018.	10/15/2031.
14315J	AE	9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31.....		..		1FE	1,000,000	97.373	973,730	1,000,000	997,642		(196)			4.169	3.101	JAJO...	8,454	46,845	05/18/2017.	07/20/2031.
14856C	AA	7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043.....		..		1FE	963,572	101.577	979,505	964,300	963,626		79			4.125	4.179	MON...	1,768	19,889	06/07/2018.	06/15/2043.
15137E	BL	6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30.....		..		1FE	1,000,000	100.050	1,000,500	1,000,000	999,920		(80)			4.050	4.014	JAJO...	7,200	10,125	07/12/2018.	07/27/2030.
15672A	AA	0	CERB 2017-1A A CLO SSNR FLT 04/15/2027.....		..		1FE	1,000,000	99.932	999,320	1,000,000	1,004,841		1,200			4.186	3.557	JAJO...	9,070	37,319	03/30/2017.	04/15/2027.
15672R	AA	3	CERB 2018-3A A CLO SSNR FLT 07/15/2030.....		..		1FE	2,000,000	99.125	1,982,500	2,000,000	1,998,415		(1,585)			3.741	3.771	JAJO...	30,555		06/29/2018.	07/15/2030.
15673G	AA	6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29.....		..		1FE	2,000,000	99.982	1,999,640	2,000,000	1,999,853		38			4.186	3.075	JAJO...	18,141	74,638	05/17/2017.	07/15/2029.
15673N	AA	1	CERB 2018-1A A CLO SSNR FLT 04/15/2030.....		..		1FE	2,000,000	97.850	1,957,000	2,000,000	2,001,175		1,175			3.836	3.692	JAJO...	16,624	44,670	02/08/2018.	04/15/2030.
15673Q	AA	4	CERB 2018-2A A CLO SSNR FLT 04/15/2028.....		C		1FE	1,970,000	98.360	1,967,208	2,000,000	1,970,842		842			3.436	4.707	JAJO...	14,891		12/14/2018.	04/15/2028.
19624V	AB	3	CAFL 2015-1 B ABS MEZ 3.757 10/15/2047.....		..		1FE	991,000	99.250	983,568	991,000	990,083		(301)			3.757	3.753	MON...	3,103	37,232	10/22/2015.	10/15/2047.
22549N	AA	9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037.....		..	1	1FE	3,880,000	97.250	3,890,000	4,000,000	3,888,492		8,492			3.790	4.574	JAJO...	28,635	37,161	07/25/2018.	01/01/2037.
22549U	AA	3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24.....		..	1	1FE	1,805,031	99.846	1,802,305	1,805,091	1,805,056		43			3.420	3.448	MON...	1,029	30,181	06/22/2018.	07/25/2024.
25264V	AA	7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028.....		C		1FE	590,129	99.250	585,848	590,275	590,208		53			3.810	3.850	MON...	1,062	22,489	07/24/2015.	07/14/2028.
25755T	AG	5	DPABS 2017-1A A2II ABS SNR 3.082 07/47.....		..		1AM	1,975,000	97.534	1,926,305	1,975,000	1,926,305		(28,745)			3.082	3.094	JAJO...	11,159	60,869	06/12/2017.	07/25/2047.
26208L	AA	6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....		..		2AM	485,000	101.996	494,681	485,000	485,000					5.216	5.250	JAJO...	4,989	25,298	07/24/2015.	07/20/2045.
26827E	AC	9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040.....		C		1FE	911,333	101.038	920,789	911,333	911,333					4.947	4.998	MON...	2,004	45,084	06/15/2015.	06/15/2040.
26829C	AZ	0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030.....		..		1FE	1,574,016	100.000	1,575,000	1,575,000	1,574,119		189			3.169	2.820	JAJO...	10,121	28,131	02/15/2018.	04/22/2030.
28852L	AE	3	ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30.....		..		1FE	800,000	99.673	797,384	800,000	800,008		8			4.545	4.571	JAJO...	7,171	10,706	06/06/2018.	07/20/2030.
34960J	AU	9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030.....		..		1FE	1,000,000	97.226	972,260	1,000,000	999,808		(192)			4.014	3.953	JAJO...	9,255	9,328	06/29/2018.	07/10/2030.
34960J	AW	5	FCO 2015-6A BTR CLO MEZ FLT 07/10/2030.....		..		1FE	1,000,000	96.000	960,000	1,000,000	999,785		(215)			4.464	4.408	JAJO...	10,293	10,403	06/29/2018.	07/10/2030.
34960N	AN	6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31.....		..		1FE	998,750	97.217	972,168	1,000,000	998,787		37			4.175	4.105	JAJO...	8,697	20,708	06/07/2018.	04/18/2031.
361837	AA	5	GARR 2015-1RR A1RR CLO SSNR FLT 09/22/29.....		C		1FE	1,748,375	98.500	1,748,375	1,775,000	1,748,694		319			3.959	4.503	FMAN..	7,223		12/12/2018.	09/22/2029.
36655Y	AB	3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027.....		..		1FE	2,000,000	99.092	1,981,840	2,000,000	2,000,743		743			4.242	4.272	MJSD..	2,828	57,635	02/16/2018.	03/20/2027.
38175B	AA	2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031.....		..		1FE	1,000,000	98.528	985,280	1,000,000	1,000,157		157			3.882	3.265	FMAN..	6,146	23,283	02/23/2018.	02/05/2031.
38175D	AC	4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030.....		..	1	1FE	1,000,000	96.091	960,910	1,000,000	999,717		(283)			4.241	4.265	JAJO...	17,319		07/17/2018.	07/20/2030.
40423X	AB	8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23.....		..	1	1FE	1,561,889	99.350	1,551,750	1,561,909	1,561,892		9			3.193	3.215	MON...	831	45,300	01/24/2018.	01/25/2023.
40423X	AF	9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23.....		..		1FE	1,608,771	99.830	1,606,066	1,608,796	1,608,778		12			3.265	3.288	MON...	875	45,232	02/09/2018.	02/25/2023.
40423X	AG	7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23.....		..	1	1FE	804,393	99.500	800,376	804,398	804,395		3			3.709	3.738	MON...	497	25,691	02/09/2018.	02/25/2023.
42806D	AH	2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021.....		..	1	1FE	988,750	98.565	985,652	1,000,000	994,302		3,155			2.670	3.027	MON...	445	26,700	03/15/2017.	09/25/2021.
43283A	AA	3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028.....		..	1	1FE	1,176,968	98.855	1,163,653	1,177,132	1,176,990		55			2.660	2.680	MON...	522	31,312	02/22/2017.	12/26/2028.
44931B	AE	7	ICG 2015-1A COMB CLO MEZ 07/19/2027.....		..		1FE	2,417,042	84.740	2,118,500	2,500,000	2,326,840		(50,114)			6.800	6.800	JAJO...	26,153	209,971	06/11/2015.	07/19/2027.
44932B	AN	6	ICG 2018-3A A2 CLO SNR 4.44 01/24/2032.....		C		1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,020		20			4.440	4.464	JAJO...	6,907		11/06/2018.	

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46617Y	AT	0	JFIN 2015-1A B2R CLO MEZ 3.591 03/15/26.....				..		...1FE	1,500,000	96.000	1,440,000	1,500,000	1,499,337		(663)			3.591	3.607	MJSD.	2,394	53,865	12/01/2017.	03/15/2026.
50188N	AA	6	LCM 19A COMB CLO MEZ 07/15/2027.....				..		...1AM	1,926,320	83.130	1,662,600	2,000,000	1,887,493					6.800	6.800	JAJO..	75,398	96,740	06/30/2015.	07/15/2027.
54303P	AQ	8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29.....				..		...1FE	1,000,000	99.676	996,760	1,000,000	999,827		(15)			3.776	2.535	JAJO..	8,182	33,174	04/07/2017.	04/15/2029.
543190	AA	0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045.....				..		...1FE	1,493,391	99.180	1,481,237	1,493,483	1,490,326		846			2.980	3.077	MON...	1,978	44,506	01/23/2015.	01/15/2045.
543190	AB	8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45.....				..		...1FE	1,491,797	100.678	1,510,175	1,500,000	1,492,401		604			4.060	4.191	MON...	2,707	35,525	06/12/2018.	01/15/2045.
55281F	AA	8	MCFCL 2017-3A A CLO SSNR FLT 10/20/2029.....				..		...1FE	1,500,000	98.750	1,481,250	1,500,000	1,500,141		214			4.069	3.031	JAJO..	12,377	59,789	08/09/2017.	10/20/2029.
55818Y	BE	0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030.....				..		...1FE	1,000,000	98.851	988,513	1,000,000	1,002,410		(324)			4.219	3.030	JAJO..	8,438	37,451	05/23/2017.	07/21/2030.
55819T	AQ	4	MDPK 2016-20A A2R CLO SNR FLT 07/27/2030.....				C		...1FE	972,813	97.180	971,802	1,000,000	972,902		89			3.809	4.556	JAJO..	6,984		12/20/2018.	07/27/2030.
56577A	AJ	1	MCLO 2014-7A A1R CLO SSNR FLT 10/28/2025.....				..		...1FE	1,000,000	99.998	999,980	1,000,000	999,875		(27)			3.829	2.540	JAJO..	6,914	33,154	04/12/2017.	10/28/2025.
59801W	AC	0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029.....				..		...1FE	1,400,000	98.250	1,375,500	1,400,000	1,399,819		32			3.986	2.863	JAJO..	12,092	49,416	06/02/2017.	07/15/2029.
629400	AA	0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045.....				..		...1FE	1,345,911	98.350	1,335,541	1,357,947	1,340,633		20			2.707	2.835	MON...	1,225		12/24/2018.	02/19/2045.
62946U	AL	4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51.....				..	1	...1FE	1,489,453	99.679	1,495,179	1,500,000	1,492,228		2,775			3.214	3.493	MON...	2,143	40,179	03/12/2018.	02/15/2051.
64829T	AA	9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23.....				..	1	...1FE	841,731	98.625	830,328	841,904	841,739		37			3.610	3.645	MON...	507	18,405	05/14/2018.	05/25/2023.
64829T	AB	7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023.....				..	1	...1FE	1,683,672	98.625	1,660,655	1,683,808	1,683,680		31			3.910	3.945	MON...	1,097	39,868	05/14/2018.	05/25/2023.
64829T	AH	4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54.....				..		...1FE	879,140	100.000	879,383	879,383	879,047		(49)			3.790	3.834	MON...	555	13,609	07/24/2018.	07/25/2054.
65130P	AS	9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028.....				..		...1FE	2,000,000	96.059	1,921,180	2,000,000	1,999,835		(165)			4.469	4.355	JAJO..	18,124	36,506	05/21/2018.	04/20/2028.
65130P	AW	0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28.....				..		...1FE	1,000,000	99.543	995,430	1,000,000	999,718		(282)			3.868	3.830	JAJO..	7,629	15,687	05/21/2018.	04/20/2028.
65251U	AN	2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28.....				..		...1FE	2,499,932	99.783	2,494,575	2,500,000	2,500,000					3.440	3.454	FMAN.	8,600	86,000	02/12/2016.	02/25/2028.
65252D	AC	3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027.....				..		...1FE	1,200,000	99.476	1,193,715	1,200,000	1,199,410		(590)			4.119	3.992	JAJO..	10,023	12,526	07/17/2018.	01/20/2027.
67573C	AC	3	OCT32 2017-1A A2 CLO SNR FLT 07/15/2029.....				C		...1FE	978,600	97.762	977,623	1,000,000	978,726		126			3.786	4.559	JAJO..	8,204		12/20/2018.	07/15/2029.
67590A	BB	7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29.....				..		...1FE	890,000	99.841	888,581	890,000	890,112		47			3.811	2.692	JAJO..	7,349	29,839	05/09/2017.	07/15/2029.
68267B	AA	8	OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029.....				..		...1FE	2,999,184	100.097	3,002,903	3,000,000	2,999,791		607			3.300	3.325	MON...	4,675	78,100	02/21/2018.	03/14/2029.
68268L	AA	5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28.....				..	1	...1FE	2,948,577	99.750	2,992,500	3,000,000	2,975,758		10,114			3.630	4.041	MON...	3,933	108,900	03/15/2016.	11/20/2028.
74334A	AA	7	PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35.....				..		...1FE	1,999,990	96.780	1,935,600	2,000,000	2,000,496		506			3.255	3.242	MON...	5,425	50,091	02/08/2018.	03/17/2035.
74983D	AQ	0	RACEP 2016-10A A2R CLO SNR FLT 07/25/31.....				..		...1FE	1,000,000	99.419	994,187	1,000,000	999,762		(238)			3.940	3.788	JAJO..	7,442	9,674	07/12/2018.	07/25/2031.
75574W	AC	1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035.....				..	1	...1FE	1,250,000	98.680	1,233,500	1,250,000	1,249,982		(18)			3.806	3.408	MON...	925	21,713	06/15/2018.	06/25/2035.
78448Q	AB	4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027.....				..	1	...1FE	331,033	99.635	331,352	332,566	331,909		283			2.980	3.092	MON...	440	9,910	07/23/2015.	07/15/2027.
78471D	AA	5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....				..	1	...1FE	355,892	99.927	355,671	355,931	355,906		16			3.260	3.287	MON...	193	11,603	06/21/2016.	08/25/2025.
80349B	AP	2	SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30.....				..		...1FE	1,000,000	99.500	995,000	1,000,000	999,955		(45)			4.747	4.779	JAJO..	2,374		12/03/2018.	01/20/2030.
82652K	AA	2	SRFC 2017-1A A ABS SNR 2.91 03/20/34.....				..	1	...1FE	703,623	98.076	690,131	703,671	703,631		8			2.910	2.929	MON...	626	20,477	03/13/2017.	03/20/2034.
83404J	AA	4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026.....				..	1	...1FE	910,654	99.180	903,187	910,654	910,654		(0)			2.770	2.786	MON...	420	25,225	05/11/2017.	05/25/2026.
83405R	AA	5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....				..	1	...1FE	853,816	99.425	848,958	853,872	853,839		49			2.550	2.570	MON...	363	19,536	01/30/2018.	02/25/2027.
83405X	AA	2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027.....				..	1	...1FE	751,574	99.791	750,011	751,581	751,577		4			3.200	3.222	MON...	401	9,219	07/31/2018.	08/25/2027.
84861C	AC	9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....				..		...1FE	1,498,163	100.298	1,494,224	1,489,783	1,501,548		3,355			4.360	4.060	MON...	5,413	54,229	02/21/2018.	12/20/2047.
85022W	AA	2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....				..	1	...1FE	953,717	99.110	939,941	948,382	948,382		(4,080)			3.050	2.531	MON...	482	28,926	05/11/2017.	04/25/2029.
85816B	CQ	1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029.....				..		...1FE	2,000,000	99.000	1,980,000	2,000,000	2,000,278		(46)			4.496	3.170	FMAN.	10,240	77,964	05/12/2017.	05/21/2

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	F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
89656F	AA	4	TRL 2012-1A A1 ABS 2.266 01/15/43.....		..		1FE	2,584,361	97.671	2,579,398	2,640,893	2,593,655		18,820			2.266	3.242	MON...	2,660	49,869	02/22/2018.	01/15/2043.			
89656F	AC	0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043.....		..		1FE	1,553,646	101.220	1,576,542	1,557,540	1,545,281		(8,365)			3.898	4.002	MON...	2,698	15,178	09/19/2018.	07/15/2043.			
89690E	AF	4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047.....		..		1FE	750,811	99.162	744,530	750,822	750,815		5			2.709	2.725	MON...	904	20,340	07/21/2017.	08/15/2047.			
92257L	AB	6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047.....		..	1	1FE	560,168	98.750	553,314	560,318	552,417		(410)			3.000	2.860	MON...	1,401	16,810	05/08/2017.	05/25/2047.			
95058X	AB	4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....		..		2AM	1,935,000	99.898	1,933,035	1,935,000	1,935,000					4.080	4.101	MJSD.	3,509	78,948	05/19/2015.	06/15/2045.			
96033D	AA	8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....		..	1	1FE	612,601	98.844	606,254	613,344	612,487		144			3.050	3.052	MON...	1,559	45,254	03/30/2017.	12/20/2030.			
97988Q	AC	8	WDMNT 2017-2A B CLO MEZ FLT 07/18/2028.....		..		1FE	1,000,000	98.143	981,426	1,000,000	999,839		26			4.795	3.569	JAJO..	9,989	43,536	05/25/2017.	07/18/2028.			
98875N	AJ	4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31.....		..		1FE	2,000,000	98.320	1,966,400	2,000,000	1,999,685		(315)			4.834	4.797	JAJO..	43,237		06/19/2018.	07/20/2031.			
98886Y	AR	9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26.....		..		1FE	1,000,000	98.000	980,000	1,000,000	1,000,003		(2)			2.920	2.930	JAJO..	5,353	29,200	04/10/2017.	07/25/2026.			
98886Y	AS	7	ZAIS2 2014-2A A2R CLO MEZ FLT 07/25/26.....		..		1FE	4,300,000	99.250	4,267,750	4,300,000	4,299,850		62			4.340	3.033	JAJO..	35,249	165,752	04/10/2017.	07/25/2026.			
98954R	AK	6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029.....		..		1FE	1,270,000	95.820	1,216,914	1,270,000	1,269,975		5			3.850	3.869	JAJO..	10,051	48,895	04/12/2017.	04/17/2029.			
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							142,074,961	XXX	140,331,273	142,847,995	141,904,818	(28,745)	(16,910)	0	0	XXX	XXX	XXX	815,249	3,694,746	XXX	XXX			
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							237,957,224	XXX	235,448,529	245,178,417	231,539,304	(28,745)	1,257,007	0	0	XXX	XXX	XXX	1,442,981	6,870,808	XXX	XXX			
Hybrid Securities - Issuer Obligations																										
58551T	AA	5	MELLON CAP IV 6.244 06/29/49 1.....		..	2	2FE	2,000,000	75.500	1,510,000	2,000,000	2,000,000					4.000	6.450	MJSD.	2,667	81,111	06/12/2007.	06/26/2049.			
4299999.	Hybrid Securities - Issuer Obligations.....							2,000,000	XXX	1,510,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	81,111	XXX	XXX			
4899999.	Total - Hybrid Securities.....							2,000,000	XXX	1,510,000	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	2,667	81,111	XXX	XXX			
Totals																										
7799999.	Total - Issuer Obligations.....							66,555,017	XXX	65,648,372	66,398,279	66,435,515	0	(58,973)	0	0	XXX	XXX	XXX	588,426	1,819,176	XXX	XXX			
7899999.	Total - Residential Mortgage-Backed Securities.....							44,462,990	XXX	44,048,190	50,777,142	38,175,178	0	1,258,452	0	0	XXX	XXX	XXX	167,352	1,825,678	XXX	XXX			
8099999.	Total - Other Loan-Backed and Structured Securities.....							269,694,402	XXX	266,060,020	267,274,204	268,420,272	(28,745)	(481,134)	0	0	XXX	XXX	XXX	1,661,791	7,484,107	XXX	XXX			
8399999.	Grand Total - Bonds.....							380,712,410	XXX	375,756,583	384,449,626	373,030,964	(28,745)	718,346	0	0	XXX	XXX	XXX	2,417,569	11,128,961	XXX	XXX			

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
			3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig nation and Admini strative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
025816	BL	2			AMERICAN EXPRESS C 4.90.....	1,000,000.000		0.959	958,856	95.886	958,856	1,000,000	14,428	49,000	(41,150)	(5)		(41,155)		P3FEU	02/25/2015.
064058	AB	6			BANK OF NY MELLON D 4.50.....	1,000,000.000		0.870	870,000	87.000	870,000	1,000,000	1,375	45,000	(123,743)	(7)		(123,750)		P2FEU	05/10/2013.
064058	AF	7			BANK OF NY MELLON F 4.625.....	2,000,000.000		0.895	1,790,000	89.500	1,790,000	2,000,000	25,951	92,500	(239,985)	(15)		(240,000)		P2FEU	07/25/2016.
19075Q	AC	6			COBANK ACB 6.25.....	1,500,000.000		1.003	1,503,750	100.250	1,503,750	1,500,000		93,750	(127,500)			(127,500)		P2FEU	04/05/2016.
316773	60	5			FIFTH THIRD BANK I 6.625.....	40,000.000	25.00	25.000	1,000,000	25.990	1,039,600	1,000,000		82,812			0			P3FEL	12/04/2013.
316773	CM	0			FIFTH THIRD BANK 5.10.....	1,000,000.000		0.868	867,500	86.750	867,500	1,000,000		76,500	(72,500)			(72,500)		P3FEU	05/13/2013.
369604	BQ	5			GEN ELECTRIC CO 5.00 D.....	2,188,000.000		0.764	1,671,085	76.375	1,671,085	2,209,880	4,862	109,400	(583,708)	(4,317)		(588,025)		P2FEU	01/20/2016.
38145G	30	8			GOLDMAN SACHS GP J 5.50.....	40,000.000	25.00	23.750	950,000	24.030	961,200	1,000,000		55,000			0			P3FEL	04/18/2013.
459745	70	9			INTL LEASE FIN B 5.59.....	20,000	10,000.00	32,000.000	640,000	93,000.000	1,860,000	2,000,000		112,387			0			P3FEU	04/20/2006.
46625H	JQ	4			JPMORGAN CHASE 6.75.....	1,000,000.000		1.028	1,027,500	102.750	1,027,500	1,000,000	28,125	67,500	(102,497)	(3)		(102,500)		P2FEU	01/14/2014.
48124B	AC	9			JPMORGAN CHASE SERIES Q 5.15.....	1,000,000.000		0.953	952,500	95.250	952,500	1,000,000	8,583	51,500	(79,999)	(1)		(80,000)		P2FEU	04/16/2013.
55261F	AG	9			M&T BANK CORP E 6.45.....	2,000,000.000		1.020	2,040,000	102.000	2,040,000	2,000,000	48,733	129,000	(259,998)	(2)		(260,000)		P2FEU	02/06/2014.
59156R	BP	2			METLIFE INC C 5.25.....	2,000,000.000		0.965	1,930,000	96.500	1,930,000	2,000,000	4,667	105,000	(152,500)			(152,500)		P2FEU	05/27/2015.
59156R	BT	4			METLIFE INC D 5.875.....	1,000,000.000		0.975	975,000	97.500	975,000	1,000,000	17,299	28,233	(24,985)	(15)		(25,000)		P2FEU	03/20/2018.
61747S	50	4			MORGAN STANLEY A 6.1856.....	100,000.000	25.00	18.700	1,870,000	19.030	1,903,000	2,500,000	25,556	101,390			0			P3FEL	06/27/2006.
665859	AQ	7			NORTHERN TRST CO D 4.60.....	2,000,000.000		0.925	1,850,000	92.500	1,850,000	2,000,000	23,000	92,000	(217,484)	(16)		(217,500)		P2FEU	08/01/2016.
693475	85	7			PNC FINANCIAL P 6.125.....	80,000.000	25.00	25.730	2,058,400	25.730	2,058,400	2,000,000		122,500	(196,800)			(196,800)		P2FEL	04/19/2012.
693475	AK	1			PNC FINANCIAL SER O 6.75 12/31/49.....	2,000,000.000		1.015	2,030,000	101.500	2,030,000	2,000,000		135,000	(182,500)			(182,500)		P2FEU	07/20/2011.
78409B	20	7			SCE TRUST III 5.75 (SO CAL ED).....	40,000.000	25.00	22.540	901,600	22.540	901,600	1,000,000		57,500	(183,200)			(183,200)		P2FEL	02/27/2014.
857477	60	8			STATE STREET CORP D 5.90.....	70,000.000	50.00	24.490	1,714,300	24.490	1,714,300	1,764,400		103,236	(200,200)			(200,200)		P2FEL	02/26/2014.
902973	15	5			US BANCORP SERIES B F/R.....	100,000.000	0.01	18.730	1,873,000	18.730	1,873,000	2,500,000	22,361	88,715	(383,000)			(383,000)		P2FEL	03/22/2006.
902973	86	6			US BANCORP SER A V/R.....	1,000.000	0.01	749.924	749,924	749.924	749,924	725,000	8,944	35,486	(138,076)			(138,076)		P2FEL	09/21/2011.
949746	55	6			WELLS FARGO CO 5.85.....	40,000.000	1.67	24.400	976,000	24.400	976,000	1,000,000		58,501	(105,600)			(105,600)		P2FEL	07/15/2013.
949746	PM	7			WELLS FARGO CO K 7.98 3/29/2049.....	1,000,000.000		0.990	990,000	99.000	990,000	1,056,250	3,097	86,349	(16,676)	(2,074)		(18,750)		P2FEL	09/21/2010.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....								32,189,415	XXX	33,493,215	36,255,530	236,982	1,978,259	0	(3,432,101)	(6,455)	0	(3,438,556)	0	XXX	XXX
8999999. Total - Preferred Stocks.....								32,189,415	XXX	33,493,215	36,255,530	236,982	1,978,259	0	(3,432,101)	(6,455)	0	(3,438,556)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
					3	4			7	8		10	11	12	13	14	15	16			
CUSIP Identification			Description		Code	F or ei gn	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00123Q	10	4	AGNC INVESTMENT CORP.....				76,667.000	1,344,739	17.540	1,344,739	1,732,777	13,800	165,601		(203,168)		(203,168)		L	12/06/2013.	
037347	10	1	ANWORTH MORTGAGE ASSET CORP.....				141,000.000	569,640	4.040	569,640	692,890	18,330	81,780		(197,400)		(197,400)		L	12/09/2013.	
06738E	20	4	BARCLAYS PLC-SPONS ADR.....		C		100,000.000	754,000	7.540	754,000	1,548,170		24,236		(336,000)		(336,000)		L	03/14/2014.	
09628D	10	4	BLUESTEM GROUP INC.....				1,378.000	606	0.440	606	9,561				(220)		(220)		U	12/31/2014.	
37045V	10	0	GENERAL MOTORS CO.....				69,400.000	2,321,430	33.450	2,321,430	2,360,631		105,488		(523,276)		(523,276)		L	07/24/2015.	
38741L	10	7	GRANITE POINT MORTGAGE TRUST.....				13,361.000	240,899	18.030	240,899	250,418	5,612	21,110		3,875		3,875		L	11/02/2017.	
59156R	10	8	METLIFE INC.....				10.000	411	41.060	411	506		17		(95)		(95)		L	01/01/2018.	
695042	10	1	PACIFIC VENTURES GROUP INC.....				1,010.000	19	0.019	19	204,000				(271)		(271)		U	11/20/1996.	
90187B	40	8	TWO HARBORS INVESTMENT CORP.....				82,477.000	1,059,005	12.840	1,059,005	1,257,499	38,764	67,812		(242,189)		(242,189)		L	08/01/2018.	
92553P	20	1	VIACOM INC CLASS B.....				17,217.000	442,477	25.700	442,477	763,820	3,443	13,774		(87,979)		(87,979)		L	08/21/2015.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....								6,733,227	XXX	6,733,227	8,820,272	79,949	479,817		0		(1,586,723)		0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
59530Z	ZZ	3	MID-CONTINENT ASSURANCE COMPANY.....				100,000.000	21,068,397	210.684	21,068,397	5,000,000				455,925		455,925		K	08/31/1992.	
595301	ZZ	8	MID-CONTINENT EXCESS AND SURPLUS INS.....				100.000	18,443,361	184,433.610	18,443,361	15,000,000				367,640		367,640		K	12/29/2009.	
59539#	10	2	MID-CONTINENT SPECIALTY INS SERV INC.....				1,000.000	50,000	50.000	50,000	50,000						0		K	06/15/2009.	
67920@	10	4	OKLAHOMA SURETY COMPANY.....				10,000.000	16,907,454	1,690.745	16,907,454	3,400,000				363,978		363,978		K	12/31/1980.	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								56,469,212	XXX	56,469,212	23,450,000	0	0	0	1,187,543	0	1,187,543	0	XXX	XXX	
9799999. Total - Common Stock.....								63,202,439	XXX	63,202,439	32,270,272	79,949	479,817	0	(399,180)	0	(399,180)	0	XXX	XXX	
9899999. Total Common and Preferred Stock.....								95,391,854	XXX	96,695,654	68,525,802	316,931	2,458,076	0	(3,831,281)	0	(3,837,736)	0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total \$ value (included in Column 8) of all such issues \$.....626.

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828	4S	6	U.S. TREASURY NOTES 2.75 05/31/2023.....		06/06/2018.....	GOLDMAN SACHS.....		249,297	250,000	131
912828	Y6	1	U.S. TREASURY NOTES 2.75 07/31/2023.....		07/26/2018.....	GOLDMAN SACHS.....		348,441	350,000	
0599999. Total - Bonds - U.S. Government.....								597,738	600,000	131
Bonds - U.S. States, Territories and Possessions										
68609T	HV	3	OREGON ST VETERANS F-103 4.25 06/01/2049.....		11/01/2018.....	JP MORGAN SECURITIES INC.....		1,056,520	1,000,000	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								1,056,520	1,000,000	0
Bonds - U.S. Special Revenue and Special Assessment										
196479	2D	0	CO HSG & FIN AUTH C 4.25 05/01/2049.....		11/28/2018.....	BARCLAYS CAPITAL.....		1,516,350	1,435,000	
20775C	B6	0	CONNECTICUT ST HSG B-2 4.00 11/15/2039.....		04/25/2018.....	MORGAN STANLEY.....		2,106,020	2,000,000	
34074M	SJ	1	FL ST HSG FIN 2 4.25 01/01/2050.....		11/15/2018.....	CITIGROUP.....		2,114,400	2,000,000	
45201Y	S5	7	IL HSG DEV A1 4.00 8/01/2048.....		06/01/2018.....	MORGAN STANLEY.....		2,103,560	2,000,000	
57587A	A8	1	MA HSG FIN SFH 195 4 48 12/01/2048.....		05/31/2018.....	MORGAN STANLEY.....		2,109,960	2,000,000	
594654	CM	5	MI HSG DEV A 4.00 12/01/2048.....		03/09/2018.....	BARCLAYS CAPITAL.....		2,123,120	2,000,000	
60637B	SP	6	MISSOURI ST HSG DEV B 4.25 05/01/2049.....		11/01/2018.....	GEORGE K BAUM & COMPANY.....		1,058,380	1,000,000	
63968M	RE	1	NE INVESTMENT FIN A 4.00 09/01/2048.....		03/07/2018.....	JP MORGAN SECURITIES INC.....		2,127,660	2,000,000	
64613A	AC	6	NJ ST HSG & MTGE SF A 4.50 10/01/2048.....		06/15/2018.....	RBC CAPITAL MARKETS.....		2,143,760	2,000,000	
647201	DM	1	NM MTGE FIN AUTH D 4.25 07/01/2049.....		11/02/2018.....	RBC CAPITAL MARKETS.....		1,057,460	1,000,000	
658207	WG	6	NC HSG FIN AGY 40 4.25 07/01/2047.....		11/01/2018.....	RBC CAPITAL MARKETS.....		1,056,870	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								19,517,540	18,435,000	0
Bonds - Industrial and Miscellaneous										
02315Q	AA	6	AMBAC LSNi LLC L+500 02/12/23.....	C.....	02/12/2018.....	Exchanged.....		211,724	211,196	
03027W	AJ	1	AMERICAN TOWER TRUST 3.07 03/15/2023.....		06/11/2018.....	BARCLAYS CAPITAL.....		1,948,240	2,000,000	4,776
03330P	AA	7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036.....		01/26/2018.....	Greensledge Capital Market.....		1,000,000	1,000,000	
03666H	AA	9	ANTARES HOLDINGS 6.00 08/15/2023.....		07/19/2018.....	DEUTSCHE BANK.....		999,950	1,000,000	
038923	AD	0	ARBOR REALTY TRUST 5.625 05/01/2023.....		03/08/2018.....	SANDLER & O'NEIL PARTNERS.....		999,870	1,000,000	
05377R	CY	8	AESOP 2018-1A A ABS SSNR 3.7 09/20/2024.....		04/24/2018.....	BANC OF AMERICA SECURITIES.....		1,999,505	2,000,000	
05549N	AC	0	BDS 2018-FL1 B CLO MEZ FLT 01/15/2035.....		02/13/2018.....	WELLS FARGO BROKERAGE SERVICES.....		2,000,000	2,000,000	
09629P	AE	6	BLUEM 2018-22A B CLO MEZ FLT 07/15/2031.....	C.....	12/07/2018.....	CANTOR FITZGERALD & CO.....		1,752,750	1,800,000	31,845
111021	AM	3	BRITISH TELECOMM 4.50 12/04/2023.....	C.....	11/30/2018.....	BARCLAYS CAPITAL.....		2,002,480	2,000,000	
123262	AN	7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033.....		02/21/2018.....	DEUTSCHE BANK.....		999,983	1,000,000	
12326R	AA	0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033.....		06/21/2018.....	DEUTSCHE BANK.....		1,999,966	2,000,000	
14310Q	AA	6	CGFM 2015-1A A11R CLO SSNR FLT 10/15/31.....		08/02/2018.....	CITIGROUP.....		2,000,000	2,000,000	
14310Q	AE	8	CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31.....		08/02/2018.....	CITIGROUP.....		1,000,000	1,000,000	
14856C	AA	7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043.....		06/07/2018.....	CITIGROUP.....		999,245	1,000,000	
15137E	BL	6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30.....		07/12/2018.....	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000	
15672R	AA	3	CERB 2018-3A A CLO SSNR FLT 07/15/2030.....		06/29/2018.....	WELLS FARGO BROKERAGE SERVICES.....		2,000,000	2,000,000	
15673N	AA	1	CERB 2018-1A A CLO SSNR FLT 04/15/2030.....		02/08/2018.....	NATIXIS.....		2,000,000	2,000,000	
15673Q	AA	4	CERB 2018-2A A CLO SSNR FLT 04/15/2028.....	C.....	12/14/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,970,000	2,000,000	12,218
22549N	AA	9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037.....		07/25/2018.....	CS FIRST BOSTON.....		3,880,000	4,000,000	2,020
22549U	AA	3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24.....		06/22/2018.....	CS FIRST BOSTON.....		2,999,900	3,000,000	
22822R	BF	6	CROWN CASTLE TOWERS 3.72 07/15/2023.....		06/26/2018.....	MORGAN STANLEY.....		1,500,000	1,500,000	
26829C	AZ	0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030.....		02/15/2018.....	AMHERST SECURITIES CORP.....		1,748,906	1,750,000	
28852L	AE	3	ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30.....		06/06/2018.....	CITIGROUP.....		800,000	800,000	
34960J	AU	9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030.....		06/29/2018.....	NATIXIS.....		1,000,000	1,000,000	
34960J	AW	5	FCO 2015-6A BTR CLO MEZ FLT 07/10/2030.....		06/29/2018.....	NATIXIS.....		1,000,000	1,000,000	
34960N	AN	6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31.....		06/07/2018.....	MITSUBISHI.....		998,750	1,000,000	6,128

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
361837	AA	5	GARR 2015-1RR A1RR CLO SSNR FLT 09/22/29	C.....	12/12/2018.....	CANTOR FITZGERALD & CO.....		1,748,375	1,775,000	3,514
36655Y	AB	3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027		02/16/2018.....	NATIXIS.....		2,000,000	2,000,000	
38175B	AA	2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031		02/23/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000	
38175D	AC	4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030		07/17/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000	
40423X	AB	8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		01/24/2018.....	CS FIRST BOSTON.....		1,999,974	2,000,000	
40423X	AF	9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		02/09/2018.....	CS FIRST BOSTON.....		1,999,969	2,000,000	
40423X	AG	7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		02/09/2018.....	CS FIRST BOSTON.....		999,994	1,000,000	
44932B	AN	6	ICG 2018-3A A2 CLO SNR 4.44 01/24/2032	C.....	11/06/2018.....	MORGAN STANLEY.....		2,000,000	2,000,000	
46185J	AA	6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		01/26/2018.....	JP MORGAN SECURITIES INC.....		2,000,000	2,000,000	
543190	AB	8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		06/12/2018.....	CANTOR FITZGERALD & CO.....		1,491,797	1,500,000	4,906
55819T	AQ	4	MDPK 2016-20A A2R CLO SNR FLT 07/27/2030	C.....	12/20/2018.....	WELLS FARGO BROKERAGE SERVICES.....		972,813	1,000,000	5,926
629400	AA	0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		12/24/2018.....	Exchanged.....		1,340,613	1,357,947	511
62946U	AL	4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51		03/12/2018.....	CS FIRST BOSTON.....		1,489,453	1,500,000	3,884
62947Q	AZ	1	NXP BV/NXP FUNDING 4.875 03/01/2024	C.....	12/03/2018.....	CS FIRST BOSTON.....		1,999,420	2,000,000	
64829T	AA	9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		05/14/2018.....	CS FIRST BOSTON.....		999,794	1,000,000	
64829T	AB	7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018.....	CS FIRST BOSTON.....		1,999,839	2,000,000	
64829T	AH	4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		07/24/2018.....	CITIGROUP.....		999,723	1,000,000	
649604	AD	7	NY MORTGAGE TRUST 6.25 01/15/2022		12/18/2018.....	STIFEL NICOLAUS.....		998,910	1,009,000	27,152
65130P	AS	9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028		05/21/2018.....	WELLS FARGO BROKERAGE SERVICES.....		2,000,000	2,000,000	
65130P	AW	0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28		05/21/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,000,000	1,000,000	
65252D	AC	3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027		07/17/2018.....	WELLS FARGO BROKERAGE SERVICES.....		1,200,000	1,200,000	
654740	BL	2	NISSAN MOTOR ACCEPT 3.875 09/21/2023		09/18/2018.....	JP MORGAN SECURITIES INC.....		2,998,920	3,000,000	
67573C	AC	3	OCT32 2017-1A A2 CLO SNR FLT 07/15/2029	C.....	12/20/2018.....	WELLS FARGO BROKERAGE SERVICES.....		978,600	1,000,000	7,362
68267B	AA	8	OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029		02/21/2018.....	SOCIETE GENERALE SEC.....		2,999,184	3,000,000	
74334A	AA	7	PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35		02/08/2018.....	GOLDMAN SACHS.....		1,999,990	2,000,000	
74983D	AQ	0	RACEP 2016-10A A2R CLO SNR FLT 07/25/31		07/12/2018.....	CITIGROUP.....		1,000,000	1,000,000	
75574W	AC	1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035		06/15/2018.....	JP MORGAN SECURITIES INC.....		1,250,000	1,250,000	
78403D	AM	2	SBA TOWER TRUST 18-1 C 3.448 03/15/2023		02/16/2018.....	BARCLAYS CAPITAL.....		2,000,000	2,000,000	
80349B	AP	2	SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30		12/03/2018.....	GOLDMAN SACHS.....		1,000,000	1,000,000	
83405R	AA	5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		01/30/2018.....	DEUTSCHE BANK.....		1,999,870	2,000,000	
83405X	AA	2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		07/31/2018.....	CITIGROUP.....		999,991	1,000,000	
84861C	AC	9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		02/21/2018.....	CS FIRST BOSTON.....		1,503,854	1,495,442	3,985
87240U	AJ	9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031		04/12/2018.....	NATIXIS.....		1,000,000	1,000,000	
87266X	AA	1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035		02/05/2018.....	WELLS FARGO BROKERAGE SERVICES.....		2,000,000	2,000,000	
87267J	AA	1	TFINS 2018-2A A1 CDO SSNR FLT 09/30/2039		11/20/2018.....	BANC OF AMERICA SECURITIES.....		2,000,000	2,000,000	
89656F	AA	4	TRL 2012-1A A1 ABS 2.266 01/15/43		02/22/2018.....	SG AMERICAS SECURITIES.....		2,990,550	3,055,967	2,116
89656F	AC	0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		09/19/2018.....	BANC OF AMERICA SECURITIES.....		1,553,646	1,557,540	1,012
92343V	ER	1	VERIZON COMM INC 4.329 09/21/28		06/21/2018.....	Exchanged.....		489,830	496,000	
96524V	A*	7	WHITEHORSE FINANCE 6.00 08/07/2023		08/07/2018.....	DEUTSCHE BANK.....		1,000,000	1,000,000	
98875N	AJ	4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31		06/19/2018.....	JP MORGAN SECURITIES INC.....		2,000,000	2,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous							103,816,377	104,258,092	117,352
8399997.	Total - Bonds - Part 3							124,988,175	124,293,092	117,483
8399998.	Total - Bonds - Summary Item from Part 5							5,651,516	5,669,713	25,914
8399999.	Total - Bonds							130,639,692	129,962,805	143,397

Preferred Stocks - Industrial and Miscellaneous										
59156R	BT	4	METLIFE INC D 5.875		03/20/2018.....	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000.00	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					1,000,000	XXX	0
8999997	Total - Preferred Stocks - Part 3.....					1,000,000	XXX	0
8999999	Total - Preferred Stocks.....					1,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous								
59156R 10 8	METLIFE INC.....		01/01/2018.....	Dissolution.....	10.000	506	XXX	
695042 10 1	PACIFIC VENTURES GROUP INC.....		06/29/2018.....	Stock Dividend 0.0%.....	10.000		XXX	
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		08/01/2018.....	Legacy Merger.....	68,165.000	1,056,558	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					1,057,063	XXX	0
9799997	Total - Common Stocks - Part 3.....					1,057,063	XXX	0
9799999	Total - Common Stocks.....					1,057,063	XXX	0
9899999	Total - Preferred and Common Stocks.....					2,057,063	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					132,696,755	XXX	143,397

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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
Bonds - U.S. Government																						
912828	L4	0	U.S. TREASURY NOTES 1.00 09/15/2018.....	..	09/15/2018.	Maturity.....		300,000	300,000	301,078	300,260		(260)		(260)		300,000			0	3,000	09/15/2018.
0599999. Total - Bonds - U.S. Government.....								300,000	300,000	301,078	300,260	0	(260)	0	(260)	0	300,000	0	0	0	3,000	XXX
Bonds - U.S. States, Territories and Possessions																						
68609T	DM	7	OREGON ST V 4.00 12/01/2048.....	..	12/01/2018.	Partial Call.....		10,000	10,000	10,767	10,764		(764)		(764)		10,000			0	280	12/01/2048.
917542	QQ	8	UT SER C 5.00 07/01/2018.....	..	07/01/2018.	Maturity.....		1,500,000	1,500,000	1,761,435	1,517,019		(17,019)		(17,019)		1,500,000			0	75,000	07/01/2018.
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								1,510,000	1,510,000	1,772,202	1,527,783	0	(17,783)	0	(17,783)	0	1,510,000	0	0	0	75,280	XXX
Bonds - U.S. Political Subdivisions of States																						
235308	QG	1	DALLAS TX ISD 5.50 02/15/2018.....	..	02/15/2018.	Maturity.....		1,980,000	1,980,000	2,342,320	1,986,761		(6,761)		(6,761)		1,980,000			0	54,450	02/15/2018.
414004	8S	3	HARRIS CNTY TX C 5.75 10/01/2028.....	..	10/01/2018.	Call.....		2,000,000	2,000,000	2,465,540	2,045,239		(45,239)		(45,239)		2,000,000			0	115,000	10/01/2028.
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								3,980,000	3,980,000	4,807,860	4,032,000	0	(52,000)	0	(52,000)	0	3,980,000	0	0	0	169,450	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
041083	VB	9	AR ST DEV FIN SFM A 3.10 07/01/2043.....	..	12/01/2018.	MBS Paydown.....		175,005	175,005	175,005	175,005				0		175,005			0	3,211	07/01/2043.
074876	GZ	0	BEAVER CNTY PA INDL DEV 4.75 8/20 (DQE)....	..	05/01/2018.	Put.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,750	08/01/2020.
130333	CA	3	CA HSG FIN AGY A 2.90 02/01/2042.....	..	12/01/2018.	MBS Paydown.....		51,231	51,231	51,231	51,231				0		51,231			0	707	02/01/2042.
130333	CB	1	CA HSG FIN AGY B 2.90 02/01/2042.....	..	12/01/2018.	MBS Paydown.....		62,823	62,823	62,666	62,692		38		38		62,823			0	940	02/01/2042.
19647P	BA	0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	..	12/01/2018.	MBS Paydown.....		431,928	431,928	431,928	431,928				0		431,928			0	10,171	02/01/2044.
199112	HQ	9	COLUMBUS GA BLDG A 4.00 01/01/2018.....	..	01/01/2018.	Maturity.....		1,200,000	1,200,000	1,304,844	1,200,000				0		1,200,000			0	24,000	01/01/2018.
246395	WY	9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....	..	07/01/2018.	Sinking Fund Redemption.....		55,000	55,000	57,178	55,920		(840)		(840)		55,000			0	2,110	07/01/2029.
246395	WY	9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029.....	..	12/01/2018.	Partial Call.....		30,000	30,000	31,188	30,502		(506)		(506)		30,000			0	1,003	07/01/2029.
296122	US	1	ESCAMBIA CNTY FL SFM B 3.125 08/01/2044....	..	12/01/2018.	MBS Paydown.....		346,474	346,474	346,474	346,474				0		346,474			0	5,998	08/01/2044.
31350A	BR	8	FHLMC VAR M034 CL A 4.15 04/15/2025.....	..	10/15/2018.	Partial Call.....		25,000	25,000	25,688	25,328		(328)		(328)		25,000			0	415	04/15/2025.
31392J	4F	3	FNGT 2003-T3 2A5 SEQ STP 7/25/33.....	..	04/25/2018.	MBS Paydown.....		433,744	433,744	433,740	433,744				0		433,744			0	6,792	07/25/2033.
34074M	JB	8	FL HSG FIN CORP A 2.80 07/01/2041.....	..	12/01/2018.	MBS Paydown.....		192,026	192,026	192,026	192,026				0		192,026			0	2,410	07/01/2041.
45201Y	R3	3	ILLINOIS ST HSG DEV B 4.00 10/01/2048.....	..	07/01/2018.	Partial Call.....		35,000	35,000	37,553	37,535		(2,535)		(2,535)		35,000			0	403	10/01/2048.
45201Y	S5	7	IL HSG DEV A1 4.00 8/01/2048.....	..	11/01/2018.	Partial Call.....		30,000	30,000	31,553			(1,553)		(1,553)		30,000			0	6	08/01/2048.
45201Y	YK	7	IL HSG DEV AUTH A 2.45 06/01/2043.....	..	12/01/2018.	MBS Paydown.....		372,834	372,834	357,921	359,449		11,402		11,402		372,834			0	5,047	06/01/2043.
45203L	CD	3	IL HSG DEV AUTH 2.85 07/01/2032.....	..	12/26/2018.	MBS Paydown.....		7,460	7,460	7,460	6,832		(1)		(1)		7,460			0	110	07/01/2032.
45505T	GP	0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031.....	..	07/01/2018.	Partial Call.....		65,000	65,000	65,000	65,000		(0)		(0)		65,000			0	1,568	07/01/2031.
45505T	GQ	8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033.....	..	01/01/2018.	Partial Call.....		130,000	130,000	130,000	130,000		(0)		(0)		130,000			0	1,918	01/01/2033.
49130T	PR	1	KY ST HSG CORP A 4.25 07/01/2033.....	..	08/22/2018.	Partial Call.....		95,000	95,000	99,323	96,849		(1,849)		(1,849)		95,000			0	3,986	07/01/2033.
49130T	PS	9	KY HSG CORP A 3.00 11/01/2041.....	..	11/01/2018.	Partial Call.....		80,000	80,000	80,000	80,000				0		80,000			0	1,163	11/01/2041.
49130T	PT	7	KY HSG CORP B 3.00 11/01/2041.....	..	12/01/2018.	Partial Call.....		65,000	65,000	65,000	65,000				0		65,000			0	1,000	11/01/2041.
54627D	BV	2	LOUISIANA HSG CORP A 3.05 12/01/2038.....	..	12/01/2018.	MBS Paydown.....		214,539	214,539	214,539	214,539				0		214,539			0	3,450	12/01/2038.
56052F	BR	5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045.....	..	12/10/2018.	Partial Call.....		260,000	260,000	279,942	275,246		(15,246)		(15,246)		260,000			0	5,077	11/15/2045.
56052F	GP	4	ME HSG AUTH MTG A 4.00 11/15/2047.....	..	10/10/2018.	Partial Call.....		75,000	75,000	80,751	80,142		(5,142)		(5,142)		75,000			0	1,571	11/15/2047.
57419R	GH	2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043....	..	12/01/2018.	MBS Paydown.....		169,626	169,626	169,626	169,626				0		169,626			0	3,523	07/01/2043.
57419R	L8	6	MARYLAND ST CMNTY DEV A 3.242 09/01/2048	..	05/24/2018.	Partial Call.....		90,000	90,000	90,000	89,999		1		1		90,000			0	1,526	09/01/2048.
57586P	ZY	5	MA ST HSG 4.40 12/01/2023.....	..	07/18/2018.	Call.....		305,000	305,000	303,475	304,211		789		789		305,000			0	8,462	12/01/2023.
57587A	HY	7	MA HSG FIN AGY REF 177 4.00 06/01/2039.....	..	07/18/2018.	Partial Call.....		765,000	765,000	819,927	789,001		(24,001)		(24,001)		765,000			0	13,384	06/01/2039.
594654	CM	5	MI HSG DEV A 4.00 12/01/2048.....	..	12/01/2018.	Paydown.....		30,000	30,000	31,847			(237)		(237)		30,000			0	810	12/01/2048.
594659	AQ	7	MICH ST HSG 5.00 12/01/2027.....	..	06/01/2018.	Call.....		490,000	490,000	530,954	506,022		(16,022)		(16,022)		490,000			0	12,250	12/01/2027.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
60416Q	GB	4	MN HSG FIN AGY D 2.875 11/01/2044.....	..	12/01/2018.	MBS Paydown.....		260,589	260,589	260,589	260,589				0		260,589			0	4,599	11/01/2044.
60416Q	GC	2	MINNESOTA ST HSG FIN A 2.80 02/01/2045.....	..	12/01/2018.	MBS Paydown.....		480,982	480,982	480,982	480,982				0		480,982			0	7,291	02/01/2045.
60416Q	GD	0	MINNESOTA ST HSG FIN 3.00 04/01/2045.....	..	12/01/2018.	MBS Paydown.....		257,233	257,233	257,233	257,233		(0)		(0)		257,233			0	4,190	04/01/2045.
60416S	BU	3	MN HSG FIN AGY A 3.00 07/01/2031.....	..	12/01/2018.	Partial Call.....		245,000	245,000	257,336	251,822		(6,822)		(6,822)		245,000			0	5,627	07/01/2031.
60416S	WD	8	MN HSG FIN AGY E 4.00 01/01/2048.....	..	12/01/2018.	Partial Call.....		55,000	55,000	59,151	59,128		(4,128)		(4,128)		55,000			0	652	01/01/2048.
60535Q	LY	4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....	..	12/01/2018.	MBS Paydown.....		147,010	147,010	147,010	147,010				0		147,010			0	2,276	12/01/2032.
60535Q	LZ	1	MISSISSIPPI HOME CORP 3.05 12/01/2034.....	..	12/01/2018.	MBS Paydown.....		144,087	144,087	145,362	145,229		(701)		(701)		144,087			0	2,333	12/01/2034.
60637B	GC	8	MO HSG DEV A 3.75 05/01/2038.....	..	11/01/2018.	Partial Call.....		310,000	310,000	336,198	329,598		(19,598)		(19,598)		310,000			0	4,024	05/01/2038.
60637B	GM	6	MO HSG DEV B-1 4.00 11/01/2045.....	..	12/01/2018.	Partial Call.....		125,000	125,000	134,706	131,387		(6,387)		(6,387)		125,000			0	2,317	11/01/2045.
61212R	X7	6	MT ST BRD OF HSG-A 4.00 12/01/2038.....	..	12/01/2018.	Partial Call.....		90,000	90,000	94,585	92,612		(2,612)		(2,612)		90,000			0	2,800	12/01/2038.
61212W	EL	5	MT BRD OF HSG B-2 3.375 12/01/2037.....	..	12/01/2018.	Partial Call.....		80,000	80,000	80,000	80,001		(1)		(1)		80,000			0	3,023	12/01/2037.
63968M	RE	1	NE INVESTMENT FIN A 4.00 09/01/2048.....	..	09/01/2018.	Paydown.....		40,000	40,000	42,553			(208)		(208)		40,000			0	680	09/01/2048.
63968M	RE	1	NE INVESTMENT FIN A 4.00 09/01/2048.....	..	12/01/2018.	Partial Call.....		20,000	20,000	21,277			(1,301)		(1,301)		20,000			0	341	09/01/2048.
641272	FX	2	NV HSG RIVERWOOD I&IIA 4.75 04/01/2039.....	..	10/01/2018.	Sinking Fund Redemption.....		40,000	40,000	41,223	40,000				0		40,000			0	1,425	04/01/2039.
64613A	AC	6	NJ ST HSG & MTGE SF A 4.50 10/01/2048.....	..	10/01/2018.	Paydown.....		35,000	35,000	37,516			(127)		(127)		35,000			0	411	10/01/2048.
647200	2H	6	NM MTGE FIN B TXBL 2.75 12/01/2035.....	..	12/01/2018.	MBS Paydown.....		66,067	66,067	66,067	66,067				0		66,067			0	927	12/01/2035.
647200	3H	5	NEW MEXICO MTGE FIN A 3.25 03/01/2045.....	..	12/01/2018.	Partial Call.....		165,000	165,000	175,029	171,918		(6,918)		(6,918)		165,000			0	3,876	03/01/2045.
647200	3M	4	NEW MEXICO ST MTGE C 3.00 09/01/2041.....	..	12/01/2018.	Partial Call.....		180,000	180,000	180,000	179,694		306		306		180,000			0	2,663	09/01/2041.
647200	3N	2	NEW MEXICO MTG FIN D 3.125 02/01/2037.....	..	12/01/2018.	MBS Paydown.....		292,672	292,672	292,672	292,672		(0)		(0)		292,672			0	5,502	02/01/2037.
647200	P5	7	NM SFM B CL I 5.00 03/01/2028.....	..	08/01/2018.	Partial Call.....		45,000	45,000	47,329	45,936		(939)		(939)		45,000			0	412	03/01/2028.
647200	P5	7	NM SFM B CL I 5.00 03/01/2028.....	..	09/01/2018.	Sinking Fund Redemption.....		85,000	85,000	89,399	86,769		(1,565)		(1,565)		85,000			0	3,200	03/01/2028.
647200	X3	3	NM MTG FIN AUTH A 2.60 02/01/2043.....	..	12/01/2018.	MBS Paydown.....		82,431	82,431	80,370	80,521		752		752		82,431			0	1,024	02/01/2043.
647200	X4	1	NM MTGE FIN CL I B-1 2.85 07/01/2043.....	..	12/01/2018.	MBS Paydown.....		201,333	201,333	199,697	200,270		(1,741)		(1,741)		201,333			0	3,083	07/01/2043.
649883	F2	6	NY MTGE AGY 191 3.50 10/01/2034.....	..	10/01/2018.	Partial Call.....		180,000	180,000	190,562	184,161		(4,161)		(4,161)		180,000			0	2,840	10/01/2034.
649883	H6	5	NY MTGE AGY REF194 3.50 10/01/2035.....	..	10/01/2018.	Partial Call.....		650,000	650,000	687,031	668,949		(18,949)		(18,949)		650,000			0	9,996	10/01/2035.
649883	VZ	5	NY MTGE AGY-178 3.50 10/01/2043.....	..	08/30/2018.	Partial Call.....		125,000	125,000	129,244	127,462		(2,462)		(2,462)		125,000			0	1,189	10/01/2043.
649883	VZ	5	NY MTGE AGY-178 3.50 10/01/2043.....	..	10/01/2018.	Sinking Fund Redemption.....		15,000	15,000	15,509	15,295		(295)		(295)		15,000			0	587	10/01/2043.
64988R	GY	2	NEW YORK ST MTGE AGY 52 3.50 10/01/2030.....	..	10/01/2018.	Partial Call.....		45,000	45,000	47,745	46,767		(1,767)		(1,767)		45,000			0	1,097	10/01/2030.
658207	DZ	8	NC HSG FIN 38-B 4.00 07/01/2047.....	..	07/01/2018.	Paydown.....		45,000	45,000	48,881	48,457		(252)		(252)		45,000			0	1,620	07/01/2047.
658877	TZ	5	N DAKOTA ST HSG 4.50 01/01/2028.....	..	11/01/2018.	Partial Call.....		490,000	490,000	522,629	501,649		(11,649)		(11,649)		490,000			0	18,540	01/01/2028.
658909	EV	4	ND ST HSG FIN A 3.50 07/01/2043.....	..	07/01/2018.	Sinking Fund Redemption.....		165,000	165,000	171,839	169,019		(3,432)		(3,432)		165,000			0	4,288	07/01/2043.
658909	EV	4	ND ST HSG FIN A 3.50 07/01/2043.....	..	11/01/2018.	Partial Call.....		75,000	75,000	78,109	76,827		(1,913)		(1,913)		75,000			0	2,754	07/01/2043.
658909	HW	9	ND HSG FIN AGY B 4.00 01/01/2036.....	..	11/01/2018.	Partial Call.....		575,000	575,000	622,995	600,385		(25,385)		(25,385)		575,000			0	19,320	01/01/2036.
677377	Q3	0	OH HSG FIN AGY 4.00 11/01/2025.....	..	11/01/2018.	Partial Call.....		50,000	50,000	47,750	48,638		1,362		1,362		50,000			0	1,600	11/01/2025.
67756Q	NP	8	OHIO ST HSG FIN AGY B 2.70 03/01/2036.....	..	12/01/2018.	MBS Paydown.....		172,173	172,173	172,173	172,173				0		172,173			0	2,163	03/01/2036.
67756Q	NQ	6	OH HSG FIN AGY A 2.80 03/01/2046.....	..	12/01/2018.	MBS Paydown.....		222,735	222,735	222,735	222,735				0		222,735			0	3,131	03/01/2046.
67756Q	NR	4	OH HSG FIN AGY B TXBL 3.25 03/01/2046.....	..	12/01/2018.	MBS Paydown.....		318,564	318,564	318,564	318,564				0		318,564			0	6,267	03/01/2046.
67756Q	WE	3	OH HSG FIN AGY D 3.40 09/01/2037.....	..	09/01/2018.	Partial Call.....		20,000	20,000	20,000	20,000		0		0		20,000			0	461	09/01/2037.
686087	NS	2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....	..	10/01/2018.	Partial Call.....		125,000	125,000	125,000	125,000				0		125,000			0	2,503	07/01/2034.
686087	SU	2	OREGON HSG & CMNTY A 3.50 07/01/2036.....	..	10/01/2018.	Partial Call.....		115,000	115,000	121,680	118,692		(3,692)		(3,692)		115,000			0	3,078	07/01/2036.
686087	VV	6	OREGON ST HSG & CMNTY D 3.45 01/01/2038.....	..	10/01/2018.	Partial Call.....		35,000	35,000	35,000	34,999		1		1		35,000			0	699	01/01/2038.
686087	WW	3	OR HSG & CMNTY SVCS G 4.00 01/01/2040.....	..	10/01/2018.	Partial Call.....		90,000	90,000	96,714	96,703		(6,703)		(6,703)		90,000			0	876	01/01/2040.

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 Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
708796 Q6 7		PA HSG FIN AGY A 3.50 10/01/2035.....	..	12/31/2018.	Partial Call.....		745,000	745,000	779,024	747,107		(6,796)		(6,796)		740,311		4,690	4,690	15,512	10/01/2035.
717817 MQ 0		PHILADELPHIA ARPT REV 5.00 06/15/2018.....	..	06/15/2018.	Maturity.....		500,000	500,000	542,325	508,826		(8,826)		(8,826)		500,000			0	12,500	06/15/2018.
71883M FD 1		PHOENIX AZ SER C 5.00 07/01/2021.....	..	07/01/2018.	Call.....		1,500,000	1,500,000	1,607,265	1,507,353		(7,353)		(7,353)		1,500,000			0	75,000	07/01/2021.
83712D UH 7		SOUTH CAROLINA HSG A-2 4.00 07/01/2037.....	..	10/01/2018.	Partial Call.....		110,000	110,000	114,150	112,526		(2,526)		(2,526)		110,000			0	3,245	07/01/2037.
83712D WK 8		SC HSG FIN & DEV B-2 4.00 07/01/2043.....	..	10/01/2018.	Partial Call.....		60,000	60,000	65,312	64,084		(4,084)		(4,084)		60,000			0	1,821	07/01/2043.
83712D YN 0		SC HSG FIN & DEV B 3.40 07/01/2038.....	..	10/01/2018.	Partial Call.....		10,000	10,000	10,000	10,000		0		0		10,000			0	278	07/01/2038.
837152 KV 8		SC TRANSN SER A 5.25 10/01/2018.....	..	10/01/2018.	Maturity.....		1,000,000	1,000,000	1,111,240	1,010,606		(10,606)		(10,606)		1,000,000			0	52,500	10/01/2018.
83755N EU 2		SD HSG DEV SFH 2 4.25 5/01/2032.....	..	12/19/2018.	Partial Call.....		75,000	75,000	77,858	76,124		(1,124)		(1,124)		75,000			0	2,018	05/01/2032.
83756C TX 3		SD HSG DEV AUTH AMT E 4.00 05/01/2039.....	..	12/19/2018.	Partial Call.....		170,000	170,000	180,644	180,622		(10,622)		(10,622)		170,000			0	3,746	05/01/2039.
88045R B7 6		TN HSG DEV AGY A 3.50 07/01/2045.....	..	11/01/2018.	Partial Call.....		210,000	210,000	223,568	217,246		(7,246)		(7,246)		210,000			0	5,680	07/01/2045.
880461 NL 8		TN HSG FIN AGY 4.00 07/01/2042.....	..	11/01/2018.	Partial Call.....		80,000	80,000	86,182	85,337		(5,337)		(5,337)		80,000			0	2,636	07/01/2042.
880461 NP 9		TN HSG FIN AGY 2A 4.00 01/01/2042.....	..	01/01/2018.	Paydown.....		10,000	10,000	10,841	10,757				0		10,000			0	204	01/01/2042.
880461 NP 9		TN HSG FIN AGY 2A 4.00 01/01/2042.....	..	11/01/2018.	Partial Call.....		60,000	60,000	65,046	64,542		(4,587)		(4,587)		60,000			0	2,044	01/01/2042.
880461 PS 1		TN HSG FIN AGY B2 3.70 07/01/2036.....	..	12/01/2018.	Partial Call.....		70,000	70,000	70,000	70,000		(0)		(0)		70,000			0	1,795	07/01/2036.
88275F NV 7		TEXAS ST DEPT OF HSG 3.125 03/01/2046.....	..	11/01/2018.	Partial Call.....		210,000	210,000	210,000	210,049		(49)		(49)		210,000			0	3,004	03/01/2046.
88275F PA 1		TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47....	..	12/01/2018.	MBS Paydown.....		57,086	57,086	57,086	57,086		0		0		57,086			0	1,174	09/01/2047.
91743P AK 1		UTAH ST HSG F 3.50 8/21/2044.....	..	12/21/2018.	MBS Paydown.....		151,067	151,067	158,832	163,274		(10,459)		(10,459)		151,067			0	2,699	08/21/2044.
924190 EL 1		VT HSG FIN AGY B 4.125 11/01/2042.....	..	11/01/2018.	Partial Call.....		105,000	105,000	109,385	108,388		(3,388)		(3,388)		105,000			0	3,197	11/01/2042.
92812V MA 1		VA HSG DEV AUTH A 3.125 11/25/2039.....	..	12/25/2018.	MBS Paydown.....		271,156	271,156	271,156	271,146		(138)		(138)		271,156			0	4,569	11/25/2039.
93978T XF 1		WA HSG FIN COMM 1N 4.00 12/01/2047.....	..	09/01/2018.	Partial Call.....		180,000	180,000	193,246	191,240		(11,368)		(11,368)		180,000			0	2,170	12/01/2047.
93978T XF 1		WA HSG FIN COMM 1N 4.00 12/01/2047.....	..	12/01/2018.	Paydown.....		175,000	175,000	187,878	185,928		(2,154)		(2,154)		175,000			0	5,568	12/01/2047.
97689Q BZ 8		WI HSG & ECON A 4.00 09/01/2045.....	..	09/01/2018.	Partial Call.....		280,000	280,000	298,928	297,104		(17,104)		(17,104)		280,000			0	8,300	09/01/2045.
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....	..				20,272,875	20,272,875	21,137,248	20,419,554	0	(301,080)	0	(301,080)	0	20,268,186	0	4,690	4,690	502,098	XXX
Bonds - Industrial and Miscellaneous																					
00100F AC 9		ACIS 2014-3A A1F CLO 3.7 02/01/2026.....	..	11/01/2018.	MBS Paydown.....		96,340	96,340	95,858	96,151		189		189		96,340			0	3,565	02/01/2026.
00443P AA 7		ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036.....	..	12/25/2018.	MBS Paydown.....		92,601	92,601	70,666	72,572		1,687		1,687		92,601			0	928	12/25/2036.
02315Q AA 6		AMBAC LSNI LLC L+500 02/12/23.....	C	12/31/2018.	Partial Call.....		20,985	20,985	21,038			(29)		(29)		20,985			0	376	02/12/2023.
03789X AA 6		DIN 2014-1 A2 ABS 4.277 09/05/44.....	..	12/05/2018.	MBS Paydown.....		25,000	25,000	24,991	24,995		5		5		25,000			0	668	09/05/2044.
04544N AD 6		ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036..	..	12/25/2018.	MBS Paydown.....		327,072	327,072	274,740	295,068		10,056		10,056		327,072			0	3,376	11/25/2036.
05530M AA 7		BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037....	..	12/25/2018.	MBS Paydown.....		281,316	281,316	214,894	221,178		10,775		10,775		281,316			0	3,103	01/25/2037.
05530M AA 7		BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037....	..	12/25/2018.	Pass-Through Loss.....			1,272						0					0		01/25/2037.
05549N AC 0		BDS 2018-FL1 B CLO MEZ FLT 01/15/2035.....	..	12/15/2018.	MBS Paydown.....		85,687	85,687	85,687					0		85,687			0	2,711	01/15/2035.
05568Y AA 6		BNSF RAILWAY CO 5.996 04/01/24.....	..	10/01/2018.	Sinking Fund Redemption.....		142,215	142,215	142,215	142,215				0		142,215			0	4,284	04/01/2024.
059522 AA 0		BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047....	..	12/20/2018.	MBS Paydown.....		213,078	213,078	183,247	187,618		9,094		9,094		213,078			0	1,705	05/20/2047.
07131U AQ 3		BATLN 2014-5A A2BR CLO MEZ 3.65 04/17/26....	..	07/17/2018.	MBS Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	27,075	04/17/2026.
11042A AA 2		BRITISH AIRWAYS 4.625 06/20/2024.....	..	12/20/2018.	Sinking Fund Redemption.....		56,973	56,973	56,973	56,973				0		56,973			0	1,666	06/20/2024.
123262 AN 7		BJETS 2018-1 A ABS SSNR 4.335 02/15/2033....	..	12/15/2018.	MBS Paydown.....		201,927	201,927	201,923			22		22		201,927			0	2,825	02/15/2033.
12326R AA 0		BJETS 2018-2 A ABS SSNR 4.447 06/15/2033....	..	12/15/2018.	MBS Paydown.....		191,792	191,792	191,788			1		1		191,792			0	1,702	06/15/2033.
12479L AA 8		CAI 2012-1A A ABS 3.47 10/25/2027.....	C	12/25/2018.	MBS Paydown.....		191,500	191,500	191,859	191,748		(52)		(52)		191,500			0	3,599	10/25/2027.
12641Q AA 0		CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....	..	12/26/2018.	MBS Paydown.....		10,335	10,335	6,956	6,891		663		663		10,335			0	325	09/26/2037.
12641Q AA 0		CSMC 2009-7R 3A3 MEZ 6.00 9/26/37.....	..	12/26/2018.	Pass-Through Loss.....			434	303					0					0		09/26/2037.
12641Q AE 2		CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37....	..	11/26/2018.	MBS Paydown.....		30,034	30,034	30,034	29,890		143		143		30,034			0	1,114	07/26/2037.

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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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37.....		..	11/26/2018.	MBS Paydown.....		7,674		7,674	5,592		1,492		1,492		7,674			0	420	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037.....		..	12/26/2018.	Pass-Through Loss.....		22,799		22,799			(120)		(120)		(627)		627	627		07/26/2037.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36.....		..	12/26/2018.	MBS Paydown.....		33,683		33,683	12,022		16		16		33,683			0	455	05/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36.....		..	02/26/2018.	MBS Paydown.....		4,292		4,292	4,275		17		17		4,292			0	21	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36.....		..	12/26/2018.	MBS Paydown.....		20,920		20,920	20,866		6		6		20,920			0	746	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36.....		..	12/26/2018.	Pass-Through Loss.....		(295)		1,467			3		3		0			0		01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37...		..	12/26/2018.	MBS Paydown.....		116,584		116,584	116,584				0		116,584			0	3,324	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....		..	05/31/2018.	Book Value Adjustment.....									0		46,624		(46,624)	(46,624)		06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37.....		..	12/26/2018.	Pass-Through Loss.....		16,524		13,633			(40)		(40)		(46,624)		46,624	46,624		06/26/2037.
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37.....		..	12/26/2018.	MBS Paydown.....		118,856		118,313	76,461		(3,041)		(3,041)		118,856			0	1,638	04/26/2037.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		..	02/12/2018.	Book Value Adjustment.....									0		424		(424)	(424)		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		..	02/12/2018.	Dissolution.....		475,525							0		475,525		0	0		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		..	02/25/2018.	Pass-Through Loss.....			(5,237)	3,914					0					0		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036.....		..	12/25/2018.	MBS Paydown.....		399,889		399,889	383,562		58,253		58,253		399,889			0	9,191	05/25/2036.
126673 Y7 1	CWL 2005-7 AF4 SEQ SNR 4.867 10/25/2035.....		..	12/25/2018.	MBS Paydown.....		620,430		620,430	630,512		(229)		(229)		620,430			0	15,468	10/25/2035.
126694 HN 1	CWLH 2005-25 A9 SCH SSNR 5.50 11/25/2035.....		..	12/25/2018.	MBS Paydown.....		9,950		9,875	7,846		1,201		1,201		9,950			0	316	11/25/2035.
12669G R4 5	CWLH 2005-15 A8 NAS 5.5 08/25/2035.....		..	11/25/2018.	Pass-Through Loss.....			3,998	4,698					0					0		08/25/2035.
12669G R4 5	CWLH 2005-15 A8 NAS 5.5 08/25/2035.....		..	12/25/2018.	MBS Paydown.....		84,552		84,552	78,928		10,721		10,721		84,552			0	2,867	08/25/2035.
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043.....		..	12/15/2018.	MBS Paydown.....		35,700		35,673			2		2		35,700			0	429	06/15/2043.
172967 ER 8	CITIGROUP INC C 8.40 04/29/2049.....		..	03/09/2018.	Litigation Settlement.....		8,708							0				8,708	8,708		04/29/2049.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036.....		..	12/25/2018.	MBS Paydown.....		19,165		19,165	7,380		1,203		1,203		19,165			0	409	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035.....		..	12/25/2018.	MBS Paydown.....		70,049		70,047	40,616		(2,904)		(2,904)		70,049			0	1,721	08/25/2035.
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050.....		..	09/20/2018.	MBS Paydown.....		221,237		221,237	221,216				0		221,216		21	21	2,649	04/20/2050.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018.....		..	07/15/2018.	Maturity.....		1,000,000		1,107,405	1,025,757		(25,757)		(25,757)		1,000,000			0	69,500	07/15/2018.
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24.....		..	12/25/2018.	MBS Paydown.....		1,194,909		1,194,869			22		22		1,194,909			0	12,174	07/25/2024.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034.....		..	02/25/2018.	MBS Paydown.....		29,924		29,917	29,806		118		118		29,924			0	147	07/25/2034.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028.....		C	12/14/2018.	MBS Paydown.....		261,197		261,133	261,153		25		25		261,197			0	6,609	07/14/2028.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45.....		..	04/25/2018.	MBS Paydown.....		12,500		12,500	12,500				0		12,500			0	163	10/25/2045.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45.....		..	04/27/2018.	Distribution.....		2,450,000		2,450,000	2,450,007		(1)		(1)		2,450,006		(6)	(6)	43,153	10/25/2045.
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47.....		..	10/25/2018.	MBS Paydown.....		20,000		20,000	20,000				0		20,000			0	385	07/25/2047.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045.....		..	10/20/2018.	MBS Paydown.....		5,000		5,000	5,000				0		5,000			0	163	07/20/2045.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040.....		C	04/15/2018.	MBS Paydown.....		12,779		12,779	12,779				0		12,779			0	211	06/15/2040.
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030.....		..	10/20/2018.	MBS Paydown.....		175,000		174,891			23		23		175,000			0	2,429	04/22/2030.
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27.....		..	08/28/2018.	Distribution.....		2,000,000		2,000,000	1,999,643		127		127		1,999,770		230	230	68,123	07/15/2027.
293791 AV 1	EPD-CALL08/18 A 8.375 08/01/2066.....		..	08/24/2018.	Call.....		1,000,000		1,000,000	999,217		783		783		1,000,000			0	45,910	08/01/2066.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35.....		..	12/25/2018.	MBS Paydown.....		327,191		327,191	278,113		12,534		12,534		327,191			0	7,105	02/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36.....		..	03/31/2018.	Book Value Adjustment.....									0		118,807		(118,807)	(118,807)		07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36.....		..	12/25/2018.	MBS Paydown.....		735,208		735,208	653,173		34,671		34,671		735,208			0	15,110	07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36.....		..	12/25/2018.	Pass-Through Loss.....			(32,187)	80,005					0		(118,807)		118,807	118,807		07/25/2036.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34.....		..	12/25/2018.	MBS Paydown.....		115,400		115,400	115,400		12,516		12,516		115,400			0	3,479	09/25/2034.
362341 4F 3	GSR 2006-AR1 3A1 SEQ SSNR WAC 01/25/2036.....		..	12/25/2018.	MBS Paydown.....		55,281		55,281	50,766		(3,032)		(3,032)		55,281			0	1,925	01/25/2036.

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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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
362341	4F	3		12/25/2018.	Pass-Through Loss.....			(265)	7					0					0		01/25/2036.
362341	FN	4		12/25/2018.	MBS Paydown.....		216,300	216,300	202,016	201,095		829		829		216,300			0	3,570	07/25/2035.
362341	FN	4		12/25/2018.	Pass-Through Loss.....			(2,047)						0					0		07/25/2035.
362341	XC	8		12/25/2018.	MBS Paydown.....		142,874	142,874	122,644	119,937		1,684		1,684		142,874			0	2,407	11/25/2035.
362341	XC	8		12/25/2018.	Pass-Through Loss.....			8,455						0	(2,482)			2,482	2,482		11/25/2035.
362341	XG	9		12/25/2018.	MBS Paydown.....		232,368	232,368	220,893	222,327		4,993		4,993		232,368			0	5,588	11/25/2035.
39678W	AA	6		12/25/2018.	MBS Paydown.....		28,918	28,918	28,611	28,926		33		33		28,918			0	724	09/25/2034.
40423X	AB	8		12/25/2018.	MBS Paydown.....		438,091	438,091	438,086			1		1		438,091			0	6,268	01/25/2023.
40423X	AF	9		12/25/2018.	MBS Paydown.....		391,204	391,204	391,198			2		2		391,204			0	5,651	02/25/2023.
40423X	AG	7		12/25/2018.	MBS Paydown.....		195,602	195,602	195,601			1		1		195,602			0	3,210	02/25/2023.
40442L	AB	1		09/24/2018.	MBS Paydown.....		1,092,635	1,092,635	1,092,633	1,092,628		(2)		(2)		1,092,635			0	15,114	06/24/2049.
40442L	AB	1		10/03/2018.	Distribution.....		459,676	459,676	459,675	459,673		(0)		(0)		459,663		13	13	11,944	06/24/2049.
41161P	TN	3		12/19/2018.	MBS Paydown.....		172,699	172,699	121,321	114,035		24,211		24,211		172,699			0	2,063	11/19/2035.
41161P	UK	7		12/19/2018.	MBS Paydown.....		128,167	128,167	90,038	100,854		9,169		9,169		128,167			0	1,091	08/19/2045.
43283A	AA	3		12/25/2018.	MBS Paydown.....		497,854	497,854	497,785	497,789		25		25		497,854			0	6,813	12/26/2028.
44931C	AS	4		04/16/2018.	MBS Paydown.....		1,500,000	1,500,000	1,500,000	1,500,029		(29)		(29)		1,500,000			0	22,500	01/16/2028.
46185J	AA	6		12/17/2018.	MBS Paydown.....		19,758	19,758	19,758			6		6		19,758			0	227	03/17/2037.
46618G	AE	1		01/22/2018.	MBS Paydown.....		1,244,868	1,244,868	1,244,868	1,244,868				0		1,244,868			0	11,204	04/22/2020.
46618G	AE	1		02/26/2018.	Distribution.....		330,426	330,426	330,426	330,426				0		330,426			0	4,097	04/22/2020.
46627M	CU	9		12/25/2018.	MBS Paydown.....		82,339	82,339	82,309	57,174		261		261		82,339			0	1,500	03/25/2036.
46627M	CU	9		12/25/2018.	Pass-Through Loss.....			22,919	23,051					0	(114)			114	114		03/25/2036.
46637U	AA	5		12/27/2018.	MBS Paydown.....		146,709	146,709	141,575	141,945		776		776		146,709			0	2,431	10/27/2042.
46637V	AA	3		12/17/2018.	MBS Paydown.....		230,738	230,738	229,729	229,776		81		81		230,738			0	3,947	09/17/2042.
46639A	AA	7		12/27/2018.	MBS Paydown.....		123,761	123,761	118,811	119,093		159		159		123,761			0	1,783	12/27/2042.
47232D	AX	0		12/26/2018.	MBS Paydown.....		134,490	134,490	136,819	133,437		489		489		134,490			0	3,790	01/26/2036.
47232D	BQ	4		12/26/2018.	MBS Paydown.....		278,897	278,897	273,343	277,234		568		568		278,897			0	9,904	07/26/2037.
47232D	BT	8		12/26/2018.	Pass-Through Loss.....			101,805	61,884			(911)		(911)					0		07/26/2037.
47232Q	AA	1		12/26/2018.	MBS Paydown.....		109,315	109,315	106,240	100,088		1,688		1,688		109,315			0	3,278	11/26/2037.
47232V	AL	6		12/26/2018.	MBS Paydown.....		101,709	101,709	101,709	99,458		840		840		101,709			0	3,064	07/26/2037.
47232V	AP	7		12/26/2018.	Pass-Through Loss.....			34,207	34,207					0					0		07/26/2037.
47232V	GF	3		11/26/2018.	MBS Paydown.....		36,998	36,998	37,138	28,743		697		697		36,998			0	1,121	02/26/2036.
47232V	GG	1		12/26/2018.	Pass-Through Loss.....			11,364	11,311			101		101		2,914		(2,914)	(2,914)		02/26/2036.
47421M	AE	3		09/27/2018.	Distribution.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	67,774	07/20/2027.
478115	AA	6		12/13/2018.	Make Whole Call.....		310,684	307,000	306,785	306,969		31		31		307,000			0	27,054	07/01/2019.
48250R	AZ	9		10/03/2018.	Distribution.....		2,000,000	2,000,000	2,000,000	2,001,399		(1,458)		(1,458)		1,999,941		59	59	66,139	07/15/2027.
525221	EM	5		12/25/2018.	MBS Paydown.....		251,274	251,274	184,058	201,745		7,319		7,319		251,274			0	2,649	12/25/2035.
543190	AA	0		04/19/2018.	Consent Fee.....		2,530							0	2,530				0		01/15/2045.
543190	AA	0		12/15/2018.	MBS Paydown.....		255,898	255,898	255,883	255,674		60		60		255,898			0	4,138	01/15/2045.
59020U	ZE	8		12/25/2018.	MBS Paydown.....		1,029,789	1,029,789	959,957	981,359		19,398		19,398		1,029,789			0	11,486	08/25/2035.
61751D	AE	4		12/25/2018.	MBS Paydown.....		128,696	128,696	128,696	54,995		1,239		1,239		128,696			0	1,724	10/25/2046.
62405T	AA	5		07/20/2018.	MBS Paydown.....		1,992,056	1,992,056	1,992,056	1,992,056				0		1,992,056			0	37,781	07/22/2024.
62405T	AE	7		07/20/2018.	MBS Paydown.....		1,000,000	1,000,000	975,000	988,863		11,137		11,137		1,000,000			0	26,677	07/22/2024.

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

E14.5

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 Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
64352V MN 8		NCHET 2005-A A4W SEQ 5.035 8/25/35.....	..	12/25/2018.	MBS Paydown.....		288,698	288,698	288,697	288,698				0		288,698			0	6,825	08/25/2035.
64829T AA 9		NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23.....	..	12/25/2018.	MBS Paydown.....		158,096	158,096	158,064			4		4		158,096			0	1,806	05/25/2023.
64829T AB 7		NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023....	..	12/25/2018.	MBS Paydown.....		316,192	316,192	316,167			3		3		316,192			0	3,913	05/25/2023.
64829T AH 4		NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54.....	..	12/25/2018.	MBS Paydown.....		120,617	120,617	120,583			(10)		(10)		120,617			0	956	07/25/2054.
65535A AA 2		NHELI 2006-AF1 A1 SEQ STP 10/25/2036.....	..	12/25/2018.	MBS Paydown.....		16,867	16,867	16,867	1,421		2,777		2,777		16,867			0	174	10/25/2036.
67108W BA 6		OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026....	..	07/17/2018.	MBS Paydown.....		700,000	700,000	700,000	700,000				0		700,000			0	22,890	07/17/2026.
69915V AC 4		PARL 2015-1A A CLO SSNR FLT 07/20/2027.....	..	01/20/2018.	MBS Paydown.....		1,000,000	1,000,000	965,938	977,959		22,041		22,041		1,000,000			0	7,344	07/20/2027.
73316P JD 3		POPLR 2005-6 A3 SEQ CSTR 1/25/2036.....	..	12/25/2018.	MBS Paydown.....		184,973	184,973	184,973	175,719		6,802		6,802		184,973			0	3,804	01/25/2036.
744593 AC 8		STEER-IBM-Z2 6.415 06/01/18.....	..	06/01/2018.	Maturity.....		42,815	42,815	43,047	42,945		(131)		(131)		42,815			0	1,373	06/01/2018.
75156W AD 5		RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036....	..	12/25/2018.	MBS Paydown.....		292,711	292,711	248,347	272,380		1,663		1,663		292,711			0	4,523	07/25/2036.
76110V QL 5		RFMS2 2004-HS2 A16 NAS 5.17 6/25/34.....	..	12/25/2018.	MBS Paydown.....		1,847	1,847	1,847	22,234		57		57		1,847			0	44	06/25/2034.
761118 FM 5		RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....	..	12/25/2018.	MBS Paydown.....		142,369	142,369	127,209	122,704		(2,341)		(2,341)		142,369			0	4,317	08/25/2035.
761118 FM 5		RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35.....	..	12/25/2018.	Pass-Through Loss.....			16,482				(1,426)		(1,426)					0		08/25/2035.
761118 UQ 9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	12/25/2018.	MBS Paydown.....		44,383	44,383	44,356	31,819		66		66		44,383			0	1,330	02/25/2036.
761118 UQ 9		RALI 2006-QS2 1A9 SEQ 5.50 2/25/36.....	..	12/25/2018.	Pass-Through Loss.....			20,790	20,777					0					0		02/25/2036.
78448Q AB 4		SMB 2015-B A2A ABS SNR 2.98 07/15/2027.....	..	12/15/2018.	MBS Paydown.....		147,744	147,744	147,063	147,353		331		331		147,744			0	2,130	07/15/2027.
78471D AA 5		SCLP 2016-1A A ABS SSNR 3.26 08/25/2025.....	..	12/25/2018.	MBS Paydown.....		214,191	214,191	214,168	214,173		7		7		214,191			0	3,597	08/25/2025.
82652K AA 2		SRFC 2017-1A A ABS SNR 2.91 03/20/34.....	..	12/20/2018.	MBS Paydown.....		507,219	507,219	507,185	507,187		28		28		507,219			0	7,146	03/20/2034.
83404J AA 4		SCLP 2017-3 A ABS SSNR 2.77 05/25/2026.....	..	12/25/2018.	MBS Paydown.....		599,396	599,396	599,395	599,396		(0)		(0)		599,396			0	8,400	05/25/2026.
83405R AA 5		SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027.....	..	12/25/2018.	MBS Paydown.....		1,146,128	1,146,128	1,146,054			47		47		1,146,128			0	14,731	02/25/2027.
83405X AA 2		SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027.....	..	12/25/2018.	MBS Paydown.....		248,419	248,419	248,417			1		1		248,419			0	1,942	08/25/2027.
84861C AC 9		SPMF 2017-1A A ABS SSNR 4.36 12/01/2047.....	..	12/20/2018.	MBS Paydown.....		5,659	5,659	5,691			(1)		(1)		5,659			0	95	12/20/2047.
85022W AA 2		SCFT 2016-AA A ABS SSNR 3.05 04/25/2029.....	..	12/25/2018.	MBS Paydown.....		401,463	401,463	403,721	402,928		(845)		(845)		401,463			0	6,230	04/25/2029.
863579 UL 0		SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35....	..	12/25/2018.	MBS Paydown.....		517,078	517,078	419,703	389,633		14,061		14,061		517,078			0	10,113	07/25/2035.
863579 UL 0		SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35....	..	12/25/2018.	Pass-Through Loss.....			(29,603)				(29,603)		0		1,321		(1,321)	(1,321)		07/25/2035.
863579 VH 8		SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035...	..	12/25/2018.	MBS Paydown.....		133,676	133,676	126,085	128,054		518		518		133,676			0	3,638	08/25/2035.
863579 VH 8		SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035...	..	12/25/2018.	Pass-Through Loss.....			(24,269)						0		1,945		(1,945)	(1,945)		08/25/2035.
863587 AE 1		SAIL 2006-3 A5 SEQ FLT 06/25/2036.....	..	12/25/2018.	MBS Paydown.....		152,571	152,571	131,593	135,877		(377)		(377)		152,571			0	1,473	06/25/2036.
86358R DX 2		SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	..	12/25/2018.	MBS Paydown.....		24,191	24,191	20,600	22,706		(79)		(79)		24,191			0	483	08/25/2031.
872225 AD 9		TBW 2006-5 A3 SEQ STP 11/25/2036.....	..	12/25/2018.	MBS Paydown.....		433,951	433,951	383,504	370,277		1,293		1,293		433,951			0	12,903	11/25/2036.
872227 AK 9		TBW 2007-2 A6A NAS SSNR 6.0145 07/25/37....	..	12/25/2018.	MBS Paydown.....		501,475	501,475	381,121	312,399		8,162		8,162		501,475			0	10,225	07/25/2037.
87266X AA 1		TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035....	..	12/15/2018.	MBS Paydown.....		56,117	56,117	56,117			17		17		56,117			0	1,320	02/15/2035.
87342R AA 2		BELL 2016-1A A2I ABS SNR 3.832 05/25/46.....	..	05/25/2018.	MBS Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	48	05/25/2046.
87342R AA 2		BELL 2016-1A A2I ABS SNR 3.832 05/25/46.....	..	11/28/2018.	Distribution.....		985,000	985,000	985,000	985,000				0		985,000			0	38,060	05/25/2046.
87342R AB 0		BELL 2016-1A A2II ABS SNR 4.377 05/25/46....	..	05/25/2018.	MBS Paydown.....		2,500	2,500	2,500	2,500				0		2,500			0	55	05/25/2046.
87407P AJ 9		TAL 2014-1A A ABS SNR 3.51 02/22/2039.....	..	12/20/2018.	MBS Paydown.....		100,000	100,000	99,999	100,000				0		100,000			0	1,901	02/22/2039.
88156E AB 2		TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38...	..	10/25/2018.	Pass-Through Loss.....			(32)						0					0		01/25/2038.
88156E AB 2		TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38...	..	12/25/2018.	MBS Paydown.....		303,664	303,664	259,203	269,599		(19,673)		(19,673)		303,664			0	3,471	01/25/2038.
89656F AA 4		TRL 2012-1A A1 ABS 2.266 01/15/43.....	..	12/15/2018.	MBS Paydown.....		415,075	415,075	406,190			(641)		(641)		415,075			0	3,260	01/15/2043.
89690E AF 4		TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047....	..	12/15/2018.	MBS Paydown.....		194,431	194,431	194,428	194,429		1		1		194,431			0	2,751	08/15/2047.
915328 AL 2		UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28....	..	05/04/2018.	Distribution.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	21,286	04/20/2028.
92257L AB 6		VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047....	..	12/25/2018.	MBS Paydown.....		313,166	313,166	313,082	312,525		(5,705)		(5,705)		313,166			0	5,280	05/25/2047.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
					F o r e i g n								11	12	13	14	15						
						Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
CUSIP Identification			Description																				
92343V	DW	1	VERIZON COMM INC 3.125 03/16/2022.....		..	06/21/2018.	Exchanged.....		489,830	500,000	497,435	497,815		231	231		498,046		(8,216)	(8,216)	11,936	03/16/2022.	
929227	4T	0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033.....		..	12/25/2018.	MBS Paydown.....		101,024	101,024	101,434	101,111		311	311		101,024		0	0	2,530	06/25/2033.	
92990G	AG	8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		..	12/25/2018.	MBS Paydown.....		555,056	555,056	416,286	398,814		36,832	36,832		555,056		0	0	11,590	05/25/2037.	
92990G	AG	8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37.....		..	12/25/2018.	Pass-Through Loss.....			108,477					0					0		05/25/2037.	
94984D	AC	8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36.....		..	12/25/2018.	MBS Paydown.....		141,118	141,118	131,363	132,684		1,847	1,847		141,118		0	0	2,828	09/25/2036.	
94984D	AC	8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36.....		..	12/25/2018.	Pass-Through Loss.....			268	249				0		252		(252)	(252)		09/25/2036.	
94984L	AA	4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....		..	12/25/2018.	MBS Paydown.....		291,672	291,672	277,971	276,829		8,058	8,058		291,672		0	0	6,896	10/25/2036.	
94984L	AA	4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36.....		..	12/25/2018.	Pass-Through Loss.....			10,166	9,704				0		9,661		(9,661)	(9,661)		10/25/2036.	
95058X	AB	4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45.....		..	12/15/2018.	MBS Paydown.....		20,000	20,000	20,000	20,000			0		20,000		0	0	510	06/15/2045.	
96033B	AA	2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027.....		..	08/20/2018.	MBS Paydown.....		278,010	278,010	277,916	271,395		6,615	6,615		278,010		0	0	4,281	05/20/2027.	
96033D	AA	8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030.....		..	12/20/2018.	MBS Paydown.....		218,326	218,326	218,061			64	64		218,326		0	0	(22,950)	12/20/2030.	
3899999.			Total - Bonds - Industrial and Miscellaneous.....						45,725,996	45,531,744	44,364,304	37,911,394	0	295,174	0	295,174	0	45,734,779	0	(12,468)	(12,468)	991,429	XXX
8399997.			Total - Bonds - Part 4.....						71,788,871	71,594,619	72,382,692	64,190,991	0	(75,949)	0	(75,949)	0	71,792,965	0	(7,779)	(7,779)	1,741,256	XXX
8399998.			Total - Bonds - Summary Item from Part 5.....						5,652,379	5,669,713	5,651,516			6,161	6,161		5,657,677		(5,299)	(5,299)	62,586	XXX	
8399999.			Total - Bonds.....						77,441,250	77,264,333	78,034,208	64,190,991	0	(69,788)	0	(69,788)	0	77,450,642	0	(13,077)	(13,077)	1,803,842	XXX

Preferred Stocks - Industrial and Miscellaneous

172967 59 8	CITIGROUP INC 6.50 SERIES T C15.....		..	03/09/2018.	Litigation Settlement.....		10,407							0				10,407	10,407		XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						10,407	XXX	0	0	0	0	0	0	0	0	0	10,407	10,407	0	XXX
8999997.	Total - Preferred Stocks - Part 4.....						10,407	XXX	0	0	0	0	0	0	0	0	0	10,407	10,407	0	XXX
8999999.	Total - Preferred Stocks.....						10,407	XXX	0	0	0	0	0	0	0	0	0	10,407	10,407	0	XXX

Common Stocks - Industrial and Miscellaneous

12673A 10 8	CYS INVESTMENTS INC.....		..	04/27/2018.	FRIEDMAN BILLINGS RAMSEY.....	20,000.000	144,273	XXX	208,504	160,600	(1,600)			(1,600)		159,000		(14,727)	(14,727)	4,400	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	04/30/2018.	SANDLER & O'NEIL PARTNERS.....	21,000.000	151,994	XXX	216,754	168,630	(1,680)			(1,680)		166,950		(14,956)	(14,956)	4,620	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	05/07/2018.	SANDLER & O'NEIL PARTNERS.....	16,000.000	118,141	XXX	164,908	128,480	(1,280)			(1,280)		127,200		(9,059)	(9,059)	7,345	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	05/08/2018.	SANDLER & O'NEIL PARTNERS.....	16,000.000	116,708	XXX	163,302	128,480	(1,280)			(1,280)		127,200		(10,492)	(10,492)	1,603	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	05/10/2018.	SANDLER & O'NEIL PARTNERS.....	2,947.000	21,630	XXX	29,839	23,664	(236)			(236)		23,429		(1,798)	(1,798)	617	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	07/18/2018.	CORNERSTONE MACRO.....	3,000.000	22,607	XXX	30,375	24,090	(240)			(240)		23,850		(1,243)	(1,243)	1,288	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	07/19/2018.	CORNERSTONE MACRO.....	11,800.000	89,312	XXX	119,372	94,754	(944)			(944)		93,810		(4,498)	(4,498)	6,227	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	07/20/2018.	CORNERSTONE MACRO.....	16,100.000	121,666	XXX	160,773	129,283	(1,288)			(1,288)		127,995		(6,329)	(6,329)	8,115	XXX
12673A 10 8	CYS INVESTMENTS INC.....		..	08/01/2018.	Merger.....	145,653.000	1,070,622	XXX	1,219,543	1,169,594	(24,607)			(24,607)		1,144,987		(74,364)	(74,364)	73,412	XXX
24703L 10 3	DELL TECHNOLOGIES-CL V.....		..	07/13/2018.	CORNERSTONE MACRO.....	1,000.000	94,822	XXX	47,200	81,280	(34,080)			(34,080)		47,200		47,622	47,622		XXX
24703L 10 3	DELL TECHNOLOGIES-CL V.....		..	07/16/2018.	CORNERSTONE MACRO.....	300.000	28,492	XXX	14,160	24,384	(10,224)			(10,224)		14,160		14,332	14,332		XXX
24703L 10 3	DELL TECHNOLOGIES-CL V.....		..	08/30/2018.	ISI GROUP.....	929.000	89,283	XXX	43,849	75,509	(31,660)			(31,660)		43,849		45,434	45,434		XXX
55378A 10 5	MTGE INVESTMENT CORP.....		..	05/03/2018.	STRATEGAS RESEARCH.....	75,850.000	1,469,529	XXX	1,521,100	1,403,225	(285,196)			(285,196)		1,118,029		351,500	351,500	75,850	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/14/2018.	CORNERSTONE MACRO.....	3,000.000	45,934	XXX	53,289	48,780	(6,857)			(6,857)		41,923		4,010	4,010	1,675	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/15/2018.	CORNERSTONE MACRO.....	5,000.000	76,900	XXX	88,815	81,300	(11,428)			(11,428)		69,872		7,028	7,028	2,792	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/16/2018.	CORNERSTONE MACRO.....	5,000.000	77,459	XXX	88,815	81,300	(11,428)			(11,428)		69,872		7,587	7,587	2,792	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/17/2018.	CORNERSTONE MACRO.....	5,000.000	77,763	XXX	87,630	81,300	(11,428)			(11,428)		69,872		7,891	7,891	5,345	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/20/2018.	CORNERSTONE MACRO.....	5,000.000	77,909	XXX	86,840	81,300	(11,428)			(11,428)		69,872		8,037	8,037	2,686	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/21/2018.	CORNERSTONE MACRO.....	5,000.000	78,162	XXX	83,913	81,300	(11,428)			(11,428)		69,872		8,290	8,290	5,140	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/22/2018.	CORNERSTONE MACRO.....	5,000.000	77,637	XXX	80,988	81,300	(11,428)			(11,428)		69,872		7,765	7,765	2,576	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....		..	08/23/2018.	CORNERSTONE MACRO.....	5,000.000	77,464	XXX	80,498	81,300	(11,428)			(11,428)		69,872		7,592	7,592	2,556	XXX

E14.6

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 Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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 Contractual Maturity Date
90187B 40 8	TWO HARBORS INVESTMENT CORP.....			..	08/24/2018.	CORNERSTONE MACRO.....	5,000.000	77,300	XXX	78,019	40,650	(5,714)			(5,714)		73,686		3,614	3,614	3,030	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....			..	08/27/2018.	ISI GROUP.....	4,000.000	62,278	XXX	62,000					0		62,000		278	278	2,042	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....			..	08/28/2018.	ISI GROUP.....	4,000.000	62,200	XXX	62,000					0		62,000		200	200	2,042	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP.....			..	08/29/2018.	CORNERSTONE MACRO.....	5,188.000	80,681	XXX	80,414					0		80,414		267	267	2,649	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							4,410,768	XXX	4,872,900	4,270,503	(486,878)	0	0	(486,878)	0	4,026,789	0	383,981	383,981	218,803	XXX
9799997.	Total - Common Stocks - Part 4.....							4,410,768	XXX	4,872,900	4,270,503	(486,878)	0	0	(486,878)	0	4,026,789	0	383,981	383,981	218,803	XXX
9799999.	Total - Common Stocks.....							4,410,768	XXX	4,872,900	4,270,503	(486,878)	0	0	(486,878)	0	4,026,789	0	383,981	383,981	218,803	XXX
9899999.	Total - Preferred and Common Stocks.....							4,421,175	XXX	4,872,900	4,270,503	(486,878)	0	0	(486,878)	0	4,026,789	0	394,388	394,388	218,803	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							81,862,425	XXX	82,907,109	68,461,494	(486,878)	(69,788)	0	(556,666)	0	81,477,431	0	381,310	381,310	..2,022,645	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreig n Excha nge Chang e in B./A.C. V.	Foreig n Excha nge Gain (Loss) on Dispos al	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																						
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	12/24/2018	Exchanged.....	1,357,947	1,343,148	1,340,613	1,345,911		5,498		5,498			(5,299)	(5,299)	28,080	1,021
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	04/19/2018	MBS Paydown.....	35,083	34,701	35,083	35,083		11		11				0	79	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	05/19/2018	MBS Paydown.....	34,948	34,567	34,948	34,948		27		27				0	158	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	06/19/2018	MBS Paydown.....	34,995	34,613	34,995	34,995		43		43				0	237	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	07/19/2018	MBS Paydown.....	34,526	34,150	34,526	34,526		58		58				0	312	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	08/19/2018	MBS Paydown.....	34,409	34,034	34,409	34,409		73		73				0	388	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	09/19/2018	MBS Paydown.....	34,351	33,977	34,351	34,351		89		89				0	465	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	10/19/2018	MBS Paydown.....	34,401	34,026	34,401	34,401		105		105				0	543	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	11/19/2018	MBS Paydown.....	34,331	33,956	34,331	34,331		121		121				0	620	26
28618X	AA	0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045.....	..	03/27/2018	CS FIRST BOSTON.....	12/19/2018	MBS Paydown.....	34,723	34,344	34,723	34,723		138		138				0	705	26
74041U	AE	9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034.....	..	03/06/2018	GUGGENHEIM CAPITAL MARKET.....	03/24/2018	MBS Paydown.....	4,000,000	4,000,000	4,000,000	4,000,000				0			0	31,000	24,659	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								5,669,713	5,651,516	5,652,379	5,657,677	0	6,161	0	6,161	0	0	(5,299)	(5,299)	62,586	25,914
8399998.	Total - Bonds.....								5,669,713	5,651,516	5,652,379	5,657,677	0	6,161	0	6,161	0	0	(5,299)	(5,299)	62,586	25,914
9999999.	Total - Bonds, Preferred and Common Stocks.....								5,651,516	5,652,379	5,657,677		0	6,161	0	6,161	0	0	(5,299)	(5,299)	62,586	25,914

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2			3	4	5	6	7	8	9	10	Stock of Such Company	
												Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company			Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	11	12
												Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer													
59530Z	ZZ	3	Mid-Continent Assurance Company.....		15380.....	73-1406844.....	8bi	NO		21,068,397		100,000.000	100.0
595301	ZZ	8	Mid-Continent Excess and Surplus Ins.....		13794.....	38-3803661.....	8bi	NO		18,443,361		100.000	100.0
67920@	10	4	Oklahoma Surety Company.....		23426.....	73-0773259.....	8bi	NO		16,907,454		10,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	56,419,212	0	XXX	XXX
Common Stocks - Other Affiliates													
59539#	10	2	Mid-Continent Specialty Insurance Services, Inc.....				8bii	NO		50,000		1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....									0	50,000	0	XXX	XXX
1899999. Total - Common Stocks.....									0	56,469,212	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	56,469,212	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$......0.
2. Total amount of intangible assets nonadmitted \$......0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Mabrey Bank..... Tulsa, Oklahoma.....		0.70			3,979,915	XXX
The Bank of New York Mellon..... New York, New York.....		0.85	280		203,260	XXX
PNC Bank..... Pittsburgh, Pennsylvania.....		0.85			5,490,554	XXX
0199999. Total - Open Depositories.....	XXX	XXX	280	0	9,673,729	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	280	0	9,673,729	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	400	XXX
0599999. Total Cash.....	XXX	XXX	280	0	9,674,129	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	7,814,106	4. April.....	10,148,069	7. July.....	12,405,608	10. October.....	9,711,314
2. February.....	10,503,985	5. May.....	10,300,912	8. August.....	8,843,587	11. November.....	7,467,540
3. March.....	13,658,832	6. June.....	11,358,818	9. September.....	9,964,445	12. December.....	9,673,729

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2				3	4	5	6	7	8	9
CUSIP	Description				Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO											
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class.....					12/31/2018.....	2.300		27,408,291		760,064
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									27,408,291	.0	760,064
8899999. Total - Cash Equivalents									27,408,291	.0	760,064

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.	Type of Deposit	Purpose of Deposit				
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	PROPERTY AND CASUALTY.....			259,935	249,650
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	PROPERTY AND CASUALTY.....			224,839	219,242
11. Georgia.....GA	B...	PROPERTY AND CASUALTY.....			39,990	38,408
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	B...	PROPERTY AND CASUALTY.....			249,373	252,773
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...				378,860	369,569
33. New York.....NY						
34. North Carolina.....NC	B...	PROPERTY AND CASUALTY.....			303,748	308,241
35. North Dakota.....ND						
36. Ohio.....OH	B...	PROPERTY AND CASUALTY.....	1,999,313	2,012,530		
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B...	PROPERTY AND CASUALTY.....			214,396	208,913
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. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,999,313	2,012,530	1,671,143	1,646,795
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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